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PROPERTY AND CASUALTY COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2006

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records 3075 SANDERS ROAD, SUITE H1A (Street and Number) NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code) 847-402-5000 (Area Code) (Telephone Number

Internet Website Address Allstate.com

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

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

Policyowner Relations Contact 3075 SANDERS ROAD, SUITE H1A (Street and Number) NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code) 800-767-7619 (Area Code) (Telephone Number) (Extension)

OFFICERS

Name	Title	Name	Title
THOMAS JOSEPH WILSON, II	President	MARY JOVITA MCGINN	Secretary
STEVEN CARL VERNEY	Treasurer	DANNY LYMAN HALE	Chief Financial Officer

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Illinois
ss
County of Cook

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

THOMAS JOSEPH WILSON, II	MARY JOVITA MCGINN	STEVEN CARL VERNEY
President	Secretary	Treasurer

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 August, 2006

Katherine Grefsheim, Notary
02/26/09

*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	27,311,800,901		27,311,800,901	27,278,785,418
2. Stocks:				
2.1 Preferred stocks	309,192,272		309,192,272	354,085,767
2.2 Common stocks	10,526,326,909	1,074,949	10,525,251,959	9,822,280,931
3. Mortgage loans on real estate:				
3.1 First liens	539,027,007		539,027,007	506,754,765
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	267,666,830		267,666,830	279,006,786
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5. Cash ($ (814,441,430)), cash equivalents ($ 658,994,718) and short-term investments ($ 98,394,544)	(57,052,168)		(57,052,168)	(371,238,324)
6. Contract loans, (including $ ..... premium notes)			0	0
7. Other invested assets	1,060,960,959	14,780,205	1,046,180,754	794,708,586
8. Receivables for securities	52,373,787		52,373,787	72,297,044
9. Aggregate write-ins for invested assets	43,504,590	0	43,504,590	21,532,046
10. Subtotals, cash and invested assets (Lines 1 to 9)	40,053,801,088	15,855,154	40,037,945,934	38,758,213,019
11. Title plants less $ ..... charged off (for Title insurers only)			0	0
12. Investment income due and accrued	314,502,647		314,502,647	367,503,786
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	823,600,427	13,730,011	809,870,417	818,505,530
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,075,943,462	3,549,401	3,072,394,061	3,012,415,245
13.3 Accrued retrospective premiums	2,796,301	279,630	2,516,671	3,584,308
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	157,092,537		157,092,537	164,986,325
14.2 Funds held by or deposited with reinsured companies	2,136,460	114,839	2,021,621	2,030,310
14.3 Other amounts receivable under reinsurance contracts			0	0
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon			0	399,858,372
16.2 Net deferred tax asset	1,245,518,669	159,444,883	1,086,073,786	1,118,793,642
17. Guaranty funds receivable or on deposit			0	0
18. Electronic data processing equipment and software	274,936,123	221,759,813	53,176,310	51,795,386
19. Furniture and equipment, including health care delivery assets ($ .....)	235,042,151	235,042,151	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	177,114,047	2,233,647	174,880,400	157,896,828
22. Health care ($ .....) and other amounts receivable			0	0
23. Aggregate write-ins for other than invested assets	1,735,614,853	1,356,996,385	378,618,467	387,892,557
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	48,098,098,765	2,009,005,914	46,089,092,851	45,243,475,308
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
26. Total (Lines 24 and 25)	48,098,098,765	2,009,005,914	46,089,092,851	45,243,475,308
DETAILS OF WRITE-INS				
0901. Security lending principal	43,364,402		43,364,402	19,874,545
0902. Call options	140,188		140,188	1,657,501
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)	43,504,590	0	43,504,590	21,532,046
2301. Cash surrender value COLI	209,668,786		209,668,786	205,585,716
2302. Accounts receivable	79,001,678	8,734	78,992,944	88,756,290
2303. Pension intangible asset	62,132,000	4,000	62,128,000	62,128,000
2398. Summary of remaining write-ins for Line 23 from overflow page	1,384,812,389	1,356,983,651	27,828,738	31,422,552
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,735,614,853	1,356,996,385	378,618,467	387,892,557

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 2,914,597,141)	11,660,303,296	13,032,935,934
2. Reinsurance payable on paid losses and loss adjustment expenses	5,778,863	4,847,933
3. Loss adjustment expenses	3,152,386,866	3,450,227,439
4. Commissions payable, contingent commissions and other similar charges	196,537,657	234,259,242
5. Other expenses (excluding taxes, licenses and fees)	1,271,103,677	1,443,734,795
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	230,163,687	228,177,191
7.1 Current federal and foreign income taxes (including $ on realized capital gains (losses))	196,208,892	0
7.2 Net deferred tax liability		0
8. Borrowed money $ 246,468,243 and interest thereon $ 342,057	246,810,300	357,162,304
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 115,774,994 and including warranty reserves of $)	8,780,928,466	8,771,248,198
10. Advance premium	317,539,494	206,791,940
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	458,944	1,099,848
13. Funds held by company under reinsurance treaties	2,900,726	2,880,338
14. Amounts withheld or retained by company for account of others	21,559,290	23,466,332
15. Remittances and items not allocated	34,216,178	40,656,961
16. Provision for reinsurance	193,501,986	109,965,056
17. Net adjustments in assets and liabilities due to foreign exchange rates	8,435	18,125
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	132,684,729	503,274,576
20. Payable for securities	141,088,475	67,817,341
21. Liability for amounts held under uninsured plans		0
22. Capital notes $ and interest thereon $		0
23. Aggregate write-ins for liabilities	1,954,067,116	1,931,251,371
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	28,538,247,076	30,409,814,926
25. Protected cell liabilities		0
26. Total liabilities (Lines 24 and 25)	28,538,247,076	30,409,814,926
27. Aggregate write-ins for special surplus funds	34,809,215	28,025,676
28. Common capital stock	4,200,000	4,200,000
29. Preferred capital stock		0
30. Aggregate write-ins for other than special surplus funds	0	0
31. Surplus notes		0
32. Gross paid in and contributed surplus	2,292,550,995	2,275,148,392
33. Unassigned funds (surplus)	15,219,285,563	12,526,286,314
34. Less treasury stock, at cost:		
34.1 shares common (value included in Line 28 $)		0
34.2 shares preferred (value included in Line 29 $)		0
35. Surplus as regards policyholders (Lines 27 to 33, less 34)	17,550,845,773	14,833,660,382
36. TOTALS	46,089,092,849	45,243,475,308
DETAILS OF WRITE-INS		
2301. Securities lending collateral	1,485,644,561	1,504,858,889
2302. Accounts payable	385,636,881	341,860,872
2303. Reserve for uncashed checks	55,100,897	46,742,234
2398. Summary of remaining write-ins for Line 23 from overflow page	27,684,777	37,789,377
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	1,954,067,116	1,931,251,371
2701. SCOR retroactive reinsurance account	34,809,215	28,025,676
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	34,809,215	28,025,676
3001.		
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 6,494,544,968)	6,660,692,936	6,894,026,066	13,710,819,303
1.2 Assumed (written $ 6,251,298,283)	6,068,889,546	5,494,630,700	11,319,217,562
1.3 Ceded (written $ 201,864,010)	196,469,772	135,512,311	275,750,104
1.4 Net (written $ 12,543,979,241)	12,533,112,710	12,253,144,455	24,754,286,761
DEDUCTIONS:			
2. Losses incurred (current accident year $ 6,295,142,839):			
2.1 Direct	2,767,219,262	3,383,761,737	12,228,575,589
2.2 Assumed	3,146,152,442	2,761,512,503	7,471,675,868
2.3 Ceded	12,913,241	273,659,522	3,689,835,145
2.4 Net	5,900,458,463	5,871,614,719	16,010,416,312
3. Loss expenses incurred	1,394,102,330	1,580,518,140	3,373,735,640
4. Other underwriting expenses incurred	3,247,870,066	3,161,158,596	6,203,427,474
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	10,542,430,859	10,613,291,455	25,587,579,425
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	1,990,681,851	1,639,853,000	(833,292,664)
INVESTMENT INCOME			
9. Net investment income earned	966,863,176	975,411,006	2,160,866,838
10. Net realized capital gains (losses) less capital gains tax of $ 75,969,635	191,710,325	148,229,593	340,765,198
11. Net investment gain (loss) (Lines 9 + 10)	1,158,573,502	1,123,640,599	2,501,632,035
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 34,029,331)	(34,029,331)	(27,852,507)	(64,120,151)
13. Finance and service charges not included in premiums	155,017,352	154,443,429	293,749,502
14. Aggregate write-ins for miscellaneous income	2,573,937	(11,791,540)	(2,929,383)
15. Total other income (Lines 12 through 14)	123,561,958	114,799,381	226,699,968
16. Net income before dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,272,817,310	2,878,292,981	1,895,039,339
17. Dividends to policyholders		0	42,271
18. Net income, after dividends to policyholders after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,272,817,310	2,878,292,981	1,894,997,068
19. Federal and foreign income taxes incurred	932,774,831	764,539,541	145,033,509
20. Net income (Line 18 minus Line 19)(to Line 22)	2,340,042,479	2,113,753,440	1,749,963,559
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	14,833,660,379	16,766,721,894	16,766,721,894
22. Net income (from Line 20)	2,340,042,479	2,113,753,440	1,749,963,559
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $ 2,678,925	328,668,985	83,627,887	(166,026,644)
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(39,962,178)	15,111,627	(78,215,585)
27. Change in nonadmitted assets	155,105,932	0	(166,858,702)
28. Change in provision for reinsurance	(83,536,930)	41,721,271	56,902,411
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in	17,402,603	45,342,632	62,116,896
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		(2,125,000,000)	(3,863,500,000)
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	(535,500)	0	472,556,550
38. Change in surplus as regards policyholders (Lines 22 through 37)	2,717,185,391	174,556,857	(1,933,061,515)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,550,845,770	16,941,278,752	14,833,660,379
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Retroactive reinsurance gain/(loss)	3,126,538	635,863	678,273
1402. Fines, penalties, and violations	(189,562)	(11,204,724)	(1,477,067)
1403. CNA renewal rights & option agreement	(363,040)	(1,222,680)	(2,130,589)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	2,573,937	(11,791,540)	(2,929,383)
3701. Additional minimum pension liability	(535,500)	0	472,556,550
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(535,500)	0	472,556,550

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	12,604,705,460	24,989,116,884
2. Net investment income	949,416,470	2,138,392,423
3. Miscellaneous income	123,561,958	226,699,968
4. Total (Lines 1 to 3)	13,677,683,888	27,354,209,275
5. Benefits and loss related payments	7,265,197,312	14,247,509,015
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	5,136,717,030	9,246,178,861
8. Dividends paid to policyholders	0	42,271
9. Federal and foreign income taxes paid (recovered) $ 75,969,635 net of tax on capital gains (losses)	412,677,202	910,887,727
10. Total (Lines 5 through 9)	12,814,591,545	24,404,617,874
11. Net cash from operations (Line 4 minus Line 10)	863,092,343	2,949,591,400
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	7,135,508,836	13,061,020,048
12.2 Stocks	2,733,220,879	4,526,194,831
12.3 Mortgage loans	2,440,257	57,367,892
12.4 Real estate	0	44,348,437
12.5 Other invested assets	153,376,458	306,007,844
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	198,935	(61,654)
12.7 Miscellaneous proceeds	99,062,589	141,463,352
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,123,807,954	18,136,340,751
13. Cost of investments acquired (long-term only):		
13.1 Bonds	7,123,390,716	13,105,397,241
13.2 Stocks	2,902,114,596	4,578,668,474
13.3 Mortgage loans	34,712,500	182,734,654
13.4 Real estate	4,093,093	17,028,596
13.5 Other invested assets	295,349,758	272,678,611
13.6 Miscellaneous applications	0	205,933,976
13.7 Total investments acquired (Lines 13.1 to 13.6)	10,359,660,663	18,362,441,552
14. Net increase (or decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(235,852,709)	(226,100,801)
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	17,402,603	62,116,896
16.3 Borrowed funds	(110,352,004)	(308,505,184)
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
16.5 Dividends to stockholders	0	3,863,500,000
16.6 Other cash provided (applied)	(220,104,076)	534,900,043
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(313,053,477)	(3,574,988,245)
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)	314,186,157	(851,497,645)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	(371,238,323)	480,259,322
19.2 End of period (Line 18 plus Line 19.1)	(57,052,166)	(371,238,323)

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

20.0001. Proceeds from bonds sold, matured or repaid	125,333,652	254,176,929
20.0002. Proceeds from equities sold, matured or repaid	59,488,075	173,112,973
20.0003. Cost of bonds acquired	74,305,785	236,381,823
20.0004. Cost of equities acquired	89,355,268	67,546,291

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(F-K), 11-12, 13(1-7), 13(9-12), 14(B-C), 15, 16(2-4), 17(A-B), 18-20, 21(A-B), 21(D-E), 22, 23(A-B), 23(C2-C3), 23(D-E), 23(G), 24(A-B), 25-35.

9. Income Taxes

C. The provision for incurred income taxes for the six months ended June 30 was:

(in millions)		2006		2005
Federal income tax - excluding net capital gains	$	933	$	765
Federal income tax on net capital gains		76		93
Federal income taxes incurred	$	1,009	$	858

The provision for income tax incurred did not include any foreign income taxes for the six months ended June 30, 2006 or 2005.

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

(in millions)		June 30, 2006		December 31, 2005
Deferred tax assets:				
Nonadmitted assets	$	647	$	698
Adjustment for unearned premiums		645		637
Reserve discounting		401		430
Investments		54		64
Additional minimum pension liability		11		12
Uncollectible reinsurance		8		8
Other		102		119
Total deferred tax assets		1,868		1,968
Nonadmitted deferred tax assets		159		170
Admitted deferred tax assets		1,708		1,798
Deferred tax liabilities:				
Unrealized net gains		(400)		(397)
Employee benefits		(141)		(197)
Fixed assets		(47)		(50)
Premium acquisition expense		(12)		(12)
Salvage and subrogation discounting		(11)		(11)
Premium taxes		(9)		(10)
Deposit accounting adjustments		(2)		(2)
Total deferred tax liabilities		(622)		(679)
Net admitted deferred tax asset	$	1,086	$	1,119

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)		June 30, 2006		December 31, 2005		Change
Total deferred tax assets	$	1,868	$	1,968	$	(100)
Total deferred tax liabilities		(622)		(679)		57
Net deferred tax asset (liability)	$	1,246	$	1,289		(43)
Tax effect of unrealized gains (losses)						3
Tax effect of additional minimum pension liability						1
Change in net deferred income tax						(39)
Tax effect of nonadmitted assets						50
Adjustment for prior year tax liabilities						2
Change in net deferred income tax relating to the provision					$	13

(in millions)		June 30, 2005		December 31, 2004		Change
Total deferred tax assets	$	1,864	$	1,897	$	(33)
Total deferred tax liabilities		(634)		(721)		87
Net deferred tax asset (liability)	$	1,230	$	1,176		54
Tax effect of unrealized gains (losses)						(39)
Change in net deferred income tax						15
Tax effect of nonadmitted assets						39
Change in net deferred income tax relating to the provision					$	54

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 this difference were as follows at June 30:

(in millions)		2006		Effective Tax Rate	
Provision computed at statutory rate	$	1,172		35.0	%
Change in net deferred income taxes		13		0.4	
Tax exempt interest deduction		(124)		(3.7)	
Intercompany dividends		(60)		(1.8)	
Adjustment of prior year tax liabilities		-		-	
Other		8		0.2	
Total statutory income taxes	$	1,009		30.1	%

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(in millions)		2005		Effective Tax Rate	
Provision computed at statutory rate	$	1,040		35.0	%
Change in net deferred income taxes		54		1.8	
Tax exempt interest deduction		(138)		(4.5)	
Intercompany dividends		(75)		(2.5)	
Adjustment of prior year tax liabilities		(27)		(0.8)	
Other		4		(0.1)	
Total statutory income taxes	$	858		28.9	%

10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2006 and 2005 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from any reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Life Insurance Company ("ALIC")

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

(in millions)				
Date of payment		**2006**		**2005**
April 12	$	-	$	25
June 26		125		-
July 20		-		25
December 16		-		100
December 23		-		61
Total	$	125	$	211

The Company also received dividends in the form of investment securities with aggregate fair values of $49 million from ALIC on December 15, 2005.

Transactions with Allstate New Jersey Insurance Company ("ANJ") and Allstate New Jersey Holdings, LLC ("ANJ Holdings")

On February 13, 2006, ANJ contributed cash of $38 million to ANJ Holdings, who in turn contributed it to the Company. On June 23, 2006, ANJ contributed cash of $45 million to ANJ Holdings, who in turn contributed to the Company.

Transactions with other subsidiaries

On May 26, 2006, the Company contributed cash to Allstate Property and Casualty Insurance Company ("ALPAC") and Allstate Indemnity Company ("AI") in the amounts of $30 million and $15 million, respectively.

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

(in millions)		June 30, 2006		December 31, 2005
ALIC	$	63	$	58
Lincoln Benefit Life Company		37		41
American Heritage Life Insurance Company		14		12
Allstate Texas Lloyd's		13		-
Allstate Floridian Insurance Company		8		18
AI		7		-
Allstate Investments, LLC		7		8
Allstate Financial Services, LLC		7		8
Allstate Motor Club, Inc.		5		5
Allstate Distributors, LLC		2		2
E.R.J. Insurance Group, Inc.		2		2
Allstate Life Insurance Company of New York		2		2
Charter National Life Insurance Company		2		-
Northbrook Services, Inc.		1		1
Allstate Insurance Company of Canada		1		1
ALPAC		1		-
Encompass Insurance Company of America		1		-
Encompass Indemnity Company		1		-
Total	$	174	$	158

The Company reported the following amounts as payable to affiliates:

(in millions)		June 30, 2006		December 31, 2005
The Allstate Corporation	$	125	$	501
ANJ		4		-
American Heritage Life Investment		3		-
Allstate Floridian Indemnity Company		-		2
Total	$	132	$	503

The Company entered into an intercompany loan agreement with The Allstate Corporation ("Corporation"). The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At June 30, 2006 the Company did not have any amounts outstanding. At December 31, 2005, the Company's total outstanding intercompany loan balance, excluding interest, was $413 million. The interest rate on the loan outstanding at December 31, 2005 was 4.22%. The maturity date on the intercompany loan outstanding at December 31, 2005 was 4 days. Total interest paid on intercompany debt was $2 million for the second quarter 2006 and for the year ended December 31, 2005. Since this debt was payable to the Corporation, it was combined with other amounts due to and receivable from the Corporation and classified as payables from parent, subsidiaries and affiliates.

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

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E. The Company purchased structured settlement annuities, a type of immediate annuity, at prices determined based on interest rates in effect at the time of purchase, to fund structured settlements from ALIC and its subsidiary, Allstate Life Insurance Company of New York ("ALNY"). Prior to July 1, 2001, these annuities were issued to Allstate Settlement Corporation ("ASC"), a subsidiary of ALIC. Most of the structured settlements issued to ASC were under a "qualified assignment", meaning these entities assumed the Company's obligation to make future payments. The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC has entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and providing the Company certain collateral security rights with respect to the annuities and certain other rights in the event of any default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5 billion at both June 30, 2006 and December 31, 2005.

The Company and Allstate Floridian Insurance Company ("AFIC") entered into a Support Agreement effective June 1, 2005 through May 31, 2006, wherein the Company was to provide: (1) contingent limited capital support triggered by specified surplus levels of AFIC and (2) liquidity support in the event of delays in the collection of reinsurance recoverables by AFIC following a catastrophe. The Company's commitment to provide capital and liquidity support was not to exceed $375 million in the aggregate. If there were events that resulted in the reduction of AFIC's statutory surplus below certain levels, AFIC could have requested the Company to provide capital in an amount that would have replenished AFIC's statutory surplus to those levels. The Company's commitment to make additional capital available to AFIC expired on May 31, 2006. A total of $159 million had been contributed to AFIC on December 23, 2005 pursuant to the Support Agreement. As of June 30, 2006, AFIC's surplus was $266 million compared to $233 million at December 31, 2005.

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

8. In September 1996, the Company completed the sale of its United States based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR"). The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed NAIC accounting guidance for the treatment of retroactive contracts and reported the gain on the sale as a "write-in" adjustment to special surplus from the retroactive reinsurance account. The balance of the special surplus funds was $35 million at June 30, 2006 compared to $28 million at December 31, 2005. The change in the special surplus funds balance was due to the SAFECO commutation.

14. Contingencies

A. Contingent Commitments

The Company has made the following contingent commitments and guarantees in addition to the related party commitments described in Note 10, Part E.

California Earthquake Authority ("CEA")

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

Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained through assessments on participating insurance companies and reinsurance proceeds. Participating insurers are required to pay an assessment, currently estimated not to exceed $2.18 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed $1.46 billion, if aggregate CEA earthquake losses exceed $5.79 billion and the capital of the CEA falls below $350 million. At November 30, 2005, the CEA's capital balance was approximately $2.11 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date, the only assessment made by the CEA has been its initial assessment paid by participating insurers beginning in 1996. The authority of the CEA to assess participating insurers for the first assessment expires when it has completed twelve years of operation, at year-end 2008. All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2005, the Company's share of the CEA was 23%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $821 million. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the Statement of Income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared Markets

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

PMI Run-off Support Agreement

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

Morgan Stanley Guarantee

The Company executed a guarantee to Morgan Stanley DW, Inc. ("Morgan Stanley), related to the obligations of Northbrook Holdings, LLC ("Northbrook"), a wholly owned subsidiary of the Company under a certain Note Purchase Agreement between Northbrook and Morgan Stanley and promissory notes issued by Northbrook pursuant thereto. The balance of the notes was $19 million and $32 million at June 30, 2006 and December 31, 2005, respectively.

Allstate Real Estate Trust

The Company has guaranteed debt issued by Allstate Real Estate Trust, an unconsolidated special purpose entity, from which it leases an office building. The lease contains a residual value guarantee for the properties covered by the lease. The maximum amount of potential future payments for the guarantee of the debt or the residual value guarantee or the combined debt and residual value guarantee was $37 million and $66 million at June 30, 2006 and December 31, 2005, respectively. The guarantee for the office building expires on December 28, 2006.

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Suntrust Guarantee

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective June 30, 2006, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at June 30, 2006. If all outstanding leases had been terminated effective December 31, 2005, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles had no residual value, would have been $16 million at December 31, 2005. The remaining term of each residual value guarantee is equal to the term of the underlying lease that range from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

D. All Other Contingencies

Regulation

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

- For the reasons specified above, it is 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" sub-section. The Company reviews these matters on an ongoing basis and follows the provisions of Statement of Statutory Accounting Principle ("SSAP") 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" sub-section 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

There are two multi-state certified class action lawsuits pending against the Company in state courts alleging that its failure to pay "inherent diminished value" to insureds under the collision, comprehensive, or uninsured motorist property damage liability provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" as the difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the policy. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. A trial in the case involving collision and comprehensive coverage concluded on April 29, 2004, with a jury verdict in favor of the Company. The plaintiffs filed an appeal from the judgment, and on June 1, 2006, the judgment for Allstate was affirmed by the appellate court. The plaintiffs requested a reconsideration of this ruling, which was denied by the court. In the other case, which involves uninsured motorist property damage coverage, the appellate court granted the Company's petition for review of the order of certification, and has affirmed the certification. The Company has filed a petition to appeal to the Washington Supreme Court and is awaiting a ruling. The Company has been vigorously defending all these lawsuits and, since 1998, has been implementing policy language in more than 40 states reaffirming that its collision and comprehensive coverages do not include diminished value claims. The outcome of these disputes remains uncertain.

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

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

The Company has received preliminary approval of a settlement in a putative nationwide class action that alleged that the Company discriminates against non-Caucasian policyholders, through underwriting and rate-making practices including the use of credit information. The Company is also defending a putative statewide class action in federal court challenging its use of credit information under certain state insurance statutes. These plaintiffs seek monetary and equitable relief, including actual and punitive

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damages and injunctive relief. The Company denies these allegations and has been vigorously defending this lawsuit. The outcome of this dispute is currently uncertain.

The Company is defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including several statewide putative class action lawsuits pending in Louisiana and Texas. In one matter, the Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. These suits seek primarily declaratory relief, and in some cases, actual and punitive damages in an unspecified amount. Additionally, the Louisiana Attorney General is seeking a declaration that two recently enacted state laws are constitutionally valid and enforceable. These state laws extend the contractual period to file claims or file suit for losses arising out of the hurricanes by one additional year to a total of two years. The matters described in this paragraph are in various stages of development and the Company intends to vigorously defend them. The outcome of these disputes is currently uncertain.

The Company is defending various lawsuits involving worker classification issues. These lawsuits include a putative class action and several certified class actions challenging the overtime exemption claimed by the Company under the Fair Labor Standards Act or state wage and hour laws. In these cases, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief and an accounting. These class actions mirror similar lawsuits filed against other carriers in the industry and other employers. The Company is continuing to vigorously defend its other worker classification lawsuits. The outcome of these disputes is currently uncertain.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws, a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and ERISA violations, and a lawsuit filed in October 2004 by the EEOC alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization. The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contract and ERISA claims and are seeking actual damages including benefits under Allstate employee benefit plans and payments provided in connection with the reorganization, as well as punitive damages. In late March 2004, in the first EEOC lawsuit and class action lawsuit, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the (agent) in exchange for signing the release". The court also "concluded that, on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order. The case otherwise remains pending. A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in April 2005. In these matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization. In addition, the Company has been defending certain matters relating to the life agency program reorganization announced in 2000. These matters have been the subject of an investigation by the EEOC with respect to allegations of age discrimination and retaliation. A conciliation agreement relating to certain of these matters has been entered into between the Company 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 ALIC and its subsidiaries variable annuity sub-accounts. 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 defending its homeowners insurance rates and discount programs in administrative actions filed by Texas Department of Insurance ("TX DOI"). The TX DOI is focusing, as they have with other insurers, on the reasonableness of the Company's rates for the risks to which they apply. On July 13, 2005, the Administrative Law Judge granted partial summary disposition in the Company's favor on almost all the TX DOI's claims regarding the Company's discount program. In the rate proceeding, on May 22, 2006 following an administrative hearing, the Commissioner of Insurance ordered the Company to reduce its homeowners rates by 5% and to pay refunds on the difference plus interest back to December 30, 2004, for which the Company has been accruing. The Company is contemplating an appeal of this rate decision.

Other matters

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

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

One or more of these matters could have an adverse effect on the Company's net income 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" sub-section, in excess of amounts currently reserved, as they are resolved over time is not likely to have a material effect on the Statement of Income, cash flows or financial position of the Company.

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

Derivative financial instruments

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

		June 30, 2006				
(in millions)		Notional Amount		Statement Value		Fair Value
Interest rate contracts						
Financial futures contracts	$	200	$	-	$	-
Equity and index contracts						
Options, commodities and financial futures		239		(1)		(1)
Other derivative financial instruments						
Replication credit default swaps		114		-		-
Replication excess return swaps		380		-		-
Credit default swaps – buying protection		110		-		-
Total other derivative financial instruments		604		-		-
Total derivative financial instruments	$	1,043	$	(1)	$	(1)

		December 31, 2005				
(in millions)		Notional Amount		Statement Value		Fair Value
Interest rate contracts						
Financial futures contracts	$	310	$	-	$	-
Equity and index contracts						
Options, commodities and financial futures		178		2		2
Other derivative financial instruments						
Replication credit default swaps		90		-		-
Replication excess return swaps		275		-		-
Credit default swaps – buying protection		86		-		-
Total other derivative financial instruments		451		-		-
Total derivative financial instruments	$	939	$	2	$	2

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

Derivative financial instruments are stated at values prescribed by the NAIC, which are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current market value.

Fair value is the estimated amount that the Company will receive/pay to terminate the derivative contracts at the reporting date. For exchange traded derivative contracts, the fair value is based on dealer or exchange quotes. The exchange requires margin deposits as well as daily cash settlements of margin. The fair value of non-exchange traded derivative contracts is based on either independent third party pricing sources, including broker quotes, or widely accepted pricing and valuation models which use independent third party data as inputs.

Other financial instruments

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

(in millions)		June 30, 2006		December 31, 2005
Commitments to invest	$	690	$	600
Commitments to extend mortgage loans		39		-
Credit guarantees		17		7

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 second quarter 2006 and 2005 and reacquired within 30 days of the sale date were:

	Quarter ended June 30, 2006						
($ in millions)	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
NAIC 3	-	$	-	$	-	$	-
NAIC 4	4		5		8		(3)
NAIC 5	1		2		2		-

	Quarter ended June 30, 2005						
($ in millions)	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
NAIC 3	1	$	1	$	1	$	-
NAIC 4	4		2		2		-
NAIC 5	1		1		2		(1)

The Company did not have any wash sales related to preferred stock during the second quarter of 2006 or 2005.

21. Other Items

C. Other Disclosures

In 2005, the Corporation committed to provide capital to the Company, in the form of surplus notes or contributed surplus, to maintain levels of statutory surplus as set forth in a Capital Support Commitment. In accordance with its terms, this agreement terminated when the Company's statutory surplus excluding ALIC exceeded $13.1 billion. The Company's statutory surplus excluding ALIC was approximately $13.7 billion at June 30, 2006 and the commitment terminated with no capital contribution having been made.

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23. Reinsurance

C. Reinsurance Assumed and Ceded

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

(in millions)	June 30, 2006					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,372	$ 561	$ -	$ -	$ 4,372	$ 561
(ii) All other	22	-	116	35	138	35
(iii)Total	$ 4,394	$ 561	$ 116	$ 35	$ 4,510	$ 596

(iv) Direct Unearned Premium Reserve $4.50 billion

(in millions)	December 31, 2005					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,191	$ 539	$ -	$ -	$ 4,191	$ 539
(ii) All other	21	-	(110)	(33)	(89)	(33)
(iii)Total	$ 4,212	$ 539	$ (110)	$ (33)	$ 4,102	$ 506

(iv) Direct Unearned Premium Reserve $4.67 billion

F. Retroactive Reinsurance

1. The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR.

(in millions)	2006	2005
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments – prior years	(382)	(382)
3. Adjustments – current year	(1)	(1)
4. Current total	$ 28	$ 28
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments – prior years	(34)	(34)
3. Adjustments – current year	6	(1)
4. Current year restricted surplus	$ 35	$ 28
5. Cumulative total transferred to unassigned funds	$ -	$ -

e. SCOR U.S. Corporation (NAIC Company Code 30058) was the only cedant involved in all the transactions included in the summary totals above.

There were no reinsurers the Company assumed retroactive reinsurance from in 2006 or 2005.

f. There were no amounts of total paid loss or loss adjustment expenses recoverable at June 30, 2006 or December 31, 2005.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company subject to the Your Choice Auto retrospective rating feature was $187 million and $66 million at June 30, 2006 and December 31, 2005, respectively.

In 2006, the net premiums written by the Company subject to retrospective rating features represented 1.5% of the total net premiums written by the Company. In 2005, the net premiums written by the Company subject to retrospective rating features represented less than one half of one percent of the total net premiums written by the Company.

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

(in millions)	2006	2005
a. Total accrued retro premiums	$ 3	$ 4
b. Unsecured amount	3	4
c. Less: Non-admitted amount (10%)	-	-
d. Less: Non-admitted for any person for whom agents' balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) – (c) – (d)	$ 3	$ 4

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 [ ] No [X]

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

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

4.2 If yes, provide the name of 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). 08/02/2005

6.4 By what department or departments?

DE, IL, MS.....

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	544 LAKEVIEW PARKWAY, VERNON HILLS, IL 60061			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 [ ] No [X]

10.2 If yes, explain:

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:

$259,756,477 - SECURITIES HELD AT CUSTODIAN BANK (BANK OF NEW YORK)

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 311,364,969

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	$	$
14.22	Preferred Stock	$ 44,793,120	$ 44,793,120
14.23	Common Stock	$ 5,275,323,535	$ 5,630,237,728
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)	$ 5,320,116,655	$ 5,675,030,848
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
BANK OF NEW YORK (BNY MIDWEST)	209 W. JACKSON BLVD. SUITE 800 CHICAGO, IL 60606 CONTACT: KEITH BEAR 312-542-8003
CITIBANK, F.S.B.	233 S. WACKER DR. 86TH FLOOR CHICAGO, IL 60606 CONTACT: JOHN TOMAN 312-876-8548

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 [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

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

PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

.....

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

4.2 If yes, complete the following schedule:

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	279,006,786	326,515,854
2. Increase (decrease) by adjustment	(15,433,049)	(32,192,865)
3. Cost of acquired	0	0
4. Cost of additions to and permanent improvements	4,093,093	17,028,596
5. Total profit (loss) on sales	0	12,003,638
6. Increase (decrease) by foreign exchange adjustment	0	0
7. Amount received on sales	0	44,348,437
8. Book/adjusted carrying value at end of current period	267,666,830	279,006,786
9. Total valuation allowance	0	0
10. Subtotal (Lines 8 plus 9)	267,666,830	279,006,786
11. Total nonadmitted amounts	0	0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	267,666,830	279,006,786

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	506,754,765	381,388,003
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions	34,712,500	182,734,654
2.2. Additional investment made after acquisitions	0	0
3. Accrual of discount and mortgage interest points and commitment fees	0	0
4. Increase (decrease) by adjustment	0	0
5. Total profit (loss) on sale	0	0
6. Amounts paid on account or in full during the period	2,440,257	57,367,892
7. Amortization of premium	0	0
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	539,027,007	506,754,765
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	539,027,007	506,754,765
12. Total nonadmitted amounts	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	539,027,007	506,754,765

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	811,624,047	748,261,475
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions	206,244,317	64,546,371
2.2. Additional investment made after acquisitions	89,105,441	208,132,240
3. Accrual of discount		0
4. Increase (decrease) by adjustment	97,757,405	91,362,819
5. Total profit (loss) on sale	9,606,207	4,949,217
6. Amounts paid on account or in full during the period	153,376,458	306,007,844
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		379,769
9. Book/adjusted carrying value of long-term invested assets at end of current period	1,060,960,959	811,624,047
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	1,060,960,959	811,624,047
12. Total nonadmitted amounts	14,780,205	16,915,461
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	1,046,180,754	794,708,586

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	37,456,227,054	36,999,733,457
2. Cost of bonds and stocks acquired	10,025,505,312	17,684,065,715
3. Accrual of discount	45,539,867	123,942,552
4. Increase (decrease) by adjustment	241,705,708	(281,665,763)
5. Increase (decrease) by foreign exchange adjustment	26,114,213	(50,918,868)
6. Total profit (loss) on disposal	256,722,893	644,583,747
7. Consideration for bonds and stocks disposed of	9,868,729,715	17,587,214,879
8. Amortization of premium	35,765,249	76,298,906
9. Book/adjusted carrying value, current period	38,147,320,082	37,456,227,054
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	38,147,320,082	37,456,227,054
12. Total nonadmitted amounts	1,074,949	1,074,949
13. Statement value	38,146,245,133	37,455,152,105

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	24,437,997,948	16,004,143,687	16,242,431,123	162,417,354	24,437,997,948	24,362,127,865	0	24,162,011,049
2. Class 2	1,995,479,231	233,908,686	218,656,112	(125,843,888)	1,995,479,231	1,884,887,917	0	2,137,755,462
3. Class 3	737,796,035	92,716,418	97,680,372	(275,935)	737,796,035	732,556,146	0	795,048,399
4. Class 4	722,812,604	177,261,391	104,702,564	(32,749,974)	722,812,604	762,621,457	0	693,101,135
5. Class 5	287,088,054	32,836,188	36,297,708	(1,781,254)	287,088,054	281,845,279	0	237,137,927
6. Class 6	44,972,219		1,080,534	1,259,814	44,972,219	45,151,499	0	58,646,701
7. Total Bonds	28,226,146,090	16,540,866,369	16,700,848,413	3,026,116	28,226,146,090	28,069,190,163	0	28,083,700,673
PREFERRED STOCK								
8. Class 1	169,490,726	13,514,059	24,123,017	772,172	169,490,726	159,653,940	0	175,291,304
9. Class 2	83,010,364	7,049,917	6,641,054	(908,104)	83,010,364	82,511,123	0	105,836,925
10. Class 3	33,233,473	971,600	6,384,238	39,344	33,233,473	27,860,180	0	28,158,644
11. Class 4	51,175,178	4,891,149	16,090,289	(4,402,361)	51,175,178	35,573,678	0	43,686,891
12. Class 5	1,128,820	1,695,311	279,200	(1,029,770)	1,128,820	1,515,161	0	1,112,000
13. Class 6	0		900,000	2,978,188	0	2,078,188	0	0
14. Total Preferred Stock	338,038,562	28,122,037	54,417,798	(2,550,532)	338,038,562	309,192,269	0	354,085,764
15. Total Bonds and Preferred Stock	28,564,184,652	16,568,988,406	16,755,266,211	475,585	28,564,184,652	28,378,382,432	0	28,437,786,437

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	98,394,544	XXX	97,530,055	25,492	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	36,820,936	10,095,406
2. Cost of short-term investments acquired	3,209,923,826	71,616,937,468
3. Increase (decrease) by adjustment	864,489	33,390,873
4. Increase (decrease) by foreign exchange adjustment	0	0
5. Total profit (loss) on disposal of short-term investments	(142)	(3,036)
6. Consideration received on disposal of short-term investments	3,149,214,565	71,623,599,774
7. Book/adjusted carrying value, current period	98,394,544	36,820,936
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	98,394,544	36,820,936
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	98,394,544	36,820,936
12. Income collected during period	1,537,080	36,224,491
13. Income earned during period	1,483,964	36,284,428

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
NA	LAMAR MEDIA CORP 7.3% with 01/01/2013 maturity.CDS SP3302RJ2 ON LIN TELEVISION CORP	4Z	2,346,000	2,308,559	CDS SP3302RJ2 ON LIN TELEVISION CORP	(37,441)	513075-AG-6	LAMAR MEDIA CORP	2,346,000	2,346,000	4FE
33938EA@6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS 5.9% with 07/28/2012 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	1,600,000	1,589,737	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(10,263)	955306-A*-6	WEST PHARMACEUTICAL SRVS, SER A SR NTS	1,600,000	1,600,000	2
NA	CENTERPOINT PROPERTIES TR. SER B 6.2% with 06/15/2013 maturity.CDS SP9501RK0 ON INV GRADE INDEX	2Z	4,991,156	4,923,125	CDS SP9501RK0 ON INV GRADE INDEX	5,244	151895-B*-9	CENTERPOINT PROPERTIES TR. SER B	5,000,000	4,917,882	2Z
NA	COMCAST CORP 5.0% with 06/15/2016 maturity.CDS SP9501RK0 ON INV GRADE INDEX	2Z	10,331,721	10,259,539	CDS SP9501RK0 ON INV GRADE INDEX	10,854	20030N-AG-6	COMCAST CORP	10,350,028	10,248,685	2FE
NA	FAMILY DOLLAR STORES, SER 2005-A TR. A 5.4% with 09/27/2015 maturity.CDS SP9501RK0 ON INV GRADE INDEX	2Z	2,595,401	2,360,725	CDS SP9501RK0 ON INV GRADE INDEX	2,727	30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A	2,600,000	2,357,998	2
NA	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) 2016 6.6% with 04/19/2018 maturity.CDS SP9501RK0 ON INV GRADE INDEX	2Z	4,991,156	4,850,383	CDS SP9501RK0 ON INV GRADE INDEX	5,244	P4564#-AE-9	INDUSTRIAS PENOLES (MEXICO) 2016	5,000,000	4,845,139	2Z
NA	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.5% with 10/12/2012 maturity.CDS SP9501RK0 ON INV GRADE INDEX	2Z	748,673	701,016	CDS SP9501RK0 ON INV GRADE INDEX	787	52605#-AA-4	LEND LEASE (US) CAP INC SER A GTD SR NTS	750,000	700,230	2FE
NA	PPL ENERGY SUPPLY LLC 6.2% with 05/15/2016 maturity.CDS SP9501RK0 ON INV GRADE INDEX	2Z	5,133,808	5,110,429	CDS SP9501RK0 ON INV GRADE INDEX	5,393	69352J-AH-0	PPL ENERGY SUPPLY LLC	5,142,904	5,105,035	2FE
NA	WASHINGTON MUTUAL BK 6.0% with 05/20/2013 maturity.CDS SP9501RK0 ON INV GRADE INDEX	1Z	9,995,355	9,894,571	CDS SP9501RK0 ON INV GRADE INDEX	10,501	93933V-BA-5	WASHINGTON MUTUAL BK	10,013,066	9,884,070	1FE
85590AA@3	SAMSON INV CO FLOAT RATE, SER 2005-C 5.2% with 05/24/2012 maturity.CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	3	1,000,000	997,329	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	(2,671)	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	1,000,000	1,000,000	2
459200F@5	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.5% with 10/12/2012 maturity.CDS SPG4026L4 ON GENWORTH FINANCIAL INC	1	5,000,000	4,675,035	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	6,837	52605#-AA-4	LEND LEASE (US) CAP INC SER A GTD SR NTS	5,000,000	4,668,198	2FE
NA	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 09/29/2015 maturity.CDS SPJ3IIMA5 ON CONAGRA FOODS INC	1Z	2,000,000	2,007,461	CDS SPJ3IIMA5 ON CONAGRA FOODS INC	7,461	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	2,000,000	2,000,000	1
571748A@1	ST. JOE CO. SER G SR NTS 5.2% with 08/25/2015 maturity.CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	2	5,000,000	4,548,595	CDS SPM401XJ4 ON MARSH & MCLENNAN COS	5,308	790148-C*-9	ST. JOE CO. SER G SR NTS	5,000,000	4,543,287	2
29364GB#9	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS 5.2% with 08/23/2015 maturity.CDS SPM401XK1 ON ENTERGY CORP	2	5,000,000	4,613,632	CDS SPM401XK1 ON ENTERGY CORP	54	18055#-AC-6	CLARION LION PROP FUND HLDG SER C SR NTS	5,000,000	4,613,578	1
576203A*4	FAMILY DOLLAR STORES, SER 2005-A TR. B 5.4% with 09/27/2015 maturity.CDS SP0102FY3 ON MASSEY ENERGY CO	2Z	2,000,000	1,803,150	CDS SP0102FY3 ON MASSEY ENERGY CO	(37,620)	30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B	2,000,000	1,840,770	2
023551J@4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SER 2005-A 5.4% with 07/17/2017 maturity.CDS SPP5014R2 ON AMERADA HESS CORP	2	10,000,000	10,001,658	CDS SPP5014R2 ON AMERADA HESS CORP	1,658	09201J-AA-4	BLACK DIAMOND INT'L, LTD. MTN SER 2005-A	10,000,000	10,000,000	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
144141D@4	KIRBY CORP FLOAT RATE NTS 5.3% with 02/28/2013 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	5,000,000	5,011,880	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	11,880	497266-A@-5	KIRBY CORP FLOAT RATE NTS	5,000,000	5,000,000	2
144141D@4	SAMSON INV CO FLOAT RATE, SER 2005-C 5.2% with 05/24/2012 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	6,000,000	6,014,256	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	14,256	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	6,000,000	6,000,000	2
144141D@4	TCW GLOBAL PROJECT FUND III CL. B-2 5.7% with 09/01/2017 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	7,000,000	7,016,632	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	16,632	872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2	7,000,000	7,000,000	1FE
003669A@7	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.5% with 10/12/2012 maturity.CDS SPV601KI5 ON ABITIBI-CONSOLIDATED IN	2Z	1,000,000	864,911	CDS SPV601KI5 ON ABITIBI-CONSOLIDATED IN	(68,728)	52605#-AA-4	LEND LEASE (US) CAP INC SER A GTD SR NTS	1,000,000	933,639	2FE
NA	BANK OF N.T. BUTTERFIELD & SON LTD. SUB STEP-UP 4.8% with 07/02/2015 maturity.CDS SPZ501HX4 ON CABLEVISION SYSTEMS COR	4FE	3,200,000	3,200,000	CDS SPZ501HX4 ON CABLEVISION SYSTEMS COR	0	G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB	3,200,000	3,200,000	2FE
NA	CENTENNIAL ENERGY HOLDINGS SR NTS 5.0% with 09/27/2015 maturity.CDS SPZ501IX3 ON JC PENNEY CO INC	2FE	9,600,000	8,724,408	CDS SPZ501IX3 ON JC PENNEY CO INC	(32,803)	15135#-BC-5	CENTENNIAL ENERGY HOLDINGS SR NTS	9,600,000	8,757,211	2
86359DA*8	ACE 2005-WF1, A2C 5.1% with 05/25/2035 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	27,760,000	28,035,001	INT RATE SWAP0650 ON FXD RATE SECURITIES	(1,722)	004421-QN-6	ACE 2005-WF1, A2C	27,760,000	28,036,723	1FE
86359DA*8	BRAZOS 2005-1, A2 5.0% with 12/26/2018 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	10,000,000	9,999,380	INT RATE SWAP0650 ON FXD RATE SECURITIES	(620)	106238-LC-0	BRAZOS 2005-1, A2	10,000,000	10,000,000	1FE
86359DA*8	GCOE 2005-1, A3L 4.8% with 11/25/2020 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	40,000,000	39,789,919	INT RATE SWAP0650 ON FXD RATE SECURITIES	(2,481)	36156H-AK-4	GCOE 2005-1, A3L	40,000,000	39,792,400	1FE
86359DA*8	PPSI 2005-WCW3, A2C 5.2% with 08/25/2035 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	15,340,000	15,457,440	INT RATE SWAP0650 ON FXD RATE SECURITIES	(951)	70069F-LV-7	PPSI 2005-WCW3, A2C	15,340,000	15,458,391	1FE
86359DA*8	SASCO 2005-WF3, A3 5.1% with 07/25/2035 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	5,000,000	5,034,690	INT RATE SWAP0650 ON FXD RATE SECURITIES	(310)	86359D-LK-1	SASCO 2005-WF3, A3	5,000,000	5,035,000	1FE
86359DA*8	SLMA 2006-3, A4 4.8% with 07/25/2019 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	20,000,000	19,998,159	INT RATE SWAP0650 ON FXD RATE SECURITIES	(1,241)	78442G-SC-1	SLMA 2006-3, A4	20,000,000	19,999,400	1FE
86359DA*8	SLMA 2006-3, A5 5.6% with 01/25/2021 maturity.INT RATE SWAP0650 ON FXD RATE SECURITIES	1Z	25,293,000	25,338,982	INT RATE SWAP0650 ON FXD RATE SECURITIES	(1,569)	78442G-SD-9	SLMA 2006-3, A5	25,293,000	25,340,551	1FE
55264TA*2	BRAZOS 2005-1, A2 5.0% with 12/26/2018 maturity.INT RATE SWAP0651 ON FXD RATE SECURITIES	1Z	15,000,000	14,998,933	INT RATE SWAP0651 ON FXD RATE SECURITIES	(1,067)	106238-LC-0	BRAZOS 2005-1, A2	15,000,000	15,000,000	1FE
55264TA*2	NCSLT 2004-2, A2 5.5% with 10/27/2025 maturity.INT RATE SWAP0651 ON FXD RATE SECURITIES	1Z	20,024,177	20,073,124	INT RATE SWAP0651 ON FXD RATE SECURITIES	(1,424)	63543P-AV-8	NCSLT 2004-2, A2	20,024,177	20,074,548	1FE
55264TA*2	PERMA NO.3, 2C 6.4% with 06/10/2042 maturity.INT RATE SWAP0651 ON FXD RATE SECURITIES	2Z	5,000,000	5,003,974	INT RATE SWAP0651 ON FXD RATE SECURITIES	(356)	71419M-AF-4	PERMA NO.3, 2C	5,000,000	5,004,330	2FE
55264TA*2	SLMA 2006-3, A5 4.8% with 01/25/2021 maturity.INT RATE SWAP0651 ON FXD RATE SECURITIES	1Z	10,000,000	10,018,089	INT RATE SWAP0651 ON FXD RATE SECURITIES	(711)	78442G-SD-9	SLMA 2006-3, A5	10,000,000	10,018,800	1FE
126670A*9	CWL 2005-1, 1AV2 5.0% with 05/25/2035 maturity.INT RATE SWAP0652 ON FXD RATE SECURITIES	1Z	26,000,000	26,009,561	INT RATE SWAP0652 ON FXD RATE SECURITIES	(2,550)	126673-WQ-1	CWL 2005-1, 1AV2	26,000,000	26,012,111	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
361856A*8	GMACM 2005-HE1, A3 5.0% with 08/25/2035 maturity.INT RATE SWAP0658 ON FXD RATE SECURITIES	1Z	20,000,000	20,024,632	INT RATE SWAP0658 ON FXD RATE SECURITIES	(2,194)	361856-EC-7	GMACM 2005-HE1, A3	20,000,000	20,026,826	1FE
361856A*8	PERMA 5, 2C 5.5% with 06/10/2042 maturity.INT RATE SWAP0658 ON FXD RATE SECURITIES	2Z	5,000,000	5,017,952	INT RATE SWAP0658 ON FXD RATE SECURITIES	(548)	71419N-AF-2	PERMA 5, 2C	5,000,000	5,018,500	2FE
225470A*4	GRAN 2003-3, 1 A3 5.7% with 01/20/2044 maturity.INT RATE SWAP0660 ON FXD RATE SECURITIES	1Z	9,466,216	9,467,346	INT RATE SWAP0660 ON FXD RATE SECURITIES	(977)	38741U-AC-1	GRAN 2003-3, 1 A3	9,466,216	9,468,323	1FE
225470A*4	HEMT 2004-2, M2 5.9% with 08/25/2034 maturity.INT RATE SWAP0660 ON FXD RATE SECURITIES	1Z	15,100,000	15,154,343	INT RATE SWAP0660 ON FXD RATE SECURITIES	(1,559)	22541S-ES-3	HEMT 2004-2, M2	15,100,000	15,155,902	1FE
225470A*4	PERMA 9A, 2A 5.3% with 03/10/2015 maturity.INT RATE SWAP0660 ON FXD RATE SECURITIES	1Z	2,000,000	1,999,264	INT RATE SWAP0660 ON FXD RATE SECURITIES	(206)	71419X-AD-5	PERMA 9A, 2A	2,000,000	1,999,470	1FE
126670A@7	CWL 2005-1, 3AV3 5.0% with 07/25/2035 maturity.INT RATE SWAP0685 ON FXD RATE SECURITIES	1Z	8,169,626	8,171,628	INT RATE SWAP0685 ON FXD RATE SECURITIES	(808)	126673-WW-8	CWL 2005-1, 3AV3	8,169,626	8,172,436	1FE
126670A@7	PERMA 4, 2C 5.6% with 06/10/2042 maturity.INT RATE SWAP0685 ON FXD RATE SECURITIES	2Z	7,000,000	7,028,731	INT RATE SWAP0685 ON FXD RATE SECURITIES	(693)	71419Q-AF-5	PERMA 4, 2C	7,000,000	7,029,424	2FE
126670A@7	SLMA 2006-A, A2 5.4% with 12/15/2020 maturity.INT RATE SWAP0685 ON FXD RATE SECURITIES	1Z	17,000,000	16,997,978	INT RATE SWAP0685 ON FXD RATE SECURITIES	(1,682)	78443C-CF-9	SLMA 2006-A, A2	17,000,000	16,999,660	1FE
76112BA*1	GRAN 2001-1, 1C 6.4% with 01/20/2041 maturity.INT RATE SWAP0686 ON FXD RATE SECURITIES	1Z	7,463,696	7,477,381	INT RATE SWAP0686 ON FXD RATE SECURITIES	(1,046)	387413-AD-9	GRAN 2001-1, 1C	7,463,696	7,478,427	1FE
76112BA*1	GRAN 2004-2, 1C 5.6% with 06/20/2044 maturity.INT RATE SWAP0686 ON FXD RATE SECURITIES	1Z	676,322	676,756	INT RATE SWAP0686 ON FXD RATE SECURITIES	(95)	38741W-AE-3	GRAN 2004-2, 1C	676,322	676,851	1FE
76112BA*1	PERMA 9A, 2A 5.3% with 03/10/2015 maturity.INT RATE SWAP0686 ON FXD RATE SECURITIES	1Z	45,000,000	44,981,768	INT RATE SWAP0686 ON FXD RATE SECURITIES	(6,307)	71419X-AD-5	PERMA 9A, 2A	45,000,000	44,988,075	1FE
76113AA*2	PERMA 9A, 2A 5.3% with 03/10/2015 maturity.INT RATE SWAP0687 ON FXD RATE SECURITIES	1Z	30,000,000	29,988,326	INT RATE SWAP0687 ON FXD RATE SECURITIES	(3,724)	71419X-AD-5	PERMA 9A, 2A	30,000,000	29,992,050	1FE
30246QA*4	CRGT 2005-1, A1 4.9% with 06/17/2037 maturity.INT RATE SWAP0698 ON FXD RATE SECURITIES	1Z	13,391,331	13,381,850	INT RATE SWAP0698 ON FXD RATE SECURITIES	(1,354)	22882T-AA-1	CRGT 2005-1, A1	13,391,331	13,383,204	1FE
30246QA*4	FBRSI 2005-1, A2 5.0% with 06/28/2035 maturity.INT RATE SWAP0698 ON FXD RATE SECURITIES	1Z	14,131,067	14,137,144	INT RATE SWAP0698 ON FXD RATE SECURITIES	(1,429)	30246Q-AB-9	FBRSI 2005-1, A2	14,131,067	14,138,574	1FE
30246QA*4	PERMA 9A, 2A 5.3% with 03/10/2015 maturity.INT RATE SWAP0698 ON FXD RATE SECURITIES	1Z	16,666,500	16,660,398	INT RATE SWAP0698 ON FXD RATE SECURITIES	(1,686)	71419X-AD-5	PERMA 9A, 2A	16,666,500	16,662,083	1FE
9999999 Totals			535,015,205	532,399,779	XXX	(124,000)	XXX	XXX	535,083,934	532,523,779	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	13	92,818,858	15	434,912,300	0	0	0	0	13	92,818,858
2. Add: Opened or Acquired Transactions	5	464,799,403	8	60,533,270					13	525,332,673
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX	43,104,842	XXX		XXX		XXX	43,104,842
4. Less: Closed or Disposed of Transactions	3	122,705,961							3	122,705,961
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX	3,535,207	XXX		XXX		XXX	3,535,207
7. Ending Inventory	15	434,912,300	23	535,015,205	0	0	0	0	23	535,015,205

SCHEDULE F—CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		AFFILIATES		
		US INSURERS		
		POOLS AND ASSOCIATIONS		
		ALL OTHER INSURERS		
00000	AA-3190874	AMLIN BERMUDA LTD	BERMUDA	No
00000	AA-3190873	ARIEL REINS CO LTD	BERMUDA	No
00000	AA-3190877	FLAGSTONE REINS LTD	BERMUDA	No
00000	AA-3190875	HISCOX INS CO LTD	BERMUDA	No
00000	AA-3190829	MAX RE LTD	BERMUDA	No
00000	AA-3194200	MS FRONTIER REINS LTD	BERMUDA	No
00000	AA-3190869	NEW CASTLE REINS CO LTD	BERMUDA	No
00000	AA-3190804	LEHMAN RE LTD	BERMUDA	No
00000	AA-3190757	VALIDUS REINS LTD	BERMUDA	No
00000	AA-1464111	GLACIER REINSURANCE AG	CHINA	No
00000	AA-3194190	QUANTA REINS LTD	BERMUDA	No
00000	AA-1128003	LLOYD'S SYNDICATE NUMBER 2003	ENGLAND	Yes
00000	AA-1127183	LLOYD'S SYNDICATE NUMBER 1183	ENGLAND	Yes
00000	AA-1126382	LLOYD'S SYNDICATE NUMBER 0382	ENGLAND	Yes
00000	AA-1126780	LLOYD'S SYNDICATE NUMBER 0780	ENGLAND	Yes

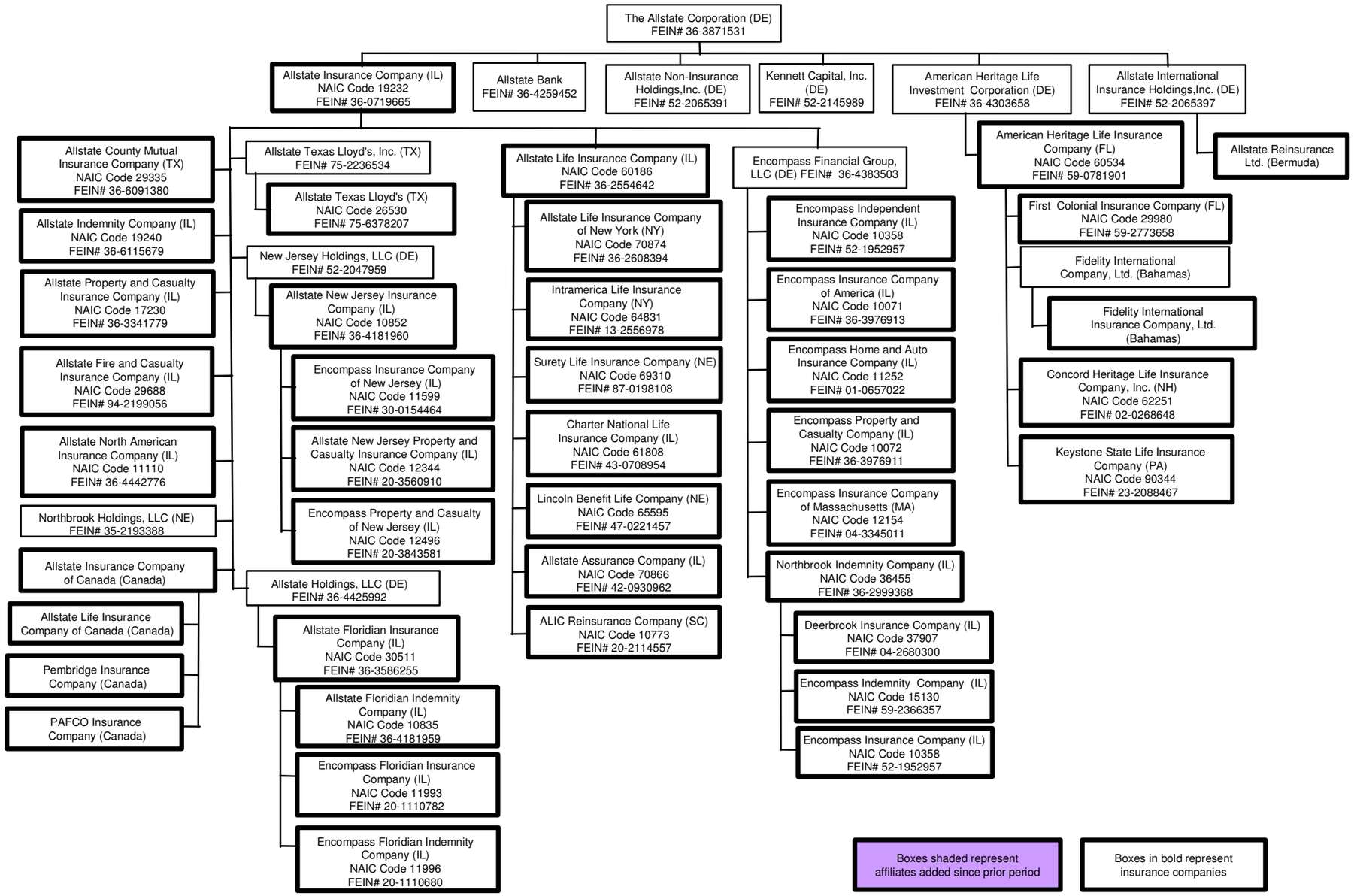
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
1. Alabama AL	Yes	103,674,303	105,595,749	75,848,689	73,798,202	65,386,860	81,909,966
2. Alaska AK	Yes	55,918,997	55,565,668	29,809,332	31,689,240	40,089,501	44,303,203
3. Arizona AZ	Yes	101,602,498	113,720,909	48,060,658	54,453,925	79,468,860	77,262,075
4. Arkansas AR	Yes	54,215,884	58,432,937	34,807,402	25,869,291	32,909,343	34,436,543
5. California CA	Yes	763,088,920	764,715,317	292,237,974	312,475,258	566,849,605	634,351,935
6. Colorado CO	Yes	82,163,274	89,195,855	36,018,517	38,027,660	59,692,157	60,818,199
7. Connecticut CT	Yes	141,529,022	144,830,847	67,570,170	68,356,542	203,478,018	222,030,964
8. Delaware DE	Yes	18,156,142	17,900,379	9,373,435	36,749,182	62,775,966	63,835,632
9. District of Columbia DC	Yes	12,673,875	12,673,585	4,155,642	4,888,799	7,605,666	6,893,812
10. Florida FL	Yes	517,253,984	548,360,263	381,002,681	500,711,985	578,707,147	609,809,458
11. Georgia GA	Yes	243,612,818	245,947,065	125,999,811	154,998,680	137,873,724	161,877,550
12. Hawaii HI	Yes	36,024,555	34,744,880	13,452,082	12,936,393	24,251,078	22,080,800
13. Idaho ID	Yes	25,421,167	28,098,479	12,957,051	11,531,120	20,636,492	24,663,749
14. Illinois IL	Yes	285,295,174	306,421,397	141,060,547	140,321,605	391,207,234	357,118,407
15. Indiana IN	Yes	93,183,943	101,796,549	72,745,763	49,092,239	67,394,651	70,207,307
16. Iowa IA	Yes	14,247,000	16,040,907	6,179,776	6,350,286	9,709,959	12,828,984
17. Kansas KS	Yes	28,080,223	31,486,398	21,818,069	13,029,375	16,737,911	15,115,922
18. Kentucky KY	Yes	81,193,509	90,425,862	41,494,144	40,751,722	47,926,185	49,203,797
19. Louisiana LA	Yes	217,886,710	216,779,978	1,082,501,166	90,756,479	604,762,422	204,832,876
20. Maine ME	Yes	26,615,205	28,532,281	14,314,342	14,450,148	22,802,237	28,518,629
21. Maryland MD	Yes	250,884,160	248,962,619	118,231,697	116,655,272	159,433,876	164,486,889
22. Massachusetts MA	Yes	0	0	(48,258)	(188,237)	37,767,494	39,666,491
23. Michigan MI	Yes	181,078,349	212,032,904	108,212,087	122,541,369	1,093,238,572	1,032,511,341
24. Minnesota MN	Yes	48,933,928	55,979,709	23,398,027	20,411,263	49,228,628	57,366,632
25. Mississippi MS	Yes	57,170,977	53,434,691	180,709,490	25,263,075	167,947,092	70,858,302
26. Missouri MO	Yes	42,731,229	47,688,921	35,754,515	21,650,398	35,828,567	43,925,494
27. Montana MT	Yes	11,103,381	12,859,002	4,870,514	5,625,799	17,946,379	19,833,585
28. Nebraska NE	Yes	17,565,474	20,277,013	6,173,267	9,125,678	17,078,245	19,188,281
29. Nevada NV	Yes	63,500,256	68,080,391	33,633,292	38,656,786	56,093,739	65,663,504
30. New Hampshire NH	Yes	26,370,506	27,654,856	12,606,725	14,540,335	22,969,750	26,096,462
31. New Jersey NJ	No	(9,709)	(54,837)	17,353,794	17,549,542	307,380,203	306,240,231
32. New Mexico NM	Yes	41,640,596	44,037,272	19,816,966	28,533,076	30,617,217	43,394,515
33. New York NY	Yes	1,057,040,942	1,114,085,182	577,710,603	562,577,572	1,465,731,498	1,584,970,529
34. North Carolina NC	Yes	172,528,653	182,510,596	83,217,735	83,494,706	104,290,326	119,826,675
35. North Dakota ND	Yes	4,522,666	4,677,019	1,796,846	1,550,000	3,839,168	3,154,153
36. Ohio OH	Yes	157,035,716	165,761,481	80,691,809	96,997,200	210,858,912	222,867,352
37. Oklahoma OK	Yes	69,197,821	75,166,648	34,805,779	35,356,382	40,388,233	43,721,663
38. Oregon OR	Yes	71,867,298	79,354,095	32,934,607	35,266,716	54,404,771	63,234,275
39. Pennsylvania PA	Yes	421,103,209	454,666,953	218,721,332	287,134,475	715,082,649	726,258,590
40. Rhode Island RI	Yes	35,772,883	35,554,940	15,608,486	15,472,175	46,421,238	46,945,416
41. South Carolina SC	Yes	153,304,883	160,107,324	71,577,492	65,571,984	90,823,176	96,976,596
42. South Dakota SD	Yes	2,890,423	3,042,697	1,853,443	1,262,606	2,822,309	2,444,467
43. Tennessee TN	Yes	94,382,891	100,215,302	57,771,419	48,189,587	72,036,473	78,614,197
44. Texas TX	Yes	85,333,947	83,729,938	55,724,011	81,893,727	124,833,477	138,515,904
45. Utah UT	Yes	70,689,294	76,163,194	35,615,130	32,752,680	48,993,196	51,700,003
46. Vermont VT	Yes	14,752,930	15,652,187	6,125,149	7,854,364	13,886,848	13,721,751
47. Virginia VA	Yes	200,301,718	215,141,768	93,865,640	95,680,927	130,190,335	131,783,848
48. Washington WA	Yes	161,181,846	167,991,652	82,110,130	82,951,807	148,203,801	151,613,053
49. West Virginia WV	Yes	37,496,648	39,643,929	18,076,194	17,928,736	34,040,756	33,687,040
50. Wisconsin WI	Yes	35,916,952	38,868,609	19,902,613	15,421,041	75,748,718	84,375,608
51. Wyoming WY	Yes	6,419,906	6,905,627	2,824,528	3,623,616	3,039,532	3,492,710
52. American Samoa AS	No		0	0	0		0
53. Guam GU	No		0		0		0
54. Puerto Rico PR	Yes	(2,010)	757,879	95,023	574,214	4,692,674	5,036,221
55. U.S. Virgin Islands VI	No		0		0		0
56. Northern Mariana Islands MP	No						
57. Canada CN	Yes		0		0		0
58. Aggregate Other Alien OT	XXX	0	0	196,076	188,616	696,337	1,298,495
59. Totals	(a) 51	6,494,544,966	6,822,214,866	4,563,343,412	3,673,345,618	8,426,819,205	8,275,570,082
DETAILS OF WRITE-INS							
5801. Other Alien	XXX		0	196,076	188,616	696,337	1,298,495
5802.	XXX		0		0		0
5803.	XXX		0		0		0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	0	0	196,076	188,616	696,337	1,298,495

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

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



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	18,097,060	9,279,691	51.3	37.5
2.	Allied Lines	124,675,414	4,847,130	3.9	38.1
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril	1,737,846,081	584,026,522	33.6	38.2
5.	Commercial multiple peril	295,646,034	123,651,077	41.8	45.1
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine	1,924,210	368,266	19.1	3.2
9.	Inland marine	68,137,545	21,450,828	31.5	23.2
10.	Financial guaranty			0.0	0.0
11.1	Medical malpractice - occurrence			0.0	0.0
11.2	Medical malpractice - claims-made			0.0	0.0
12.	Earthquake	18,232,963	(671,915)	(3.7)	(5.1)
13.	Group accident and health			0.0	0.0
14.	Credit accident and health	(6,800)	53,991	(794.0)	5,440.8
15.	Other accident and health			0.0	0.0
16.	Workers' compensation	61	(26,316)	(43,275.6)	28.7
17.1	Other liability - occurrence	39,037,582	23,444,870	60.1	39.4
17.2	Other liability - claims-made			0.0	0.0
18.1	Products liability - occurrence	1,261,339	8,068,835	639.7	1,395.4
18.2	Products liability - claims-made			0.0	0.0
19.1,19.2	Private passenger auto liability	2,405,445,043	1,170,295,627	48.7	62.4
19.3,19.4	Commercial auto liability	106,974,955	62,942,454	58.8	49.7
21.	Auto physical damage	1,840,638,690	758,629,068	41.2	43.1
22.	Aircraft (all perils)	24,809	(2,695)	(10.9)	(3.5)
23.	Fidelity	206,295	176,231	85.4	27.4
24.	Surety	32,474		0.0	(20.2)
26.	Burglary and theft	527,102	141,160	26.8	23.1
27.	Boiler and machinery	987,823	(140,889)	(14.3)	13.6
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	1,004,256	685,324	68.2	73.8
34.	Totals	6,660,692,936	2,767,219,262	41.5	49.1
	DETAILS OF WRITE-INS				
3301.	Mechanical breakdown	1,004,256	685,324	68.2	73.8
3302.				0.0	0.0
3303.				0.0	0.0
3398.	Summary of remaining write-ins for Line 33 from overflow page	0	0	0.0	0.0
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	1,004,256	685,324	68.2	73.8

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	8,532,557	17,154,373	17,998,658
2.	Allied Lines	77,929,152	129,921,259	105,323,464
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	898,930,990	1,637,773,738	1,680,368,616
5.	Commercial multiple peril	140,646,874	278,634,476	304,480,438
6.	Mortgage guaranty	0		0
8.	Ocean marine	1,238,205	2,035,094	2,482,534
9.	Inland marine	43,826,384	71,116,412	74,670,676
10.	Financial guaranty	0		0
11.1	Medical malpractice - occurrence	0		0
11.2	Medical malpractice - claims-made	0		0
12.	Earthquake	8,903,826	16,417,308	18,270,658
13.	Group accident and health	0		0
14.	Credit accident and health	0		(314,089)
15.	Other accident and health	0		0
16.	Workers' compensation	0		350
17.1	Other liability - occurrence	21,982,838	40,474,596	41,089,718
17.2	Other liability - claims-made	0		0
18.1	Products liability - occurrence	505,253	1,048,928	1,277,172
18.2	Products liability - claims-made	0		0
19.1,19.2	Private passenger auto liability	1,144,846,237	2,349,624,220	2,564,738,084
19.3,19.4	Commercial auto liability	63,865,362	125,166,392	108,909,562
21.	Auto physical damage	893,779,177	1,823,528,600	1,900,964,976
22.	Aircraft (all perils)	13,109	24,615	26,492
23.	Fidelity	103,129	197,737	225,942
24.	Surety	2,210	2,440	2,890
26.	Burglary and theft	247,117	492,799	577,846
27.	Boiler and machinery	519,273	987,429	1,006,116
28.	Credit	0		0
29.	International	0		0
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	(23,924)	(55,448)	114,761
34.	Totals	3,305,847,769	6,494,544,968	6,822,214,864
	DETAILS OF WRITE-INS			
3301.	Mechanical breakdown	(23,924)	(55,448)	114,761
3302.		0		0
3303.		0		0
3398.	Summary of remaining write-ins for Line 33 from overflow page	0	0	0
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	(23,924)	(55,448)	114,761

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2006 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2003 + Prior	3,603,273	1,980,357	5,583,630	807,183	41,803	848,986	2,915,287	55,212	1,769,151	4,739,650	119,197	(114,191)	5,006
2. 2004	1,949,680	634,408	2,584,088	534,616	33,362	567,978	1,428,362	49,499	418,118	1,895,979	13,298	(133,429)	(120,131)
3. Subtotals 2004 + Prior	5,552,953	2,614,765	8,167,718	1,341,799	75,165	1,416,964	4,343,649	104,711	2,187,269	6,635,629	132,495	(247,620)	(115,125)
4. 2005	5,482,821	2,832,621	8,315,442	3,581,806	306,346	3,888,152	2,287,775	267,624	1,542,225	4,097,624	386,760	(716,426)	(329,666)
5. Subtotals 2005 + Prior	11,035,774	5,447,386	16,483,160	4,923,605	381,511	5,305,116	6,631,424	372,335	3,729,494	10,733,253	519,255	(964,046)	(444,791)
6. 2006	XXX	XXX	XXX	XXX	3,659,918	3,659,918	XXX	3,268,825	810,612	4,079,437	XXX	XXX	XXX
7. Totals	11,035,774	5,447,386	16,483,160	4,923,605	4,041,429	8,965,034	6,631,424	3,641,160	4,540,106	14,812,690	519,255	(964,046)	(444,791)
8. Prior Year-End's Surplus As Regards Policyholders	14,833,660												

Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
1. 4.7	2. (17.7)	3. (2.7)

Col. 13, Line 7 As a % of Col. 1 Line 8
4. (3.0)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

1. 1 9 2 3 2 2 0 0 6 4 9 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

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

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2304. Prepaid reinsurance premium	27,073,775		27,073,775	0
2305. Equities and deposits in pools and associations	754,963		754,963	698,357
2306. Prepaid expenses	1,245,781,239	1,245,781,239	0	0
2307. Advances	111,202,412	111,202,412	0	0
2308. Escrow on real estate sale			0	28,699,887
2309. Florida Hurricane Catastrophe Fund prepaid reimbursement premium			0	2,024,308
2397. Summary of remaining write-ins for Line 23 from Page 02	1,384,812,389	1,356,983,651	27,828,738	31,422,552

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

	1 Current Statement Date	2 December 31, Prior Year
2304. Deposit on assumed reinsurance from CNA	46,653,381	51,574,479
2305. Deferred gain on intercompany asset transfer	18,723,229	17,123,192
2306. Retroactive reinsurance reserve ceded	(37,691,833)	(30,908,294)
2397. Summary of remaining write-ins for Line 23 from Page 03	27,684,777	37,789,377

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
122821	PLYMOUTH	MN		7,750,000	06/29/2006	6.360	7,750,000	0	0	12,400,000	05/24/2006
122813	PHILADELPHIA	PA		12,500,000	06/20/2006	5.580	12,500,000	0	0	24,800,000	02/17/2006
122837	LEWISVILLE	TX		4,462,500	06/28/2006	5.980	4,462,500	0	0	6,275,000	05/18/2006
0599999 - Mortgages in good standing - Commercial Mortgages - All Other				24,712,500	XXX	XXX	24,712,500			43,475,000	XXX
0899999 - Total - Mortgages in Good Standing				24,712,500	XXX	XXX	24,712,500			43,475,000	XXX
9999999 Totals				24,712,500	XXX	XXX	24,712,500			43,475,000	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
9999999 Totals												

NONE

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
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	5RP	09/03/2004		412,541	0	412,541	412,541	20,399	0	3,153,256	1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III (HANCOCK)	Boston	MA	Hancock Partners	5	12/30/2003		523,966	0	523,966	523,966	95,339	0	2,115,914	4.950
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Cptl Ptnrs	5RP	01/13/2005		269,231	0	269,231	269,231	(12,945)	0	3,856,319	0.670
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	Chicago	IL	Prudential Group	5RP	04/28/2005		882,421	0	882,421	882,421	(16,353)	0	7,850,928	1.330
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated								2,088,159		2,088,159	2,088,159	86,440		16,976,417	XXX
000000-00-0	AIG HIGHSTAR GP II LP	New York	NY	AIG		05/24/2004		3,648,381	0	3,648,381	3,648,381	325,385	0	6,907,805	5.410
000000-00-0	APOLLO INVESTMENT FUND VI, L.P	Purchase	NY	Apollo Capital		05/11/2006		185,683	0	185,683	185,683	0	0	24,564,317	0.410
000000-00-0	ARCH VENTURE FUND V, L.P	Chicago	IL	ARCH Partners		06/07/2001		225,000	0	225,000	225,000	184,496	0	0	1.430
000000-00-0	ARCLIGHT ENERGY PARTNERS II	Boston	MA	ARCH Partners		12/16/2003		1,363,766	0	1,363,766	1,363,766	17,837	0	5,798,129	0.940
000000-00-0	B IV CAPITAL PARTNERS	Wellesley	MA	DDJ Capital Mgmt		03/28/2003		500,000	0	500,000	500,000	(3,346)	0	1,959,938	2.250
000000-00-0	BAKER COMMUNICATIONS FUND II, LP	New York	NY	Baker Capital		04/17/2000		278,320	0	278,320	278,320	(269,459)	0	1,528,833	0.890
000000-00-0	BIRCH HILL EQUITY PARTNERS III	Toronto	Ontario	Birch Hill Equ Partners		03/17/2006		920,809	0	920,809	920,809	0	0	15,356,181	2.350
000000-00-0	BLACKSTONE CAPITAL PARTNERS V	New York	NY	Blackstone Group		01/30/2006		1,002,654	0	1,002,654	1,002,654	0	0	8,022,391	0.070
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS I	New York	NY	Cypress Advisors		03/08/1996		672	0	672	672	140,192	0	0	1.000
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS II	New York	NY	Cypress Advisors		03/29/1999		122,021	0	122,021	122,021	671,757	0	0	0.630
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III (CAD)	Toronto	Ontario	Edgestone		04/18/2006		176,292	0	176,292	176,292	0	0	9,017,138	1.410
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III (USD)	Toronto	Ontario	Edgestone		04/18/2006		182,700	0	182,700	182,700	0	0	8,817,300	1.410
000000-00-0	ELEVATION PARTNERS	Menlo Park	CA	Elevation Assoc		12/13/2004		139,504	0	139,504	139,504	(279,614)	0	11,593,041	0.800
000000-00-0	FERRER FREEMAN & COMPANY, LLC	Greenwich	CT	FFC		12/23/1996		15,907	0	15,907	15,907	(10,951)	0	0	4.760
000000-00-0	FIMI OPPORTUNITY FUND II	Tel Aviv	Israel	FIMI		10/11/2005		405,953	0	405,953	405,953	0	0	6,404,649	2.410
000000-00-0	GRYPHON PARTNERS III	San Francisco	CA	Gryphon Partners		09/08/2004		1,205,046	0	1,205,046	1,205,046	1,426	0	4,341,679	1.570
000000-00-0	GTCR FUND VIII LP	Chicago	IL	GTCR		09/29/2003		4,000,000	0	4,000,000	4,000,000	2,379,251	0	5,750,000	1.600
000000-00-0	HARBOURVEST PARTNERS VII - BUYOUT PARTNERSHIP	Boston	MA	HarbourVest Ptnrs		11/12/2003		400,000	0	400,000	400,000	272,434	0	11,040,000	1.070
000000-00-0	HARBOURVEST PARTNERS VII VENTURE PARTNERSHIP	Boston	MA	HarbourVest Ptnrs		11/12/2003		120,000	0	120,000	120,000	(285)	0	2,700,000	0.110
000000-00-0	KOHLBERG INVESTORS V	Mt. Kisco	NY	Kohlberg & Co		12/28/2004		3,583,549	0	3,583,549	3,583,549	(56,558)	0	8,423,766	2.250
000000-00-0	KRG CAPITAL FUND III	Denver	CO	KRG Capital Ptr		06/08/2005		858,962	0	858,962	858,962	(27,250)	0	9,446,257	2.670
000000-00-0	LANDMARK EQUITY PARTNERS XI LP	Simsbury	CT	Landmark Ptnrs		07/01/2003		129,401	0	129,401	129,401	209,558	0	1,923,795	1.820
000000-00-0	LEEDS WELD EQUITY PARTNERS IV L.P	New York	NY	Leeds Weld Assoc		07/21/2004		3,440,988	0	3,440,988	3,440,988	(357,978)	0	6,193,611	2.800
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III	New York	NY	Lehman Brothers		11/17/2004		541,355	0	541,355	541,355	(78,377)	0	4,960,259	1.400
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP	Boston	MA	Lexington Ptnrs		06/27/2003		604,795	0	604,795	604,795	4,654,777	0	5,708,393	2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III	New York	NY	Lincolnshire Partners		10/01/2004		1,174,635	0	1,174,635	1,174,635	(63,919)	0	6,330,859	2.400
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper		12/05/2003		887,075	0	887,075	887,075	1,658,741	0	12,432,989	3.190
000000-00-0	OAK HILL CAPITAL PARTNERS II (CAYMAN)	Fort Worth	TX	Oak Hill Ptnrs		12/28/2004		2,008,695	0	2,008,695	2,008,695	295,271	0	11,012,612	0.910
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III	New York	NY	Odyssey Ptnrs		08/27/2004		766,361	0	766,361	766,361	(67,673)	0	11,079,051	2.670
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005(B), LP	St Peter Port	Guernsey	Partners Group Mgmt		06/27/2006		1,890,054	0	1,890,054	1,890,054	0	0	15,853,092	4.700
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Prtnrs		09/30/2005		361,250	0	361,250	361,250	(46,614)	0	6,906,250	2.560
000000-00-0	QUADRANGLE CAPITAL PARTNERS II	New York	NY	Quadrangle Group		02/28/2006		1,602,000	0	1,602,000	1,602,000	0	0	14,279,351	1.130
000000-00-0	SARATOGA PARTNERS IV, L.P	New York	NY	Saratoga Prtnrs		09/23/1998		45,972	0	45,972	45,972	575,555	0	0	4.270
000000-00-0	SENTINEL CAPITAL PARTNERS III	New York	NY	Sentinel Prtnrs		05/20/2005		2,151,983	0	2,151,983	2,151,983	55,957	0	5,939,262	2.500
000000-00-0	TENASKA POWER FUND	Omaha	NE	Tenaska, Inc		03/25/2005		1,404,535	0	1,404,535	1,404,535	(184,326)	0	7,573,663	2.340
000000-00-0	TPG IV LP	Fort Worth	TX	Texas Pacific Grp		12/09/2003		1,371,912	0	1,371,912	1,371,912	535,442	0	4,595,394	0.230
000000-00-0	TPG PARTNERS V, L.P	Fort Worth	TX	Texas Pacific Grp		06/27/2006		132,364	0	132,364	132,364	0	0	14,967,636	0.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	New York	NY	Warburg Pincus		07/26/2005		1,080,000	0	1,080,000	1,080,000	(43,613)	0	12,870,000	0.290
000000-00-0	WAYZATA OPPORTUNITIES FUND	Wayzata	MN	Wayzata Invest Partners		02/17/2006		1,837,913	0	1,837,913	1,837,913	0	0	4,653,750	0.940
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS VII	Chicago	IL	Wm Blair Partners		05/01/2001		320,000	0	320,000	320,000	(1,106,575)	0	1,110,000	2.580
000000-00-0	WILLIS STEIN & PARTNERS III L.P	Chicago	IL	Willis Stein		01/16/2001		204,840	0	204,840	204,840	1,352,511	0	0	0.590
1599999 - Joint Venture Interests - Common Stock - Unaffiliated								41,291,347		41,291,347	41,291,347	10,734,052		290,061,391	XXX
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Pvt Equ Partners		03/17/2006		173,449	0	173,449	173,449	0	0	17,163,440	5.830
000000-00-0	GRYPHON CO-INVESTMENT FUND III	San Francisco	CA	Gryphon Partners		12/03/2004		216,960	0	216,960	216,960	7,031	0	982,525	6.670
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	Guggenheim Advisors		04/26/2006		80,000,000	0	80,000,000	80,000,000	(761,848)	0	0	100.000
000000-00-0	LANDMARK EQUITY PARTNERS XII	Simsbury	CT	Landmark Ptnrs		12/13/2004		372,147	0	372,147	372,147	1,176,275	0	3,289,645	7.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	Boston	MA	Lexington Ptnrs		06/25/2004		216,000	0	216,000	216,000	137,808	0	10,269,983	5.470
000000-00-0	LYKAION IAM LIMITED	New York	NY	Investcorp		04/26/2006		80,000,000	0	80,000,000	80,000,000	(1,795,976)	0	0	100.000

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	WAND/PARAGON INVESTMENTS I L.P	New York	NY	Wand Partners		01/09/1997		4,633	0	4,633	4,633	(19,119)	0	0	13.340
1699999 - Joint Venture Interests - Common Stock - Affiliated								160,983,189		160,983,189	160,983,189	(1,255,829)		31,705,593	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV	Boston	MA	Beacon Partners		06/22/2006		1,330,000	0	1,330,000	1,330,000	0	0	13,870,000	0.880
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS L.P	New York	NY	Blackacre Capital		05/06/2004		1,600,000	0	1,600,000	1,600,000	260,372	0	9,602,457	2.670
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003		734,185	0	734,185	734,185	1,563,913	0	4,472,809	0.900
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006		5,288,368	0	5,288,368	5,288,368	0	0	24,700,073	0.640
000000-00-0	CABOT INDUSTRIAL VALUE FUND II	Boston	MA	Cabot Industrial		11/15/2005		489,000	0	489,000	489,000	(82,465)	0	9,288,500	2.500
000000-00-0	CB RICHARD ELLIS INVESTORS ITF STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis		01/06/2004		602,410	0	602,410	602,410	2,004,576	0	0	3.010
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV	Los Angeles	CA	CB Richard Ellis		12/07/2005		1,776,109	0	1,776,109	1,776,109	(20,207)	0	12,941,850	1.270
000000-00-0	DRA GROWTH AND INCOME FUND IV	New York	NY	DRA Advisors		05/29/2003		956,843	0	956,843	956,843	3,051,390	0	0	2.720
000000-00-0	ING REALTY PARTNERS	New York	NY	ING Realty		10/02/1998		7,581	0	7,581	7,581	(21,583)	0	0	3.700
000000-00-0	JER REAL ESTATE PARTNERS II	Mclean	VA	JER Realty		06/04/1999		15,578	0	15,578	15,578	2,217,597	0	0	2.520
000000-00-0	JER REAL ESTATE PARTNERS III	Mclean	VA	JER Realty		01/05/2005		936,615	0	936,615	936,615	1,987,635	0	9,627,929	2.400
000000-00-0	KEYSTONE INDUSTRIAL FUND	Conshohocken	PA	KTR Capital Partners		10/24/2005		49,500	0	49,500	49,500	(130,151)	0	11,880,000	2.930
000000-00-0	LANDMARK REAL ESTATE FUND V	Simsbury	CT	Landmark Ptnrs		07/27/2005		391,589	0	391,589	391,589	197,302	0	13,182,476	4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	Morgan Stanley		01/23/1995		11,898	0	11,898	11,898	2,649,749	0	0	3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	Morgan Stanley		06/05/1998		18,512	0	18,512	18,512	740,091	0	0	8.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV	New York	NY	Morgan Stanley		11/06/2002		41,409	0	41,409	41,409	1,429,656	0	1,678,395	5.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTY PARTNERS	New York	NY	O'Connor Group		09/30/2004		762,968	0	762,968	762,968	489,923	0	7,204,718	2.650
000000-00-0	RLJ LODGING FUND II, LP	Bethesda	MD	RLJ Cptl Prtnrs		06/12/2006		13,761,510	0	13,761,510	13,761,510	0	0	3,138,490	2.820
000000-00-0	RLJ URBAN LODGING FUND	Bethesda	MD	RLJ Cptl Prtnrs		04/29/2005		1,027,620	0	1,027,620	1,027,620	(284,631)	0	3,799,217	5.000
000000-00-0	ROCKPOINT REAL ESTATE I	Dallas	TX	Rockpoint Group		09/28/2004		469,985	0	469,985	469,985	642,771	0	1,774,535	1.750
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II	Dallas	TX	Rockpoint Group		09/29/2005		1,874,488	0	1,874,488	1,874,488	(180,813)	0	13,824,260	1.200
000000-00-0	VERDE GROUP LLC	El Paso	TX	Verde Group		11/21/2003		1,062,501	0	1,062,501	1,062,501	(867,208)	0	0	0.570
000000-00-0	VERDE REALTY MASTER LP	El Paso	TX	Verde Group		04/15/2005		1,062,501	0	1,062,501	1,062,501	0	0	0	1.600
000000-00-0	WESTBROOK REAL ESTATE FUND II, L.P	Dallas	TX	Westbrook Prtnrs		06/12/1997		7,867	0	7,867	7,867	910,206	0	0	2.800
000000-00-0	WESTBROOK REAL ESTATE FUND III	Dallas	TX	Westbrook Prtnrs		09/01/1998		15,983	0	15,983	15,983	(723,391)	0	0	2.710
000000-00-0	WESTBROOK REAL ESTATE FUND IV, LP	Dallas	TX	Westbrook Prtnrs		10/17/2000		15,062	0	15,062	15,062	200,058	0	0	1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V")	New York	NY	Westbrook Prtnrs		10/01/2004		3,814,254	0	3,814,254	3,814,254	3,266,789	0	0	4.170
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Prtnrs		05/04/2006		2,440,270	0	2,440,270	2,440,270	0	0	17,739,730	2.670
1799999 - Joint Venture Interests - Real Estate - Unaffiliated								40,564,606		40,564,606	40,564,606	19,301,579		158,725,439	XXX
3199999 – Total Unaffiliated								83,944,112	0	83,944,112	83,944,112	30,122,071	0	465,763,247	XXX
3299999 – Total Affiliated								160,983,189	0	160,983,189	160,983,189	(1,255,829)	0	31,705,593	XXX
3399999 Totals								244,927,301	0	244,927,301	244,927,301	28,866,242	0	497,468,840	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
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	1,461,824	0	0	563,334	563,334	0	0	0	19,722
000000-00-0	HANCOCK MEZZANINE PARTNERS III (HANCOCK)	Boston	MA	Hancock Partners	12/30/2003	2,167,426	0	0	77,128	77,128	0	0	0	59,723
000000-00-0	MEZZANINE MANAGEMENT FUND III	Hamilton	Bermuda	Mezzanine Mgmt	11/15/1999	14,372,794	116,217	0	2,132,970	2,132,970	0	0	0	116,217
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	Chicago	IL	Prudential Group	04/28/2005	995,136	0	0	31,920	31,920	0	0	0	(16,353)
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated						18,997,180	116,217		2,805,352	2,805,352				179,309
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY Partners	03/19/1997	6,518,161	(1,501,693)	0	768,384	768,384	0	0	0	(18,057)
000000-00-0	AIG HIGHSTAR GP III LP	New York	NY	AIG	05/24/2004	9,718,902	0	0	1,246,559	1,246,559	0	0	0	325,385
000000-00-0	APAX GR III	Paris	France	Apax Partners	03/27/1991	249,517	0	0	0	63,276	0	63,276	63,276	0
000000-00-0	APAX EUROPE IV A L.P.	St Peter Port	Guernsey	Apax Partners	03/31/1999	8,822,663	0	0	534,383	534,383	0	0	0	0
000000-00-0	ARCH VENTURE FUND III L.P.	Chicago	IL	ARCH Partners	12/26/1996	2,126,245	376,328	0	469,196	469,196	0	0	0	(70,877)
000000-00-0	ARCLIGHT ENERGY PARTNERS II	Boston	MA	ARCH Partners	12/16/2003	7,169,880	0	0	376,904	376,904	0	0	0	81,445
000000-00-0	B IV CAPITAL PARTNERS	Wellesley	MA	DDJ Capital Mgmt	03/28/2003	7,574,304	0	0	69,698	69,698	0	0	0	2,911
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS I	New York	NY	Cypress Advisors	03/08/1996	1,711,465	0	0	889,378	889,378	0	0	0	(2,010)
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS II	New York	NY	Cypress Advisors	03/29/1999	12,827,405	0	0	2,478,795	2,478,795	0	0	0	186,150
000000-00-0	GRYPHON PARTNERS III	San Francisco	CA	Gryphon Partners	09/08/2004	975,504	0	0	41,842	41,842	0	0	0	(64,631)
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO wood Products	08/07/2002	0	0	0	0	3,082	0	3,082	3,082	0
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO wood Products	08/07/2002	0	0	0	0	161,790	0	161,790	161,790	0
000000-00-0	KOHLBERG INVESTORS V	Mt. Kisco	NY	Kohlberg & Co	12/28/2004	805,568	0	0	40,625	40,625	0	0	0	(56,558)
000000-00-0	LANDMARK EQUITY PARTNERS XI LP	Simsbury	CT	Landmark Ptnrs	07/01/2003	4,733,747	0	0	747,749	747,749	0	0	0	793,708
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP	Boston	MA	Lexington Ptnrs	06/27/2003	24,941,793	0	0	2,794,135	2,794,135	0	0	0	1,822,050
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III	New York	NY	Lincolnshire Partners	10/01/2004	2,185,491	0	0	51,384	51,384	0	0	0	(63,919)
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	10,221,230	0	0	3,314,549	3,314,549	0	0	0	215,697
000000-00-0	SALIX VENTURES L.P.	Nashville	TN	Salix Ventures	01/16/1998	335,475	152,227	0	104,663	104,663	0	0	0	(184)
000000-00-0	SARATOGA PARTNERS IV L.P.	New York	NY	Saratoga Prtnrs	09/23/1998	9,037,971	0	0	9,212	9,212	0	0	0	(42,939)
000000-00-0	SENTINEL CAPITAL PARTNERS III	New York	NY	Sentinel Prtnrs	05/20/2005	1,125,838	0	0	388,054	388,054	0	0	0	55,957
000000-00-0	TPG IV LP	Fort Worth	TX	Texas Pacific Grp	12/09/2003	7,030,095	0	0	730,842	730,842	0	0	0	(24,214)
000000-00-0	WAND EQUITY PORTFOLIO III L.P.	New York	NY	Wand Partners	08/28/1997	4,461,088	100,447	0	402,423	402,423	0	0	0	(893,221)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	New York	NY	Warburg Pincus	07/26/2005	3,330,000	0	0	180,000	180,000	0	0	0	(45,922)
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS VI	Chicago	IL	Wm Blair Partners	09/08/1998	4,422,069	(360,825)	0	1,112,533	1,112,533	0	0	0	(1,473,494)
000000-00-0	WILLIS STEIN & PARNTERS III L.P.	Chicago	IL	Willis Stein	07/14/1998	2,747,339	594,689	0	780,246	780,246	0	0	0	(733,731)
000000-00-0	WILLIS STEIN & PARTNERS III L.P.	Chicago	IL	Willis Stein	01/16/2001	7,274,719	0	0	107,234	107,234	0	0	0	401,988
1599999 - Joint Venture Interests - Common Stock - Unaffiliated						140,346,469	(638,827)		17,638,788	17,866,936		228,148	228,148	395,534
000000-00-0	BAYVIEW FINANCIAL TRADING GROUP	Coral Gables	FL	Bayview	12/31/1997	25,443,867	1,922,464	0	3,003,152	3,003,152	0	0	0	1,922,464
000000-00-0	BRAZOS EQUITY FUND III	Dallas	TX	Brazos Pvt Equ Partners	03/17/2006	0	0	0	580,964	580,964	0	0	0	0
000000-00-0	CHISHOLM PARTNERS III L.P.	Providence	RI	Silverado III	10/29/1996	1,800,386	242,535	0	124,358	124,358	0	0	0	254,288
000000-00-0	GRYPHON CO-INVESTMENT FUND III	San Francisco	CA	Gryphon Partners	12/03/2004	81,951	0	0	13,114	13,114	0	0	0	(1,727)
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	East Northport	NY	Kendall	01/31/1992	15,854,260	87,776	0	433,776	433,776	0	0	0	87,776
000000-00-0	LANDMARK EQUITY PARTNERS XII	Simsbury	CT	Landmark Ptnrs	12/13/2004	15,887,631	0	0	1,779,566	1,779,566	0	0	0	2,333,561
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVIII A	Dallas	TX	Lehman Brothers	06/27/2005	1,870,000	38,622	0	88,198	88,198	0	0	0	8,439
000000-00-0	WAND/PARAGON INVESTMENTS III L.P.	New York	NY	Wand Partners	01/09/1997	198,516	0	0	163,261	154,108	0	(9,153)	(9,153)	656,128
1699999 - Joint Venture Interests - Common Stock - Affiliated						61,136,611	2,291,397		6,186,389	6,177,236		(9,153)	(9,153)	5,260,929
000000-00-0	ASLAN REALTY PARTNERS L.P.	Chicago	IL	Transwestern Inv	12/18/1998	0	0	0	82,740	82,740	0	0	0	0
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	Boston	MA	Beacon Partners	12/14/2004	13,111,820	1,290,286	0	2,197,000	2,197,000	0	0	0	279,500
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS L.P.	New York	NY	Blackacre Capital	05/06/2004	8,348,726	0	0	779,322	779,322	0	0	0	78,780
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	10,279,154	0	0	953,543	953,543	0	0	0	1,160,321
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	0	0	0	1,305,706	1,305,706	0	0	0	0
000000-00-0	CABOT INDUSTRIAL VALUE FUND LP	Boston	MA	Cabot Industrial	06/20/2006	0	0	0	0	21,557	0	21,557	21,557	0
000000-00-0	CABOT INDUSTRIAL VALUE FUND LP	Boston	MA	Cabot Industrial	04/21/2006	0	0	0	0	33,647	0	33,647	33,647	0
000000-00-0	CB RICHARD ELLIS INVESTORS ITF STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	10,936,846	0	0	343,773	343,773	0	0	0	(44,473)
000000-00-0	DRA GROWTH AND INCOME FUND	New York	NY	DRA Advisors	03/31/1998	453,919	2,877,733	0	255,189	255,189	0	0	0	2,756,804

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	DRA GROWTH AND INCOME FUND IV	New York	NY	DRA Advisors	05/29/2003	7,443,828	3,179,808	0	470,261	470,261	0	0	0	1,948,414
000000-00-0	EMERGING MARKETS REAL ESTATE TAXABLE I, L.P.	Los Angeles	CA	TCW/Hines	09/16/1996	2,557,511	33,565	0	976,438	976,438	0	0	0	33,565
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	10/26/2005	1,101,396	(129,303)	0	459,429	459,429	0	0	0	(129,303)
000000-00-0	ING REALTY PARTNERS	New York	NY	ING Realty	10/02/1998	1,305,770	0	0	164,970	164,970	0	0	0	(21,583)
000000-00-0	JER REAL ESTATE PARTNERS I	Mclean	VA	JER Realty	07/31/1997	3,778,050	0	0	2,916,658	2,916,658	0	0	0	0
000000-00-0	JER REAL ESTATE PARTNERS II	Mclean	VA	JER Realty	06/04/1999	2,855,045	0	0	1,047,137	1,047,137	0	0	0	1,910,228
000000-00-0	JER REAL ESTATE PARTNERS III	Mclean	VA	JER Realty	01/05/2005	8,919,900	0	0	1,697,267	1,697,267	0	0	0	227,628
000000-00-0	LANDMARK REAL ESTATE FUND V	Simsbury	CT	Landmark Ptnrs	07/27/2005	0	0	0	52,892	52,892	0	0	0	198,753
000000-00-0	LANDMARK REAL ESTATE PARTNERS IV	Simsbury	CT	Landmark Ptnrs	03/27/2002	356,585	85,057	0	47,111	47,111	0	0	0	78,981
000000-00-0	LASALLE INCOME AND GROWTH FUND III	Chicago	IL	LaSalle Inv Mgt	07/01/2003	0	2,045,277	0	(2,744,294)	(2,744,294)	0	0	0	1,340,794
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II	New York	NY	Lehman Brothers	08/26/2005	1,980,000	0	0	644,087	644,087	0	0	0	0
000000-00-0	LF STRATEGIC REALTY INVESTORS II	New York	NY	Lazard Freres Realty	03/06/1998	15,593,178	0	0	275,348	275,348	0	0	0	0
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	Morgan Stanley	01/23/1995	7,285,279	0	0	867,877	867,877	0	0	0	(449,877)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV	New York	NY	Morgan Stanley	11/06/2002	4,207,285	0	0	312,681	312,681	0	0	0	254,210
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTY PARTNERS	New York	NY	O'Connor Group	09/30/2004	5,415,567	0	0	37,943	37,943	0	0	0	(46,800)
000000-00-0	RLJ URBAN LODGING FUND	Bethesda	MD	RLJ Cptl Prtnrs	04/29/2005	9,608,230	0	0	191,586	191,586	0	0	0	(284,631)
000000-00-0	ROCKPOINT REAL ESTATE I	Dallas	TX	Rockpoint Group	09/28/2004	6,227,043	0	0	2,303,869	2,303,869	0	0	0	530,830
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND V, LP	San Francisco	CA	Rockwood Capital	04/15/2004	9,121,813	831,901	0	1,195,650	1,195,650	0	0	0	250,270
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	Starwood Capital	01/22/1997	5,955,280	283,237	0	963,675	963,675	0	0	0	(143,975)
000000-00-0	WESTBROOK REAL ESTATE FUND IV, LP	Dallas	TX	Westbrook Prtnrs	10/17/2000	3,876,027	0	0	234,071	234,071	0	0	0	646,941
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V")	New York	NY	Westbrook Prtnrs	10/01/2004	19,413,213	0	0	2,968,954	2,968,954	0	0	0	286,697
1799999 - Joint Venture Interests - Real Estate - Unaffiliated						160,131,465	10,497,561		21,000,883	21,056,087		55,204	55,204	10,862,074
000000-00-0	DRA GROWTH AND INCOME FUND II	New York	NY	DRA Advisors	11/01/1998	4,255,741	0	0	3,379,304	3,379,304	0	0	0	706,382
000000-00-0	GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP	Phoenix	AZ	Gainey Ranch	03/22/1994	1,320,009	558,030	0	558,030	558,030	0	0	0	558,030
000000-00-0	GAINEY RANCH FINANCIAL LIMITED PARTNERSHIP II	Phoenix	AZ	Gainey Ranch	01/02/1996	2,569,503	283,779	0	283,779	713,754	0	429,975	429,975	283,779
000000-00-0	LANDMARK EQUITY PARTNERS VII L.P.	Simsbury	CT	Landmark Ptnrs	10/20/1997	2,216,617	67,475	0	578,571	578,571	0	0	0	72,394
000000-00-0	OLSON URBAN HOUSING LLC	Seal Beach	CA	Olson Company	02/07/2000	8,388,197	0	0	442,650	0	0	(442,650)	(442,650)	0
1899999 - Joint Venture Interests - Real Estate - Affiliated						18,750,067	909,284		5,242,334	5,229,659		(12,675)	(12,675)	1,620,585
3199999 – Total Unaffiliated						319,475,114	9,974,951	0	41,445,023	41,728,375	0	283,352	283,352	11,436,917
3299999 – Total Affiliated						79,886,678	3,200,681	0	11,428,723	11,406,895	0	(21,828)	(21,828)	6,881,514
3399999 Totals						399,361,792	13,175,632	0	52,873,746	53,135,270	0	261,524	261,524	18,318,431

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]
912810-EQ-7	US TREASURY N/B 08/15/2023		05/01/2006	ISI GROUP, INC		5,269,500	4,800,000	62,983	1
912810-FT-0	US TREASURY N/B 02/15/2036		04/19/2006	Various		46,050,782	50,000,000	341,229	1Z
912828-EW-6	US TREASURY N/B 02/15/2016		05/03/2006	HSBC SECURITIES, INC		96,127,930	100,000,000	745,856	1
912828-FC-9	US TREASURY N/B 04/30/2008		05/03/2006	J. P. MORGAN SECURITIES, INC		74,923,830	75,000,000	39,742	1
912828-FF-2	US TREASURY N/B 05/15/2016		06/06/2006	HSBC SECURITIES, INC		35,321,290	35,000,000	112,109	1Z
0399999 - Total - Bonds - U.S. Government						257,693,332	264,800,000	1,301,920	XXX
567505-KC-5	MARICOPA CNTY AZ UHSD 210 PHO 07/01/2021		06/23/2006	CITIGROUP GLOBAL MARKETS		1,211,376	1,200,000	0	1FE
567505-KD-3	MARICOPA CNTY AZ UHSD 210 PHO 07/01/2022		06/23/2006	CITIGROUP GLOBAL MARKETS		1,106,930	1,100,000	0	1FE
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHO 07/01/2023		06/23/2006	CITIGROUP GLOBAL MARKETS		1,505,880	1,500,000	0	1FE
722195-LN-2	PINAL CNTY AZ USD NO 43 APACH 07/01/2022		04/12/2006	PEACOCK, HISLOP, STALEY & GIVEN, INC		1,046,160	1,000,000	417	1FE
722195-LP-7	PINAL CNTY AZ USD NO 43 APACH 07/01/2023		04/12/2006	PEACOCK, HISLOP, STALEY & GIVEN, INC		1,043,660	1,000,000	417	1FE
660631-SE-3	NORTH LITTLE ROCK AR SD NO 1 06/01/2028		04/19/2006	PRAGER MCCARTHY & SEALY		1,033,557	1,050,000	1,349	1FE
660631-SF-0	NORTH LITTLE ROCK AR SD NO 1 06/01/2029		04/19/2006	PRAGER MCCARTHY & SEALY		1,075,914	1,095,000	1,407	1FE
660631-SG-8	NORTH LITTLE ROCK AR SD NO 1 06/01/2030		04/19/2006	PRAGER MCCARTHY & SEALY		1,122,959	1,145,000	1,471	1FE
722460-PD-8	PINE BLUFF AR SCH DIST NO 3 G 02/01/2019		04/28/2006	PRAGER MCCARTHY & SEALY		1,082,643	1,090,000	3,134	1FE
722460-PE-6	PINE BLUFF AR SCH DIST NO 3 G 02/01/2020		04/28/2006	PRAGER MCCARTHY & SEALY		1,135,636	1,135,000	3,354	1FE
722460-PF-3	PINE BLUFF AR SCH DIST NO 3 G 02/01/2021		04/28/2006	PRAGER MCCARTHY & SEALY		1,178,053	1,180,000	3,487	1FE
722460-PG-1	PINE BLUFF AR SCH DIST NO 3 G 02/01/2022		04/28/2006	PRAGER MCCARTHY & SEALY		1,223,813	1,230,000	3,634	1FE
722460-PH-9	PINE BLUFF AR SCH DIST NO 3 G 02/01/2023		04/28/2006	PRAGER MCCARTHY & SEALY		1,270,362	1,280,000	3,782	1FE
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G 02/01/2024		04/28/2006	PRAGER MCCARTHY & SEALY		1,321,396	1,335,000	3,945	1FE
722460-PK-2	PINE BLUFF AR SCH DIST NO 3 G 02/01/2025		04/28/2006	PRAGER MCCARTHY & SEALY		1,391,056	1,390,000	4,218	1FE
722460-PL-0	PINE BLUFF AR SCH DIST NO 3 G 02/01/2026		04/28/2006	PRAGER MCCARTHY & SEALY		1,448,057	1,450,000	4,400	1FE
722460-PM-8	PINE BLUFF AR SCH DIST NO 3 G 02/01/2027		04/28/2006	PRAGER MCCARTHY & SEALY		1,503,990	1,510,000	4,582	1FE
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G 02/01/2028		04/28/2006	PRAGER MCCARTHY & SEALY		1,562,243	1,575,000	4,780	1FE
722460-PP-1	PINE BLUFF AR SCH DIST NO 3 G 02/01/2029		04/28/2006	PRAGER MCCARTHY & SEALY		1,629,109	1,645,000	4,992	1FE
722460-PQ-9	PINE BLUFF AR SCH DIST NO 3 G 02/01/2030		04/28/2006	PRAGER MCCARTHY & SEALY		1,695,638	1,715,000	5,205	1FE
722460-PS-5	PINE BLUFF AR SCH DIST NO 3 G 02/01/2032		05/12/2006	BB&T CAPITAL MARKETS		1,097,130	1,120,000	3,399	1FE
130684-Q4-8	CALIFORNIA PUB WKS BRD GEN SV 04/01/2021		04/07/2006	SEIBERT BRANFORD		3,457,126	3,445,000	10,622	1FE
130684-Q5-5	CALIFORNIA PUB WKS BRD GEN SV 04/01/2022		04/07/2006	SEIBERT BRANFORD		3,604,140	3,600,000	11,100	1FE
130684-Q6-3	CALIFORNIA PUB WKS BRD GEN SV 04/01/2023		04/07/2006	SEIBERT BRANFORD		3,763,289	3,770,000	11,624	1FE
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SV 04/01/2025		04/12/2006	SEIBERT BRANFORD		8,207,801	8,250,000	25,967	1FE
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SV 04/01/2026		04/12/2006	SEIBERT BRANFORD		8,550,992	8,630,000	27,164	1FE
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SV 04/01/2027		04/12/2006	SEIBERT BRANFORD		6,940,543	7,030,000	22,127	1FE
250375-CA-8	DESERT CA CMNTY CLG DIST G O 08/01/2024		06/19/2006	DAIN RAUSCHER INCORPORATED		1,189,043	1,150,000	22,521	1FE
671205-YK-2	OAK GROVE CA SCH DIST G O 05 08/01/2024		06/19/2006	DAIN RAUSCHER INCORPORATED		2,067,900	2,000,000	39,167	1FE
69753R-AR-5	PALOMAR POMERADO HLTH CA G O 08/01/2021		04/06/2006	SEIBERT BRANFORD		1,393,414	1,330,000	12,931	1FE
69753R-AS-3	PALOMAR POMERADO HLTH CA G O 08/01/2022		04/06/2006	SEIBERT BRANFORD		2,033,186	1,945,000	18,910	1FE
768901-PL-8	RIVERSIDE CNTY CA COP HIST CO 11/01/2024		06/27/2006	DAIN RAUSCHER INCORPORATED		1,645,055	1,615,000	13,234	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C 08/01/2023		06/08/2006	STONE & YOUNGBERG		5,957,340	6,000,000	19,500	1FE
799038-DC-5	SAN MATEO CNTY CA CMNTY CLG D 09/01/2021		04/12/2006	MORGAN STANLEY DEAN WITTER		4,418,962	9,220,000	0	1FE
148471-DJ-1	CASTLE PINES CO NORTH METRO D 12/01/2025		05/12/2006	STIFEL NICOLAUS & CO, INC		1,978,042	1,915,000	0	1FE
148471-DK-8	CASTLE PINES CO NORTH METRO D 12/01/2026		05/12/2006	STIFEL NICOLAUS & CO, INC		1,046,820	1,015,000	0	1FE
283484-AX-1	EL PASO CNTY CO SD NO 49 FALC 12/15/2018		06/29/2006	STIFEL NICOLAUS & CO, INC		1,971,858	1,900,000	0	1FE
283484-AY-9	EL PASO CNTY CO SD NO 49 FALC 12/15/2019		06/29/2006	STIFEL NICOLAUS & CO, INC		2,125,815	2,055,000	0	1FE
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALC 12/15/2020		06/29/2006	STIFEL NICOLAUS & CO, INC		2,283,909	2,215,000	0	1FE
283484-BA-0	EL PASO CNTY CO SD NO 49 FALC 12/15/2021		06/29/2006	STIFEL NICOLAUS & CO, INC		2,453,235	2,385,000	0	1FE
283484-BG-7	EL PASO CNTY CO SD NO 49 FALC 12/15/2030		06/29/2006	STIFEL NICOLAUS & CO, INC		7,519,016	7,435,000	0	1FE
34511L-DP-6	FOOTHILLS CO PK & REC BLDG AU 12/01/2022		03/23/2006	PRE-REFUNDING		704,950	690,000	10,733	1FE
34511L-DQ-4	FOOTHILLS CO PK & REC BLDG AU 12/01/2026		03/23/2006	PRE-REFUNDING		405,679	400,000	6,222	1FE
34511L-EC-4	FOOTHILLS CO PK & REC BLDG AU 12/01/2022		03/23/2006	PRE-REFUNDING		362,692	355,000	5,522	1FE
34511L-ED-2	FOOTHILLS CO PK & REC BLDG AU 12/01/2026		03/23/2006	PRE-REFUNDING		202,839	200,000	3,111	1FE
108151-L4-1	BRIDGEPORT CT G O 2006 B 12/01/2019		04/20/2006	UNION BANK OF SWITZERLAND		3,324,795	3,335,000	0	1FE
108151-L5-8	BRIDGEPORT CT G O 2006 B 12/01/2020		04/20/2006	UNION BANK OF SWITZERLAND		3,437,891	3,460,000	0	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B 12/01/2021		04/20/2006	UNION BANK OF SWITZERLAND		3,880,196	3,915,000	0	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B 12/01/2022		04/20/2006	UNION BANK OF SWITZERLAND		3,770,899	3,815,000	0	1FE
20772G-RK-6	CONNECTICUT ST G O 2006 SER B 05/01/2024		05/19/2006	BEAR STEARNS SECURITIES CORP		2,535,450	2,500,000	0	1FE
373383-W4-6	GEORGIA ST G O 2006 B 03/01/2021		05/17/2006	RAYMOND JAMES & ASSOCIATES, INC		23,790,000	23,790,000	240,874	1FE
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY T 07/15/2019		05/05/2006	ABN AMRO SECURITIES (USA) INC		4,892,964	4,655,000	0	1FE
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY T 07/15/2020		05/04/2006	CITIGROUP GLOBAL MARKETS		11,198,608	10,705,000	0	1FE
222345-EG-1	COUNTRY CLUB HILLS IL G O SAL 12/01/2020		05/04/2006	BLAIR, WILLIAM, & COMPANY, L.L.C		1,933,595	1,865,000	0	1FE
222345-EJ-5	COUNTRY CLUB HILLS IL G O SAL 12/01/2022		05/04/2006	BLAIR, WILLIAM, & COMPANY, L.L.C		1,089,499	1,055,000	0	1FE

SCHEDULE D - PART 3

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

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222345-EK-2	COUNTRY CLUB HILLS IL G O SAL 12/01/2023		05/04/2006	BLAIR, WILLIAM, & COMPANY, L.L.C		1,139,332	1,105,000	0	1FE
483764-GM-2	KANE CNTY IL CUSD NO 301 BURL 12/01/2018		05/04/2006	UNION BANK OF SWITZERLAND		1,871,394	3,440,000	0	1FE
483764-GN-0	KANE CNTY IL CUSD NO 301 BURL 12/01/2019		05/04/2006	UNION BANK OF SWITZERLAND		1,259,308	2,440,000	0	1FE
483764-GP-5	KANE CNTY IL CUSD NO 301 BURL 12/01/2020		05/04/2006	UNION BANK OF SWITZERLAND		1,492,856	3,055,000	0	1FE
483764-GQ-3	KANE CNTY IL CUSD NO 301 BURL 12/01/2021		05/04/2006	UNION BANK OF SWITZERLAND		1,592,720	3,440,000	0	1FE
483764-GR-1	KANE CNTY IL CUSD NO 301 BURL 12/01/2022		05/04/2006	UNION BANK OF SWITZERLAND		1,583,136	3,605,000	0	1FE
483764-GS-9	KANE CNTY IL CUSD NO 301 BURL 12/01/2023		05/04/2006	UNION BANK OF SWITZERLAND		2,733,894	6,555,000	0	1FE
483764-GT-7	KANE CNTY IL CUSD NO 301 BURL 12/01/2024		05/04/2006	UNION BANK OF SWITZERLAND		2,883,098	7,280,000	0	1FE
483764-GU-4	KANE CNTY IL CUSD NO 301 BURL 12/01/2025		05/04/2006	UNION BANK OF SWITZERLAND		2,928,806	7,790,000	0	1FE
713176-D4-4	PEORIA IL G O 2005 A 01/01/2022		05/31/2006	FIRST ALBANY		2,952,082	3,005,000	57,846	1FE
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD 10/01/2018		05/17/2006	STIFEL NICOLAUS & CO, INC		1,646,114	1,570,000	0	1FE
18150T-DL-7	CLARK-PLEASANT IN SCH BLDG 06 01/15/2028		06/23/2006	OHIO COMPANY (THE)		5,912,320	5,830,000	0	1FE
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 20 07/15/2024		05/17/2006	RYAN BECK & CO		6,022,273	6,215,000	40,398	1FE
46263R-CR-4	IPS MULTI-SCH BLDG CORP IN 20 07/15/2028		05/17/2006	BEAL, M.R., & CO		977,584	1,025,000	6,663	1FE
625854-DZ-4	MUNCIE IN SCH BLDG CORP 2006 07/15/2021		06/22/2006	PRAGER MCCARTHY & SEALY		4,843,550	5,000,000	0	1FE
625854-EB-6	MUNCIE IN SCH BLDG CORP 2006 07/15/2022		06/22/2006	PRAGER MCCARTHY & SEALY		6,348,006	6,585,000	0	1FE
625854-EC-4	MUNCIE IN SCH BLDG CORP 2006 01/15/2023		06/22/2006	PRAGER MCCARTHY & SEALY		2,099,894	2,185,000	0	1FE
735883-DS-6	PORTAGE TWP IN MULTI-SCH BLDG 07/15/2024		06/23/2006	CITY SECURITIES CORPORATION		2,961,267	2,895,000	0	1FE
194234-QE-3	LINN CNTY IA CLG CMNTY SCH DI 06/01/2022		04/11/2006	PRAGER MCCARTHY & SEALY		3,867,774	3,925,000	0	1FE
194234-QJ-2	LINN CNTY IA CLG CMNTY SCH DI 06/01/2026		04/11/2006	PRAGER MCCARTHY & SEALY		4,730,000	4,730,000	0	1FE
982687-EF-8	WYANDOTTE CNTY KS USD 204 BON 09/01/2020		05/05/2006	PRE-REFUNDING		1,423,269	1,430,000	14,236	1FE
982687-ES-0	WYANDOTTE CNTY KS USD 204 BON 09/01/2020		05/05/2006	PRE-REFUNDING		567,317	570,000	5,675	1FE
051411-PV-2	AUGUSTA ME G O 2006 12/01/2023		06/22/2006	HUTCHINSON SHOCKEY ERLEY & CO		1,157,059	1,195,000	4,033	1FE
311315-QN-8	FARMINGTON MN INDPT SCH DIST 02/01/2023		05/03/2006	PRAGER MCCARTHY & SEALY		4,274,252	4,365,000	25,644	1FE
425506-E2-4	HENNEPIN CNTY MN G O 2006 A 12/01/2025		05/11/2006	CITIGROUP GLOBAL MARKETS		2,934,711	3,015,000	8,668	1FE
006078-AR-0	ADAMS CNTY NE SCH DIST NO 18 12/15/2026		06/23/2006	DAIN RAUSCHER INCORPORATED		1,224,744	1,245,000	0	1FE
646136-EN-7	NEW JERSEY TRANSN TR FD AUTH 12/15/2025		05/24/2006	BEAR STEARNS SECURITIES CORP		19,196,000	50,000,000	0	1FE
649838-QD-4	NEW YORK ST DORM ST UNIV EDL 05/15/2025		06/19/2006	PRAGER MCCARTHY & SEALY		1,500,000	1,500,000	7,323	1FE
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 06/01/2020		04/27/2006	WACHOVIA SECURITIES		2,327,875	2,240,000	0	1FE
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 06/01/2021		04/27/2006	WACHOVIA SECURITIES		2,324,202	2,240,000	0	1FE
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 06/01/2022		04/27/2006	WACHOVIA SECURITIES		1,983,863	1,915,000	0	1FE
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 06/01/2023		04/27/2006	WACHOVIA SECURITIES		2,311,705	2,235,000	0	1FE
658256-WZ-1	NORTH CAROLINA ST G O 2006 A 06/01/2021		05/25/2006	CITIGROUP GLOBAL MARKETS		14,111,720	14,000,000	22,750	1FE
658256-XA-5	NORTH CAROLINA ST G O 2006 A 06/01/2022		05/31/2006	CITIGROUP GLOBAL MARKETS		14,853,283	14,830,000	24,099	1FE
537292-GM-0	LITTLE MIAMI OH LOC SCH DIST 12/01/2022		06/21/2006	OHIO COMPANY (THE)		2,257,560	2,170,000	0	1FE
537292-GQ-1	LITTLE MIAMI OH LOC SCH DIST 12/01/2025		06/21/2006	OHIO COMPANY (THE)		2,932,694	2,835,000	0	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 20 09/15/2023		05/05/2006	CABRERA CAPITAL MARKETS INC		5,586,000	5,700,000	70,538	1FE
960028-LL-0	WESTERVILLE OH CITY SCH DIST 12/01/2020		05/02/2006	WACHOVIA SECURITIES		6,704,107	6,790,000	134,951	1FE
67908N-LR-0	OKLAHOMA CAP IMPT HIGHER ED 2 07/01/2022		06/20/2006	LEHMAN BROTHERS INC		5,606,231	5,420,000	4,517	1FE
67908N-LS-8	OKLAHOMA CAP IMPT HIGHER ED 2 07/01/2023		06/20/2006	LEHMAN BROTHERS INC		10,011,564	9,700,000	8,083	1FE
20281P-AX-0	PENNSYLVANIA COMWLTH FIN AUTH 06/01/2023		04/07/2006	MORGAN STANLEY DEAN WITTER		2,055,350	2,075,000	0	1FE
224562-BB-3	CRANSTON RI G O 2006 04/01/2023		06/14/2006	UNION BANK OF SWITZERLAND		994,110	1,000,000	0	1FE
224562-BC-1	CRANSTON RI G O 2006 04/01/2024		06/14/2006	UNION BANK OF SWITZERLAND		991,470	1,000,000	0	1FE
224562-BE-7	CRANSTON RI G O 2006 04/01/2026		06/14/2006	UNION BANK OF SWITZERLAND		1,715,222	1,740,000	0	1FE
74381P-BY-3	PROVIDENCE RI REDEV AGY COP P 09/01/2024		04/27/2006	UNION BANK OF SWITZERLAND		696,823	1,835,000	0	1FE
74381P-CA-4	PROVIDENCE RI REDEV AGY COP P 09/01/2026		04/27/2006	UNION BANK OF SWITZERLAND		568,839	1,685,000	0	1FE
74381P-CB-2	PROVIDENCE RI REDEV AGY COP P 09/01/2027		04/27/2006	UNION BANK OF SWITZERLAND		583,567	1,835,000	0	1FE
74381P-CC-0	PROVIDENCE RI REDEV AGY COP P 09/01/2028		04/27/2006	UNION BANK OF SWITZERLAND		549,436	1,835,000	0	1FE
74381P-CD-8	PROVIDENCE RI REDEV AGY COP P 09/01/2029		04/27/2006	UNION BANK OF SWITZERLAND		518,167	1,835,000	0	1FE
74381P-CE-6	PROVIDENCE RI REDEV AGY COP P 09/01/2030		04/27/2006	UNION BANK OF SWITZERLAND		489,633	1,835,000	0	1FE
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06 09/01/2024		05/18/2006	BANC AMERICA SECURITIES		2,440,650	2,370,000	0	1FE
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06 09/01/2026		05/18/2006	BANC AMERICA SECURITIES		1,837,471	1,790,000	0	1FE
184540-XT-4	CLEAR CREEK TX INDPT SCH DIST 02/15/2020		04/06/2006	PRAGER MCCARTHY & SEALY		2,988,780	3,000,000	21,000	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 02/15/2025		04/28/2006	MORGAN KEEGAN & COMPANY, INC		1,979,514	2,040,000	5,610	1FE
220112-A3-0	CORPUS CHRISTI TX COMB TAX SO 03/01/2029		05/17/2006	CITIGROUP GLOBAL MARKETS		1,282,125	1,300,000	7,547	1FE
269695-ZB-1	EAGLE MTN SAGINAW TX ISD G O 08/15/2033		05/24/2006	COMMERCE CAPITAL		4,346,042	4,240,000	63,379	1FE
283767-4A-6	EL PASO TX INDPT SCH DIST 06 08/15/2007		04/12/2006	SOUTHWEST SECURITIES, INC		2,075,036	2,065,000	5,507	1FE
442402-Q7-1	HOUSTON TX INDPT SCH DIST REF 02/15/2026		04/27/2006	PRAGER MCCARTHY & SEALY		8,100,000	8,100,000	81,225	1FE
549187-Y4-8	LUBBOCK TX G O 2006 REF 02/15/2023		05/12/2006	EDWARDS, A.G., & SONS, INC		1,528,416	1,525,000	7,043	1FE
549187-Y5-5	LUBBOCK TX G O 2006 REF 02/15/2024		05/12/2006	EDWARDS, A.G., & SONS, INC		1,601,120	1,600,000	7,389	1FE
549187-Y6-3	LUBBOCK TX G O 2006 REF 02/15/2025		05/12/2006	EDWARDS, A.G., & SONS, INC		1,677,833	1,680,000	7,758	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
549187-Y7-1	LUBBOCK TX G O 2006 REF 02/15/2026		05/12/2006	EDWARDS, A.G., & SONS, INC		1,748,226	1,755,000	8,105	1FE
643153-WG-0	NEW CANEY TX ISD G O SCH BLDG 02/15/2016		03/14/2006	PRE-REFUNDING		447,089	820,000	0	1FE
643153-WH-8	NEW CANEY TX ISD G O SCH BLDG 02/15/2017		03/14/2006	PRE-REFUNDING		413,460	815,000	0	1FE
643153-WJ-4	NEW CANEY TX ISD G O SCH BLDG 02/15/2018		03/14/2006	PRE-REFUNDING		388,552	820,000	0	1FE
643153-WK-1	NEW CANEY TX ISD G O SCH BLDG 02/15/2019		03/14/2006	PRE-REFUNDING		360,350	815,000	0	1FE
643153-WL-9	NEW CANEY TX ISD G O SCH BLDG 02/15/2020		03/14/2006	PRE-REFUNDING		337,278	815,000	0	1FE
643153-WN-5	NEW CANEY TX ISD G O SCH BLDG 02/15/2016		03/14/2006	PRE-REFUNDING		228,997	420,000	0	1FE
643153-WP-0	NEW CANEY TX ISD G O SCH BLDG 02/15/2017		03/14/2006	PRE-REFUNDING		213,071	420,000	0	1FE
643153-WQ-8	NEW CANEY TX ISD G O SCH BLDG 02/15/2018		03/14/2006	PRE-REFUNDING		199,014	420,000	0	1FE
643153-WR-6	NEW CANEY TX ISD G O SCH BLDG 02/15/2019		03/14/2006	PRE-REFUNDING		185,702	420,000	0	1FE
643153-WS-4	NEW CANEY TX ISD G O SCH BLDG 02/15/2020		03/14/2006	PRE-REFUNDING		173,812	420,000	0	1FE
65956R-LW-5	NORTH HARRIS TX CMNTY CLG DIS 02/15/2022		04/06/2006	SOUTHWEST SECURITIES, INC		1,611,333	1,745,000	10,858	1FE
763261-PC-2	RICHARDSON TX INDPT SCH DIST 02/15/2021		05/26/2006	DAIN RAUSCHER INCORPORATED		2,685,528	2,700,000	7,088	1FE
806640-PR-3	SCHERTZ-CIBOLO-UNIVERSAL CITY 02/01/2023		06/27/2006	SOUTHWEST SECURITIES, INC		3,222,324	3,150,000	10,500	1FE
88269P-AP-0	TEXAS SOUTHMOST CLG DIST G O 02/15/2022		04/26/2006	DAIN RAUSCHER INCORPORATED		2,199,928	2,130,000	13,313	1FE
882721-KK-8	TEXAS ST G O WTR FINL ASSIST 08/01/2018		05/24/2006	ESTRADA HINOJOSA & CO		1,205,848	1,220,000	3,855	1FE
882721-KL-6	TEXAS ST G O WTR FINL ASSIST 08/01/2019		05/24/2006	ESTRADA HINOJOSA & CO		1,269,939	1,280,000	4,160	1FE
882721-GB-3	TEXAS ST TAX & REV ANTIC NOTE 08/31/2006		04/19/2006	SOUTHWEST SECURITIES, INC		33,187,690	33,100,000	939,575	1
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006 03/01/2025		03/22/2006	PRAGER MCCARTHY & SEALY		(661)	0	0	1FE
254761-CE-7	DISTRICT COLUMBIA COP 2006 01/01/2021		04/21/2006	SEIBERT BRANFORD		12,657,155	12,875,000	0	1FE
2499999 - Total - Bonds - Political Subdivisions						425,710,902	491,985,000	2,198,635	XXX
01F050-6R-2	CONT-TBA 04/01/2036		04/30/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		84,085,928	88,008,656	134,458	1
01F050-6T-8	CONT-TBA 06/01/2036		06/30/2006	WAMU CAPITAL CORP		42,298,674	44,999,003	74,998	1
3128KA-2D-2	FED HOME LOAN MTG CORP GOLD # 06/01/2036		10/07/2005	BARCLAYS BANK		1	1	0	1
31371M-PA-9	FED NATL MTG ASSOC #256117 01/01/2036		04/07/2006	BANK OF AMERICA		311,310	339,129	466	1
31371M-SB-4	FED NATL MTG ASSOC #256214 03/01/2036		04/07/2006	BANK OF AMERICA		239,887	261,324	359	1
31405S-ED-2	FED NATL MTG ASSOC #797632 08/01/2035		04/07/2006	BANK OF AMERICA		624,218	679,999	935	1
31405S-FS-8	FED NATL MTG ASSOC #797677 10/01/2035		04/07/2006	BANK OF AMERICA		253,610	276,273	380	1
31406P-VR-7	FED NATL MTG ASSOC #816124 09/01/2035		04/07/2006	BANK OF AMERICA		32,065	34,931	48	1
31406R-D9-3	FED NATL MTG ASSOC #817428 08/01/2035		04/07/2006	BANK OF AMERICA		337,249	367,386	505	1
31406R-KN-4	FED NATL MTG ASSOC #817601 10/01/2035		04/07/2006	BANK OF AMERICA		59,333	64,635	89	1
31407B-Q3-6	FED NATL MTG ASSOC #825874 08/01/2035		04/07/2006	BANK OF AMERICA		207,322	225,848	311	1
31407E-4F-7	FED NATL MTG ASSOC #828922 08/01/2035		04/07/2006	BANK OF AMERICA		787,290	857,644	1,179	1
31407F-HQ-6	FED NATL MTG ASSOC #829239 08/01/2035		04/07/2006	BANK OF AMERICA		675,338	735,688	1,012	1
31407F-KK-5	FED NATL MTG ASSOC #829298 09/01/2035		04/07/2006	BANK OF AMERICA		11,015,625	12,000,000	16,500	1
31407K-4M-8	FED NATL MTG ASSOC #833428 09/01/2035		04/07/2006	BANK OF AMERICA		347,094	378,111	520	1
31407Q-TZ-9	FED NATL MTG ASSOC #837668 08/01/2035		04/07/2006	BANK OF AMERICA		333,582	363,392	500	1
31407Q-6Y-7	FED NATL MTG ASSOC #837987 09/01/2035		04/07/2006	BANK OF AMERICA		821,916	895,363	1,231	1
31407R-HT-4	FED NATL MTG ASSOC #838242 08/01/2035		04/07/2006	BANK OF AMERICA		36,657	39,933	55	1
31407R-U6-9	FED NATL MTG ASSOC #838605 09/01/2035		04/07/2006	BANK OF AMERICA		35,400	38,563	53	1
31407R-VD-3	FED NATL MTG ASSOC #838612 09/01/2035		04/07/2006	BANK OF AMERICA		237,383	258,596	356	1
31407S-TX-0	FED NATL MTG ASSOC #839466 09/01/2035		04/07/2006	BANK OF AMERICA		458,984	500,000	688	1
31407U-2B-2	FED NATL MTG ASSOC #841470 09/01/2035		04/07/2006	BANK OF AMERICA		62,620	68,215	94	1
31407Y-RR-2	FED NATL MTG ASSOC #844796 09/01/2035		04/07/2006	BANK OF AMERICA		35,370	38,531	53	1
31407Y-RU-5	FED NATL MTG ASSOC #844799 10/01/2035		04/07/2006	BANK OF AMERICA		340,924	371,390	511	1
31408D-U2-8	FED NATL MTG ASSOC #848501 12/01/2035		04/07/2006	BANK OF AMERICA		463,573	504,999	694	1
31408F-CD-9	FED NATL MTG ASSOC #849768 11/01/2035		04/07/2006	BANK OF AMERICA		98,574	107,382	148	1
31408H-NK-7	FED NATL MTG ASSOC #851894 10/01/2035		04/07/2006	BANK OF AMERICA		544,131	592,755	815	1
31409V-GJ-6	FED NATL MTG ASSOC #879601 03/01/2021		02/14/2006	LEHMAN BROTHERS INC		2,995	3,061	7	1
31409Y-L5-4	FED NATL MTG ASSOC #882448 02/01/2036		04/10/2006	DIRECT		5,149,389	5,149,389	17,880	1
31410R-7C-7	FED NATL MTG ASSOC #895591 04/01/2036		04/10/2006	DIRECT		1,708,093	1,708,093	5,931	1
31410S-TH-0	FED NATL MTG ASSOC #896152 03/01/2036		04/10/2006	DIRECT		1,187,899	1,187,899	3,630	1
31395M-VJ-5	FHR 2922 GA 05/15/2034		06/23/2006	MERRILL LYNCH CAPITAL MARKETS		11,961,028	12,214,381	50,384	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		05/01/2006	SCHEDULED PAY UP		66,022	66,022	0	1
31396J-JM-8	FHR 3128 BE 05/15/2033		06/23/2006	GREENWICH CAPITAL MARKETS, INC		9,148,438	10,000,000	37,500	1
31396N-3V-6	FHR 3135 JZ 04/15/2036		04/18/2006	MERRILL LYNCH CAPITAL MARKETS		7,246,827	7,259,304	32,667	1
31396N-TA-4	FHR 3151 DZ 05/15/2036		05/05/2006	MERRILL LYNCH CAPITAL MARKETS		4,963,441	4,979,000	24,065	1
31396N-TD-8	FHR 3151 HZ 05/15/2036		05/05/2006	MERRILL LYNCH CAPITAL MARKETS		2,483,775	2,490,000	12,035	1
31394U-NA-6	FNR 2005-97 LB 11/25/2035		04/21/2006	GREENWICH CAPITAL MARKETS, INC		31,672,680	34,997,437	121,519	1
31396K-AG-7	FNR 2006-65 KZ 07/25/2036		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		3,256,689	3,271,000	15,810	1
38374M-3Y-3	GNR 2006-25 GZ 05/20/2036		05/15/2006	MERRILL LYNCH CAPITAL MARKETS		3,365,904	3,399,903	16,433	1

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914845-LW-0	UNIVERSITY OF SOUTH ALABAMA T 03/15/2023		05/17/2006	UNION BANK OF SWITZERLAND		1,717,729	1,670,000	15,540	1FE
011903-CL-3	ALASKA INDL DEV & EXPT LK DOR 12/01/2035		05/11/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,990,730	3,000,000	0	1FE
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL COR 07/01/2022		06/21/2006	LEHMAN BROTHERS INC		5,220,261	5,085,000	2,825	1FE
26116P-AY-6	DOWNTOWN PHOENIX AZ HOTEL COR 07/01/2023		06/21/2006	LEHMAN BROTHERS INC		5,295,528	5,170,000	2,872	1FE
391577-KU-6	GREATER AZ DEV INFRA PINAL CN 08/01/2023		04/21/2006	STONE & YOUNGBERG		4,456,376	4,510,000	0	1FE
391577-KV-4	GREATER AZ DEV INFRA PINAL CN 08/01/2024		04/21/2006	STONE & YOUNGBERG		4,576,440	4,645,000	0	1FE
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANC 07/01/2021		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		688,842	1,400,000	0	1FE
04109H-AV-6	ARKANSAS DEV FIN UNIV AR CANC 07/01/2022		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		683,349	1,465,000	0	1FE
04109H-AW-4	ARKANSAS DEV FIN UNIV AR CANC 07/01/2023		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		441,840	1,000,000	0	1FE
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANC 07/01/2024		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		629,535	1,500,000	0	1FE
04109H-AY-0	ARKANSAS DEV FIN UNIV AR CANC 07/01/2025		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		398,490	1,000,000	0	1FE
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANC 07/01/2026		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		415,217	1,100,000	0	1FE
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANC 07/01/2027		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		357,350	1,000,000	0	1FE
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANC 07/01/2028		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		338,840	1,000,000	0	1FE
04109H-BC-7	ARKANSAS DEV FIN UNIV AR CANC 07/01/2029		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		386,256	1,200,000	0	1FE
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANC 07/01/2030		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		305,710	1,000,000	0	1FE
04109H-BE-3	ARKANSAS DEV FIN UNIV AR CANC 07/01/2031		06/14/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		290,300	1,000,000	0	1FE
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 04/01/2020		05/11/2006	DAIN RAUSCHER INCORPORATED		1,311,296	1,245,000	7,781	1FE
914115-SC-5	UNIVERSITY OF CENTRAL AR AUX 05/01/2026		04/20/2006	CREWS & ASSOC		1,956,080	2,000,000	6,500	1FE
914115-SU-5	UNIVERSITY OF CENTRAL AR STUD 05/01/2026		04/20/2006	CREWS & ASSOC		978,040	1,000,000	3,250	1FE
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD 05/01/2026		04/20/2006	CREWS & ASSOC		1,467,060	1,500,000	4,875	1FE
914115-TM-2	UNIVERSITY OF CENTRAL AR STUD 05/01/2030		04/20/2006	CREWS & ASSOC		1,276,860	1,300,000	4,342	1FE
14837K-AU-9	CASTAIC LAKE WTR AGY CA COP 9 08/01/2022		06/15/2006	APEX PRYOR SECURITITES		4,810,340	10,445,000	0	1FE
28282Q-AV-4	EL CENTRO CA FING WSTWTR 2006 10/01/2026		06/22/2006	ESTRADA HINOJOSA & CO		5,398,368	5,305,000	0	1FE
655534-DM-4	NORCO CA CMNTY FAC DIST 2001- 09/01/2026		05/19/2006	SOUTHWEST SECURITIES, INC		1,984,420	2,000,000	0	1FE
655534-DN-2	NORCO CA CMNTY FAC DIST 2001- 09/01/2033		05/19/2006	SOUTHWEST SECURITIES, INC		14,037,358	14,070,000	0	1FE
691879-DU-1	OXNARD CA FING AUTH WTR 06 06/01/2022		04/21/2006	E.J. DE LA ROSA & CO		1,412,212	1,390,000	0	1FE
691879-DV-9	OXNARD CA FING AUTH WTR 06 06/01/2023		04/21/2006	E.J. DE LA ROSA & CO		1,470,822	1,450,000	0	1FE
691879-DW-7	OXNARD CA FING AUTH WTR 06 06/01/2024		04/21/2006	E.J. DE LA ROSA & CO		1,539,380	1,520,000	0	1FE
691879-DX-5	OXNARD CA FING AUTH WTR 06 06/01/2025		04/21/2006	E.J. DE LA ROSA & CO		1,611,492	1,595,000	0	1FE
798147-ZE-7	SAN JOSE CA REDEV SET-ASIDE T 08/01/2023		05/31/2006	DAIN RAUSCHER INCORPORATED		2,238,783	2,165,000	37,286	1FE
196458-H7-1	COLORADO EDL UNIV DENVER 2005 03/01/2021		04/26/2006	PRAGER MCCARTHY & SEALY		5,200,250	5,000,000	39,583	1FE
196458-H9-7	COLORADO EDL UNIV DENVER 2005 03/01/2022		04/26/2006	PRAGER MCCARTHY & SEALY		5,192,500	5,000,000	39,583	1FE
249189-CN-9	DENVER CO CONV CTR HOTEL SR 2 12/01/2023		04/12/2006	RYAN BECK & CO		2,942,700	3,000,000	0	1FE
11442P-AP-2	BROOKS OF BONITA SPRINGS II F 05/01/2031		06/07/2006	PRAGER MCCARTHY & SEALY		1,468,440	1,500,000	4,047	1FE
11442P-AQ-0	BROOKS OF BONITA SPRINGS II F 05/01/2025		06/07/2006	PRAGER MCCARTHY & SEALY		3,188,834	3,195,000	8,620	1FE
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSM 03/01/2020		05/02/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,714,238	7,440,000	2,067	1FE
432281-DS-9	HILLSBOROUGH CNTY FL SPL ASSM 03/01/2021		05/02/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,599,783	6,375,000	1,771	1FE
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSM 03/01/2024		05/02/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,251,101	3,155,000	876	1FE
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA W 05/01/2024		05/22/2006	RYAN BECK & CO		1,092,147	1,050,000	3,500	1FE
803313-CV-5	SARASOTA CNTY FL SOLID WASTE 10/01/2020		05/04/2006	DAIN RAUSCHER INCORPORATED		2,264,344	2,180,000	11,506	1FE
803313-CX-1	SARASOTA CNTY FL SOLID WASTE 10/01/2021		05/04/2006	DAIN RAUSCHER INCORPORATED		3,295,625	3,180,000	16,783	1FE
438689-EV-9	HONOLULU HI CITY & CNTY WTR S 07/01/2022		06/07/2006	UNION BANK OF SWITZERLAND		7,824,473	7,860,000	0	1FE
438689-EW-7	HONOLULU HI CITY & CNTY WTR S 07/01/2023		06/07/2006	UNION BANK OF SWITZERLAND		8,157,391	8,225,000	0	1FE
438689-EX-5	HONOLULU HI CITY & CNTY WTR S 07/01/2024		06/07/2006	UNION BANK OF SWITZERLAND		8,490,485	8,595,000	0	1FE
244420-AF-2	DEERFIELD IL ED CHICAGO JEWIS 05/01/2026		05/11/2006	FAHNESTOCK & CO., INC		1,000,000	1,000,000	0	4Z
244420-AG-0	DEERFIELD IL ED CHICAGO JEWIS 05/01/2041		05/11/2006	FAHNESTOCK & CO., INC		2,000,000	2,000,000	0	4Z
45188L-BE-1	ILLINOIS DEV FIN HOSP ST FRAN 11/01/2012		05/18/2006	PRE-REFUNDING		1,995,126	1,985,000	5,390	1FE
45188L-BF-8	ILLINOIS DEV FIN HOSP ST FRAN 11/01/2012		05/18/2006	PRE-REFUNDING		1,779,029	1,770,000	4,806	1FE
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBR 03/01/2036		05/04/2006	BLAIR, WILLIAM, & COMPANY, L.L.C		6,000,000	6,000,000	1,000	4Z
45479Q-BE-8	INDIANA HLTH FAC SISTERS ST F 11/01/2012		05/02/2006	PRE-REFUNDING		1,524,185	1,515,000	242	1FE
45479Q-BH-1	INDIANA HLTH FAC SISTERS ST F 11/01/2012		05/02/2006	PRE-REFUNDING		3,586,614	3,565,000	569	1FE
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FE 07/01/2023		06/22/2006	CITY SECURITIES CORPORATION		2,021,200	1,970,000	0	1FE
121825-CB-7	BURLINGTON KS PCR KS GAS & EL 06/01/2031		05/17/2006	LEHMAN BROTHERS INC		8,500,000	8,500,000	0	1FE
890644-AK-3	TOPEKA KS SALES TAX 2006 12/15/2016		05/24/2006	PRAGER MCCARTHY & SEALY		6,500,000	6,500,000	0	1FE
491552-RV-9	KENTUCKY TURNPIKE AUTH ECON D 07/01/2023		04/03/2006	MERRILL LYNCH		6,991,600	6,991,600	0	1Z
546456-BE-3	LOUISIANA CITIZENS PPTY INS A 06/01/2022		04/05/2006	J. P. MORGAN SECURITIES, INC		10,444,300	10,000,000	0	1FE
546267-CH-6	LOUISIANA HSG FIN MULTI ORLEA 04/15/2022		04/15/2006	SCHEDULED PAY UP		235,265	235,265	0	4
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON 03/01/2020		04/28/2006	CREWS & ASSOC		4,481,003	4,325,000	0	1FE
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERG 03/01/2022		05/23/2006	BANC AMERICA SECURITIES		2,414,834	2,335,000	0	1FE
60534Q-GG-0	MISSISSIPPI DEV BK MUNI ENERG 03/01/2023		05/23/2006	BANC AMERICA SECURITIES		2,529,870	2,450,000	0	1FE

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606906-CH-6	MISSOURI ENVIR PCR THOMAS HIL 12/01/2006		05/03/2006	PIPER JAFFRAY INC		1,514,040	1,500,000	35,979	1FE
606092-AK-0	MISSOURI JT MUN ELEC UTIL PLU 01/01/2021		05/11/2006	GOLDMAN, SACHS & CO		1,039,450	1,000,000	0	1FE
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLU 01/01/2024		05/11/2006	GOLDMAN, SACHS & CO		5,677,958	5,475,000	0	1FE
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN O 08/01/2023		06/06/2006	MCDONALD & COMPANY		21,004,620	21,000,000	11,625	1FE
239298-CA-8	DAWSON CNTY NE PUB PWR ELEC O 06/15/2026		04/13/2006	AMERITAS INVESTMENT DORP		1,594,736	1,600,000	0	1FE
239298-CS-9	DAWSON CNTY NE PUB PWR ELEC O 06/15/2026		04/13/2006	AMERITAS INVESTMENT DORP		941,891	945,000	0	1FE
239298-CT-7	DAWSON CNTY NE PUB PWR ELEC O 06/15/2031		04/13/2006	AMERITAS INVESTMENT DORP		1,106,861	1,115,000	0	1FE
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC 09/15/2021		06/29/2006	AMERITAS INVESTMENT DORP		3,888,170	3,920,000	0	1FE
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC 09/15/2026		06/29/2006	AMERITAS INVESTMENT DORP		4,935,900	5,000,000	0	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 S 12/01/2016		05/05/2006	STONE & YOUNGBERG		1,557,410	1,560,000	0	1FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 S 12/01/2017		05/05/2006	STONE & YOUNGBERG		2,161,493	2,175,000	0	1FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 S 12/01/2018		05/05/2006	STONE & YOUNGBERG		2,795,000	2,795,000	0	1FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 S 12/01/2019		05/05/2006	STONE & YOUNGBERG		2,914,821	2,925,000	0	1FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMP 12/01/2016		04/28/2006	STONE & YOUNGBERG		1,232,089	1,245,000	0	1FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMP 12/01/2017		04/28/2006	STONE & YOUNGBERG		1,545,602	1,570,000	0	1FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMP 12/01/2018		04/28/2006	STONE & YOUNGBERG		1,114,391	1,125,000	0	1FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMP 12/01/2022		04/28/2006	STONE & YOUNGBERG		8,389,243	8,510,000	0	1FE
64465M-6E-0	NEW HAMPSHIRE MUN BOND BK 200 08/15/2023		06/23/2006	PRAGER MCCARTHY & SEALY		2,329,875	2,345,000	5,724	1FE
64465M-6F-7	NEW HAMPSHIRE MUN BOND BK 200 08/15/2024		06/23/2006	PRAGER MCCARTHY & SEALY		2,415,000	2,415,000	5,991	1FE
647310-D6-5	NEW MEXICO ST SEVERANCE TAX 2 07/01/2015		05/16/2006	PRAGER MCCARTHY & SEALY		5,692,927	5,710,000	0	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2 07/01/2016		05/16/2006	PRAGER MCCARTHY & SEALY		15,340,000	15,340,000	0	1FE
628207-DW-9	MUSTANG OK IMPT AUTH UTIL 06 10/01/2014		05/02/2006	CAPITAL WEST		1,203,863	1,140,000	1,583	1FE
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 10/01/2015		05/02/2006	CAPITAL WEST		1,155,378	1,095,000	1,521	1FE
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 10/01/2016		05/02/2006	CAPITAL WEST		1,051,190	1,000,000	1,389	1FE
628207-DZ-2	MUSTANG OK IMPT AUTH UTIL 06 10/01/2017		05/02/2006	CAPITAL WEST		1,382,383	1,320,000	1,833	1FE
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 10/01/2018		05/02/2006	CAPITAL WEST		1,446,120	1,385,000	1,924	1FE
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 10/01/2019		05/02/2006	CAPITAL WEST		1,515,790	1,455,000	2,021	1FE
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 10/01/2020		05/02/2006	CAPITAL WEST		1,585,161	1,525,000	2,118	1FE
628207-ED-0	MUSTANG OK IMPT AUTH UTIL 06 10/01/2021		05/02/2006	CAPITAL WEST		1,603,540	1,545,000	2,146	1FE
68607D-HH-1	OREGON ST DEPT TRANSN HWY USE 11/15/2024		05/24/2006	BEAR STEARNS SECURITIES CORP		995,020	1,000,000	0	1FE
68607D-HJ-7	OREGON ST DEPT TRANSN HWY USE 11/15/2025		05/24/2006	BEAR STEARNS SECURITIES CORP		2,376,882	2,380,000	0	1FE
182521-BQ-6	CLARKSVILLE TN NAT GAS ACQ ME 12/15/2020		06/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,084,060	3,000,000	0	1FE
880557-A7-8	TENNESSEE ST SCH BD HIGHER ED 05/01/2019		05/25/2006	HUTCHINSON SHOCKEY ERLEY & CO		5,710,000	5,710,000	21,413	1FE
088563-QN-4	BEXAR TX MET WTR DIST WTRWKS 05/01/2022		06/09/2006	J. P. MORGAN SECURITIES, INC		1,779,804	1,800,000	6,300	1FE
088563-QP-9	BEXAR TX MET WTR DIST WTRWKS 05/01/2023		06/09/2006	J. P. MORGAN SECURITIES, INC		1,851,518	1,880,000	6,580	1FE
088563-QQ-7	BEXAR TX MET WTR DIST WTRWKS 05/01/2024		06/09/2006	J. P. MORGAN SECURITIES, INC		1,927,076	1,965,000	6,878	1FE
088563-QR-5	BEXAR TX MET WTR DIST WTRWKS 05/01/2025		06/09/2006	J. P. MORGAN SECURITIES, INC		2,004,019	2,050,000	7,175	1FE
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARE 09/01/2020		05/01/2006	DAIN RAUSCHER INCORPORATED		2,784,473	2,745,000	23,418	1FE
66283A-BL-9	NORTH TX MUN WTR DIST WSTWTR 06/01/2021		06/23/2006	ABN AMRO SECURITIES (USA) INC		2,152,115	2,090,000	12,192	1FE
882135-UZ-7	TEXAS A & M UNIV REVENUE FING 05/15/2021		06/07/2006	RAYMOND JAMES & ASSOCIATES, INC		2,354,807	2,325,000	8,370	1FE
89657P-DG-5	TRINITY RIVER AUTH TX TARRANT 02/01/2025		05/17/2006	SEIBERT BRANFORD		4,633,380	4,500,000	69,375	1FE
92812U-KX-5	VIRGINIA HSG DEV CMWLTH MTG O 07/01/2014		04/13/2006	PRAGER MCCARTHY & SEALY		4,110,575	4,150,000	0	1FE
592650-KV-6	METROPOLITAN WASH DC ARPTS 19 10/01/2013		05/05/2006	SEIBERT BRANFORD		8,877,092	8,600,000	52,639	1FE
956725-CJ-2	WEST VIRGINIA WTR DEV AUTH IN 10/01/2039		06/07/2006	FERRIS BAKER WATTS		4,709,302	4,850,000	0	1FE
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03 04/01/2016		04/27/2006	BANC AMERICA SECURITIES		5,750,000	5,750,000	0	2FE
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 11/01/2016		05/11/2006	BANC AMERICA SECURITIES		5,000,000	5,000,000	0	2FE
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006 10/01/2026		04/07/2006	STIFEL NICOLAUS & CO, INC		1,571,146	1,515,000	1,052	1FE
97710V-F5-2	WISCONSIN HLTH & ED FROEDTERT 10/01/2030		05/26/2006	PRE-REFUNDING		1,052,175	1,085,000	8,439	1FE
97710V-G5-1	WISCONSIN HLTH & ED FROEDTERT 10/01/2030		05/23/2006	PRE-REFUNDING		96,975	100,000	776	1FE
3199999 - Total - Bonds - Special Revenue						589,283,198	612,590,101	1,098,893	XXX
00130H-BA-2	AES CORPORATION 05/15/2013		04/27/2006	MORGAN STANLEY DEAN WITTER		2,170,000	2,000,000	81,181	3FE
037735-CG-0	APPALACHIAN POWER CO 04/01/2036		04/05/2006	MERRILL LYNCH CAPITAL MARKETS		5,981,820	6,000,000	0	2FE
15189T-AM-9	CENTERPOINT ENERGY INC 3.7500 05/15/2023		04/24/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		781,900	700,000	11,813	2FE
250847-DZ-0	DETROIT EDISON 02/15/2035		06/14/2006	BARCLAYS BANK		2,595,390	3,000,000	56,317	2FE
250847-EB-2	DETROIT EDISON COMPANY 06/01/2036		05/18/2006	BANK OF AMERICA		3,037,650	3,000,000	0	2FE
25746U-AY-5	DOMINION RESOURCES INC 06/30/2066		06/20/2006	MERRILL LYNCH CAPITAL MARKETS		2,989,710	3,000,000	0	2FE
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		06/20/2006	GOLDMAN, SACHS & CO		1,053,000	1,000,000	472	2FE
36962G-W7-5	GENERAL ELEC CAP CORP 05/05/2026		05/02/2006	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000	0	1FE
60467M-AA-9	MIRANT MID-ATLANTIC LLC 06/30/2012		04/20/2006	RBC DOMINION SECURITIES		3,177,111	2,965,798	81,714	3FE
665772-CB-3	NORTHERN STATE PWR 06/01/2036		05/18/2006	WARBURG DILLION READ LLC		8,968,410	9,000,000	0	1FE
694308-GC-5	PACIFIC GAS & ELECTRIC 03/01/2011		04/19/2006	WACHOVIA SECURITIES		5,660,580	6,000,000	37,100	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]
75952B-AM-7	RELIANT ENERGY INC 12/15/2014		05/31/2006	SALOMON SMITH BARNEY		1,524,250	1,675,000	53,391	4FE
N7891#-AE-8	SEMPRA COMMODITIES CREDIT LIN 05/05/2009		05/03/2006	LASALLE DEBT CAPITAL MARKETS		5,000,000	5,000,000	0	2FE
82641X-AP-5	SIERRA PACIFIC POWER CO 11/29/2006		05/23/2006	MERRILL LYNCH CAPITAL MARKETS		2,507,500	2,500,000	66,660	3FE
78481#-AC-4	STS HYDRO PAST DUE NTS, DUE 2 03/30/2023		03/31/2006	PAY-IN-KIND BOND		0	19,618	0	5
875127-AV-4	TAMPA ELECTRIC 05/15/2036		05/09/2006	J. P. MORGAN SECURITIES, INC		2,981,250	3,000,000	0	2FE
872375-AK-6	TECO ENERGY INC 06/15/2010		05/19/2006	SALOMON SMITH BARNEY		5,225,000	5,000,000	165,625	3FE
969457-BF-6	WILLIAMS COS INC 09/01/2011		06/28/2006	SALOMON SMITH BARNEY		7,527,469	7,575,000	181,376	4FE
96950H-AA-8	WILLIAMS PARTNERS LP/WIL 06/15/2011		06/15/2006	SALOMON SMITH BARNEY		4,600,000	4,600,000	0	3FE
3899999 - Total - Bonds - Public Utilities						70,781,039	71,035,415	735,647	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		06/20/2006	Various		4,259,270	4,650,000	41,080	1FE
002824-AR-1	ABBOTT LABORATORIES 05/15/2009		05/09/2006	BANK OF AMERICA		5,985,000	6,000,000	0	1FE
002824-AS-9	ABBOTT LABORATORIES 05/15/2011		05/09/2006	ABN AMRO SECURITIES (USA) INC		9,993,500	10,000,000	0	1FE
025058-AG-3	ACC ESCROW CORP 08/01/2011		06/19/2006	MORGAN STANLEY DEAN WITTER		5,649,688	5,250,000	171,389	4FE
00081T-AB-4	ACCO BRANDS CORP 08/15/2015		05/03/2006	GOLDMAN, SACHS & CO		1,432,500	1,500,000	26,370	4FE
004406-AA-2	ACE 2006-GP1, A 02/25/2031		05/23/2006	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	0	1FE
00506T-AH-8	ACTIVANT SOLUTIONS INC 05/01/2016		04/27/2006	DEUTSCHE BANK SECURITIES		420,000	420,000	0	5Z
000886-AB-7	ADC TELECOMMUNICATIONS 3.0650 06/15/2013		04/25/2006	BANK OF AMERICA SECURITIES LLC		800,866	750,000	13,979	4
007903-AJ-6	ADVANCED MICRO DEVICES 11/01/2012		04/06/2006	WARBURG DILLION READ LLC		5,212,500	5,000,000	172,222	4FE
00817Y-AD-0	AETNA INC 06/15/2011		06/06/2006	SALOMON SMITH BARNEY		2,996,730	3,000,000	0	1FE
00817Y-AE-8	AETNA INC 06/15/2016		06/06/2006	SALOMON SMITH BARNEY		2,982,150	3,000,000	0	1FE
00817Y-AF-5	AETNA INC 06/15/2036		06/06/2006	SALOMON SMITH BARNEY		2,994,120	3,000,000	0	1FE
00828D-AG-6	AFFINION GROUP INC 10/15/2015		05/11/2006	Various		3,766,632	3,665,000	13,576	5FE
00826T-AF-5	AFFYMETRIX INC .750000% 12/15 12/15/2033		04/06/2006	CIBC WORLD MARKETS		591,755	500,000	1,208	4Z
018490-AJ-1	ALLERGAN INC 04/01/2016		04/06/2006	MORGAN STANLEY DEAN WITTER		7,478,775	7,500,000	0	1FE
018490-AK-8	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		05/30/2006	Various		3,609,723	3,750,000	4,729	1FE
018581-A*-9	ALLIANCE DATA SYSTEMS CORP. S 05/16/2009		04/28/2006	J. P. MORGAN SECURITIES, INC		10,000,000	10,000,000	0	2Z
02635P-TD-5	AMERICAN GENERAL FINANCE 06/01/2013		06/07/2006	HSBC SECURITIES, INC		5,987,580	6,000,000	0	1FE
026874-AY-3	AMERICAN INTL GROUP 05/01/2036		04/12/2006	J. P. MORGAN SECURITIES, INC		3,979,480	4,000,000	0	1FE
03076C-AC-0	AMERIPRISE FINANCIAL INC 06/01/2066		05/23/2006	LEHMAN BROTHERS INC		2,000,000	2,000,000	0	2FE
031162-AP-5	AMGEN INC .375000% 02/01/2013 02/01/2013		06/02/2006	Various		7,054,259	7,250,000	7,107	1FE
031652-AW-0	AMKOR TECHNOLOGIES INC 06/01/2016		05/17/2006	Various		2,454,750	2,505,000	0	5FE
029171-AC-9	AMR REAL ESTATE PTR/FIN 06/01/2012		05/10/2006	BEAR STEARNS SECURITIES CORP		2,085,000	2,000,000	74,028	3FE
02582J-EG-1	AMXCA 2006-2, A 01/15/2014		06/08/2006	J. P. MORGAN SECURITIES, INC		37,938,159	38,000,000	0	1FE
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		06/05/2006	BANK OF AMERICA		5,000,000	5,000,000	0	1Z
039483-AU-6	ARCHER-DANIELS-MIDLAND 09/15/2035		04/05/2006	SALOMON SMITH BARNEY		2,739,900	3,000,000	11,198	1FE
045086-AB-1	ASHTON WOODS USA/FINANCE 10/01/2015		05/15/2006	Various		3,143,656	3,325,000	29,839	4FE
00209T-AA-3	AT&T BROADBAND CORP 03/15/2013		04/12/2006	WARBURG DILLION READ LLC		6,714,480	6,000,000	46,063	2FE
00206R-AA-0	AT&T INC 05/15/2008		05/15/2006	GOLDMAN, SACHS & CO		5,000,000	5,000,000	0	1FE
04685R-AA-2	ATHENA NEURO FIN 02/21/2008		06/21/2006	Various		3,980,000	4,000,000	76,528	4FE
05329W-AC-6	AUTONATION INC 04/15/2013		04/05/2006	J. P. MORGAN SECURITIES, INC		800,000	800,000	0	3Z
05329W-AF-9	AUTONATION INC 04/15/2014		04/05/2006	J. P. MORGAN SECURITIES, INC		800,000	800,000	0	3Z
053332-AG-7	AUTOZONE INC 06/15/2016		06/08/2006	MERRILL LYNCH CAPITAL MARKETS		5,979,480	6,000,000	0	2FE
053773-AA-5	AVIS BUDGET CAR RENTAL 05/15/2014		04/11/2006	J. P. MORGAN SECURITIES, INC		850,000	850,000	0	3FE
053773-AB-3	AVIS BUDGET CAR RENTAL 05/15/2016		04/11/2006	J. P. MORGAN SECURITIES, INC		850,000	850,000	0	3Z
053773-AG-2	AVIS BUDGET CAR RENTAL 05/15/2014		06/21/2006	Various		3,917,500	3,875,000	25,043	3FE
05946X-SC-8	BAFC 2005-B 3A3 04/20/2035		06/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,980,583	2,976,165	5,983	1FE
05950D-AA-8	BAFC 2006-E 1A1 05/20/2036		05/23/2006	BANK OF AMERICA		33,547,926	33,433,000	164,655	1FE
06420A-FV-3	BANK OF NEW YORK 05/15/2009		05/16/2006	J. P. MORGAN SECURITIES, INC		14,985,810	15,000,000	11,722	1FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022 01/15/2022		06/07/2006	CITIGROUP GLOBAL MARKETS		944,746	800,000	7,350	2FE
093679-AC-2	BLOCKBUSTER INC 09/01/2012		04/12/2006	DEUTSCHE BANK SECURITIES		2,256,250	2,500,000	32,639	5FE
101137-AH-0	BOSTON SCIENTIFIC CORP 06/15/2011		06/06/2006	BANC AMERICA SECURITIES		3,996,360	4,000,000	0	2FE
102183-AL-4	BOWATER INC 03/15/2010		05/03/2006	MORGAN STANLEY DEAN WITTER		6,112,500	6,000,000	68,553	4FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - 12/01/2037		05/01/2006	CITIGROUP GLOBAL MARKETS		3,200,000	3,200,000	8,105	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		04/05/2006	CITIGROUP GLOBAL MARKETS		23,150,000	23,150,000	0	1FE
10623P-CK-4	BRAZOS STUDENT FINANCE CORP - 07/01/2038		05/22/2006	CITIGROUP GLOBAL MARKETS		21,200,000	21,200,000	0	1FE
106238-GT-9	BRAZOS, TEXAS HIGHER EDUC AUT 07/01/2036		05/12/2006	CITIGROUP GLOBAL MARKETS		16,400,000	16,400,000	0	1FE
10620N-AN-8	BRHEA 2006-1, A2 06/25/2023		04/21/2006	SALOMON SMITH BARNEY		12,000,000	12,000,000	0	1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		04/24/2006	Various		2,000,000	2,000,000	9,800	1FE
11161E-AA-9	BROADWING CORP 3.125000% 05/1 05/15/2026		05/09/2006	JEFFERIES & COMPANY, INC		1,500,000	1,500,000	0	4Z
07388A-AB-0	BSABS 2006-HE4, IA2 02/25/2036		04/17/2006	BEAR STEARNS SECURITIES CORP		20,000,000	20,000,000	0	1FE
07384M-4L-3	BSARM 2004-10 31A1 01/25/2035		05/16/2006	MORGAN STANLEY DEAN WITTER		19,621,395	19,819,591	67,497	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
07384M-U4-2	BSARM 2004-4 A6 06/25/2034		06/06/2006	GREENWICH CAPITAL MARKETS, INC		35,230,618	36,750,900	28,673	1FE
126304-AC-8	CABLEVISION SYS CORP 12/15/2007		05/12/2006	BNP CAPITAL MARKETS		2,793,125	2,725,000	90,606	4FE
12686C-AW-9	CABLEVISION SYSTEMS CORP 04/15/2012		04/07/2006	MERRILL LYNCH CAPITAL MARKETS		1,960,000	2,000,000	78,667	4FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29 04/29/2033		06/02/2006	Various		4,182,450	6,000,000	26,979	1FE
17305E-CG-8	CCCIT 2004-A7, A7 11/25/2013		04/20/2006	SALOMON SMITH BARNEY		60,133,596	60,000,000	487,000	1FE
17305E-CH-6	CCCIT 2004-A8, A8 12/12/2016		06/08/2006	LEHMAN BROTHERS INC		5,739,844	6,000,000	2,450	1FE
17305E-DA-0	CCCIT 2006-A2, A2 02/10/2011		06/01/2006	Various		15,319,878	15,525,000	250,988	1FE
14985V-AA-9	CCM MERGER INC 08/01/2013		06/08/2006	Various		2,902,500	3,000,000	85,333	5FE
15133V-AG-4	CENTENNIAL COMMUNICATION 01/01/2013		05/15/2006	Various		4,378,500	4,200,000	46,667	5FE
151895-B*-9	CENTERPOINT PROPERTIES TR. SE 06/15/2013		05/23/2006	J. P. MORGAN SECURITIES, INC		5,000,000	5,000,000	0	2Z
156431-AE-8	CENTURY ALUMINUM COMPANY 1.75 08/01/2024		06/23/2006	JEFFERIES & COMPANY, INC		510,560	400,000	2,858	4FE
156708-AP-4	CEPHALON INC 2.000000% 06/01/ 06/01/2015		05/26/2006	Various		5,979,593	4,200,000	24,972	4FE
161133-AC-7	CHARMING SHOPPES INC 4.750000 06/01/2012		06/15/2006	Various		1,918,240	1,500,000	23,948	4FE
161175-AA-2	CHARTER COMM OPT LLC/CAP 04/30/2012		06/12/2006	Various		7,013,750	7,000,000	36,667	4FE
165167-BC-0	CHESAPEAKE ENERGY CORP 09/15/2013		05/24/2006	SALOMON SMITH BARNEY		2,055,000	2,000,000	31,250	3FE
165167-BY-2	CHESAPEAKE ENERGY CORP 07/15/2013		06/27/2006	BANK OF AMERICA		3,095,379	3,150,000	0	3FE
165167-BW-6	CHESAPEAKE ENERGY CORP 2.7500 11/15/2035		06/22/2006	MCMAHAN SECURITIES CO LP		1,003,460	1,000,000	3,208	3FE
171340-AC-6	CHURCH & DWIGHT CO INC 5.2500 08/15/2033		04/06/2006	SG COWEN SECURITIES CORP		484,975	380,000	3,103	3FE
171779-AB-7	CIENA CORP .250000% 05/01/201 05/01/2013		06/13/2006	Various		2,256,925	2,500,000	639	4FE
17453B-AB-7	CITIZENS COMM 05/15/2011		04/10/2006	GOLDMAN, SACHS & CO		1,920,625	1,750,000	66,549	3FE
125896-AV-2	CMS ENERGY CORP 08/01/2010		05/18/2006	SALOMON SMITH BARNEY		5,156,250	5,000,000	120,556	4FE
191219-AW-4	COCA-COLA ENTERPRISES 10/01/2026		04/19/2006	J. P. MORGAN SECURITIES, INC		5,410,950	5,000,000	22,361	1FE
192479-AA-1	COHERENT INC 2.750000% 03/01/ 03/01/2011		06/28/2006	CIBC WORLD MARKETS		2,121,720	2,000,000	16,806	3Z
19458L-AC-4	COLLEGIATE FUNDING SERV 03/01/2042		04/24/2006	CITIGROUP GLOBAL MARKETS		5,600,000	5,600,000	17,995	1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		06/29/2006	DAIN RAUSCHER INCORPORATED		7,950,000	7,950,000	0	1FE
20030N-AG-6	COMCAST CORP 06/15/2016		05/23/2006	WARBURG DILLION READ LLC		10,341,950	11,500,000	254,581	2FE
14041N-CU-3	COMET 2006-A6, A6 02/18/2014		06/02/2006	DEUTSCHE BANK SECURITIES		21,990,547	22,000,000	71,256	1FE
207597-DV-4	CONNECTICUT LIGHT & PWR 06/01/2036		06/01/2006	BARCLAYS BANK		6,996,360	7,000,000	0	1FE
20825C-AL-8	CONOCOPHILLIPS 04/11/2007		04/06/2006	SALOMON SMITH BARNEY		25,000,000	25,000,000	0	1FE
20825R-AB-7	CONOCOPHILLIPS 04/15/2013		04/06/2006	SALOMON SMITH BARNEY		8,982,900	9,000,000	0	1FE
208464-BH-9	CONSECO INC 3.500000% 09/30/2 09/30/2035		04/06/2006	GOLDMAN, SACHS & CO		2,817,250	2,500,000	2,674	3FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		06/22/2006	KBC FINANCIAL PRODUCTS USA INC		688,075	500,000	875	2FE
224044-BF-3	COX COMMUNICATIONS INC 06/01/2013		05/05/2006	BARCLAYS BANK		4,533,800	5,000,000	102,135	2FE
224044-BG-1	COX COMMUNICATIONS INC 10/01/2008		05/16/2006	J. P. MORGAN SECURITIES, INC		4,804,400	5,000,000	25,833	2FE
22541H-AL-6	CRED SUIS FIRST BOST NY 0% 02 02/09/2009		06/13/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		515,150	500,000	0	1FE
225302-AF-5	CREDENCE SYSTEMS CORP 1.50000 05/15/2008		05/04/2006	SG COWEN SECURITIES CORP		1,176,963	1,250,000	9,063	5
22541L-BR-3	CREDIT SUISSE FB USA INC 12/09/2008		04/11/2006	Various		35,055,550	35,000,000	161,806	1FE
229678-AC-1	CUBIST PHARMACEUTICALS 2.2500 06/15/2013		06/01/2006	GOLDMAN, SACHS & CO		2,000,000	2,000,000	0	4Z
245217-AP-9	DEL MONTE CORP 02/15/2015		04/12/2006	MORGAN STANLEY DEAN WITTER		968,750	1,000,000	11,813	4FE
25156P-AG-8	DEUTSCHE TELEKOM INT FIN 03/23/2011		04/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,952,570	3,000,000	17,917	1FE
25271C-AE-2	DIAMOND OFFSHORE DRILL 1.5000 04/15/2031		04/25/2006	EXCHANGE		269,054	300,000	125	1FE
25459H-AB-1	DIRECTV HOLDINGS/FINANCE 03/15/2013		04/11/2006	DEUTSCHE BANK SECURITIES		1,070,000	1,000,000	7,444	3FE
256067-AH-2	DOBSON CELLULAR SYSTEMS 11/01/2011		05/11/2006	MORGAN STANLEY DEAN WITTER		4,462,500	4,250,000	21,752	4FE
23330X-AK-6	DRS TECHNOLOGIES INC 2.000000 02/01/2026		05/18/2006	MCMAHAN SECURITIES CO LP		1,043,500	1,000,000	6,278	4FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		06/21/2006	DAIN RAUSCHER INCORPORATED		17,600,000	17,600,000	37,180	1FE
281347-AE-4	EDO CORP 4.000000% 11/15/2025 11/15/2025		05/25/2006	CITIGROUP GLOBAL MARKETS		1,014,159	1,000,000	1,778	4Z
28140E-AD-3	EDUCATION FUNDING CAPITAL TRU 03/15/2032		04/10/2006	DAIN RAUSCHER INCORPORATED		3,000,000	3,000,000	0	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRU 03/15/2032		06/12/2006	DAIN RAUSCHER INCORPORATED		16,300,000	16,300,000	47,827	1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRU 06/01/2041		05/12/2006	CITIGROUP GLOBAL MARKETS		45,750,000	45,750,000	0	1FE
280907-BH-8	EDUCATION LOANS 2004 A 12/01/2036		04/05/2006	DAIN RAUSCHER INCORPORATED		2,450,000	2,450,000	0	1FE
28140J-AB-6	EDUCATIONT MANAGEMENT LL 06/01/2016		06/21/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,942,500	3,920,000	7,118	5FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500 06/01/2023		06/30/2006	Various		2,049,430	2,000,000	8,271	2
29078E-AC-9	EMBARQ CORP 06/01/2013		05/12/2006	LEHMAN BROTHERS INC		5,999,700	6,000,000	2,246	2FE
29444N-AF-9	EQUISTAR CHEMICAL 10 1/8 9/01 09/01/2008		06/21/2006	SALOMON SMITH BARNEY		3,183,750	3,000,000	97,031	3FE
26882P-AY-8	ERAC USA FINANCE COMPANY 04/30/2009		04/24/2006	J. P. MORGAN SECURITIES, INC		7,000,000	7,000,000	0	1FE
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/ 08/15/2023		05/26/2006	SG COWEN SECURITIES CORP		271,688	270,000	1,193	1
313586-81-0	FANNIE MAE 01/01/1		04/21/2006	LEHMAN BROTHERS INC		1,443,750	12,500,000	0	1
31428N-AE-8	FEDERATED STUDENT FINANCE COR 06/01/2040		05/23/2006	DAIN RAUSCHER INCORPORATED		2,600,000	2,600,000	0	1FE
30241L-AE-9	FEI COMPANY 2.875000% 06/01/2 06/01/2013		05/16/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000	0	4Z
251526-E*-6	FINANCIAL FEDERAL CREDIT INC. 05/17/2011		05/05/2006	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	0	2Z
32051K-AC-0	FIRST HORIZON PHARMACEUT 1.75 03/08/2024		06/07/2006	CIBC WORLD MARKETS		2,835,788	2,500,000	8,701	4Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
338032-AX-3	FISHER SCIENTIFIC INTL 3.2500 03/01/2024		04/21/2006	GOLDMAN, SACHS & CO		552,700	500,000	2,483	3FE
302445-AB-7	FLIR SYSTEMS INC 3.000000% 06 06/01/2023		05/02/2006	LEHMAN BROTHERS INC		614,405	500,000	6,417	3
36962G-M6-8	GENERAL ELEC CAP CORP 11/21/2011		06/06/2006	WARBURG DILLION READ LLC		4,725,900	5,000,000	10,938	1FE
36962G-R4-8	GENERAL ELEC CAP CORP 09/01/2009		04/07/2006	SALOMON SMITH BARNEY		14,439,750	15,000,000	70,469	1FE
36962G-T7-9	GENERAL ELEC CAP CORP 01/05/2009		06/22/2006	GOLDMAN, SACHS & CO		25,012,750	25,000,000	290,500	1FE
369604-BB-8	GENERAL ELECTRIC COMPANY 12/09/2008		05/22/2006	BANK OF AMERICA		25,018,250	25,000,000	262,549	1FE
370442-BB-0	GENERAL MOTORS 01/15/2011		05/16/2006	BANK OF AMERICA		1,645,000	2,000,000	49,600	4FE
372917-AN-4	GENZYME CORP 1.250000% 12/01/ 12/01/2023		05/31/2006	SG COWEN SECURITIES CORP		856,550	830,000	3,171	2FE
375558-AF-0	GILEAD SCIENCES INC .625000% 05/01/2013		05/22/2006	Various		3,647,119	4,000,000	1,997	3Z
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		05/30/2006	DAIN RAUSCHER INCORPORATED		24,850,000	24,850,000	6,064	1FE
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 06/08/2026		05/24/2006	MERRILL LYNCH CAPITAL MARKETS		14,246,801	11,975,000	0	1FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 06/08/2026		05/24/2006	MERRILL LYNCH CAPITAL MARKETS		14,246,801	11,975,000	0	1FE
38143Y-AC-7	GOLDMAN SACHS GROUP INC 05/01/2036		04/10/2006	GOLDMAN, SACHS & CO		8,973,540	9,000,000	0	1FE
382550-AH-4	GOODYEAR TIRE & RUBR CO 08/15/2011		04/17/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,087,813	2,125,000	30,146	2FE
39136W-AA-2	GREAT WEST LIFE & ANN IN 05/16/2046		05/16/2006	LEHMAN BROTHERS INC		4,000,000	4,000,000	0	2FE
398905-AC-3	GROUP 1 AUTOMOTIVE INC 08/15/2013		04/19/2006	KBC FINANCIAL PRODUCTS USA INC		2,249,500	2,200,000	34,788	4FE
36297N-AA-3	GSAMP 2006-S3, A1 05/25/2036		04/19/2006	GOLDMAN, SACHS & CO		24,999,975	25,000,000	109,868	1FE
36244M-AA-9	GSAMP 2006-S4, A1 05/25/2036		06/02/2006	GOLDMAN, SACHS & CO		16,000,000	16,000,000	0	1FE
413627-AX-8	HARRAHS ENTERTAINMENT IN 06/01/2016		06/02/2006	DEUTSCHE BANK SECURITIES		5,948,160	6,000,000	0	2FE
413627-AU-4	HARRAHS OPERATING CO INC 06/01/2015		05/17/2006	BARCLAYS BANK		2,811,540	3,000,000	80,156	2FE
416515-AH-7	HARTFORD FINL SVCS GRP 08/16/2008		05/11/2006	MERRILL LYNCH CAPITAL MARKETS		6,000,237	6,000,000	0	1FE
197677-AG-2	HCA INC 06/15/2025		04/25/2006	BARCLAYS BANK		2,475,975	2,500,000	71,026	3FE
225470-W2-5	HEMT 2006-2, 1A1 07/25/2036		04/06/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		24,992,168	25,000,000	0	1FE
225470-W5-8	HEMT 2006-2, 2A1 07/25/2036		04/03/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000	0	1FE
428236-AG-8	HEWLETT-PACKARD CO 07/01/2012		04/19/2006	GOLDMAN, SACHS & CO		5,203,950	5,000,000	102,014	1FE
44108E-AS-7	HOST MARRIOTT LP 11/01/2013		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		2,022,500	2,000,000	14,250	3FE
441560-AK-5	HOUGHTON MIFFLIN CO 02/01/2011		05/03/2006	WACHOVIA SECURITIES		2,082,500	2,000,000	44,458	4FE
40429C-CX-8	HSBC FINANCE CORP 01/14/2011		06/05/2006	BANC AMERICA SECURITIES		4,928,200	5,000,000	105,000	1FE
404280-AG-4	HSBC HOLDINGS PLC 05/02/2036		04/26/2006	HSBC SECURITIES, INC		1,497,840	1,500,000	0	1FE
459200-BB-6	IBM CORP 11/29/2032		04/05/2006	WARBURG DILLION READ LLC		2,969,070	3,000,000	64,135	1FE
437089-AA-3	INDS 2006-1, A-1 05/25/2036		04/25/2006	GOLDMAN, SACHS & CO		26,000,000	26,000,000	0	1FE
456610-AC-8	INDX 2006-AR15 A3 07/25/2036		05/23/2006	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	0	1FE
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		05/02/2006	MORGAN STANLEY DEAN WITTER		2,128,125	2,500,000	28,476	1FE
460690-AV-2	INTERPUBLIC GROUP CO INC 11/15/2014		05/09/2006	SALOMON SMITH BARNEY		1,267,500	1,500,000	46,094	4FE
460690-AT-7	INTERPUBLIC GROUP COS 4.50000 03/15/2023		05/10/2006	BANK OF AMERICA SECURITIES LLC		1,579,169	1,500,000	11,250	4FE
459902-AM-4	INTL GAME TECHNOLOGY 0% 01/29 01/29/2033		04/14/2006	VARIOUS		(11,295)	0	0	2FE
460254-AE-5	INTL RECTIFIER CORP 4.250000% 07/15/2007		06/23/2006	MCMAHAN SECURITIES CO LP		1,980,000	2,000,000	38,486	4FE
46185R-AJ-9	INVITROGEN INC 2.000000% 08/0 08/01/2023		06/16/2006	MCMAHAN SECURITIES CO LP		2,898,388	2,750,000	15,056	2
46262E-AA-3	IPAYMENT INC 05/15/2014		05/03/2006	BANK OF AMERICA		207,144	210,000	0	5Z
464592-AG-9	ISLE OF CAPRI CASINOS 03/01/2014		05/15/2006	BNP CAPITAL MARKETS		1,473,750	1,500,000	22,458	4FE
469815-AE-4	JACOBS ENTERTAINMENT 06/15/2014		06/09/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,715,000	1,715,000	0	4FE
24422E-QA-0	JOHN DEERE CAPITAL CORP 04/07/2010		04/04/2006	DEUTSCHE BANK SECURITIES		5,988,300	6,000,000	0	1FE
478366-AR-8	JOHNSON CONTROLS INC 01/15/2016		05/26/2006	SALOMON SMITH BARNEY		2,867,700	3,000,000	61,417	1FE
479269-AB-8	JOHNSONDIVERSEY INC 05/15/2012		05/11/2006	SALOMON SMITH BARNEY		3,435,125	3,335,000	77,918	5FE
48121C-JN-7	JP MORGAN CHASE BANK NA 06/13/2016		06/06/2006	J. P. MORGAN SECURITIES, INC		5,997,300	6,000,000	0	1FE
46623E-BS-7	JPMORGAN CHASE & CO 03/09/2009		04/05/2006	LEHMAN BROTHERS INC		10,036,600	10,000,000	44,889	1FE
46625H-DF-4	JPMORGAN CHASE & CO 10/01/2015		04/19/2006	LEHMAN BROTHERS INC		7,580,160	8,000,000	26,322	1FE
48203R-AC-8	JUNIPER NETWORKS INC 0% 06/15 06/15/2008		04/20/2006	MCMAHAN SECURITIES CO LP		1,309,950	1,250,000	0	3FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION 05/01/2032		06/09/2006	CITIGROUP GLOBAL MARKETS		16,500,000	16,500,000	0	1FE
49427T-AD-0	KIMBALL HILL INC 12/15/2012		05/10/2006	WARBURG DILLION READ LLC		1,641,500	1,675,000	71,327	4FE
495582-AJ-7	KING PHARMACEUTICAL INC 1.250 04/01/2026		06/30/2006	JEFFERIES & COMPANY, INC		1,951,250	2,000,000	6,736	3FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000 08/01/2035		06/12/2006	Various		7,437,850	7,500,000	82,500	3FE
513075-AG-6	LAMAR MEDIA CORP 01/01/2013		06/07/2006	BANK OF AMERICA		6,025,000	6,000,000	173,597	4FE
52517P-D6-5	LEHMAN BROTHERS HOLDINGS 12/23/2010		04/05/2006	LEHMAN BROTHERS INC		10,015,800	10,000,000	25,750	1FE
52517P-H6-1	LEHMAN BROTHERS HOLDINGS 05/17/2013		05/09/2006	LEHMAN BROTHERS INC		5,984,940	6,000,000	0	1FE
52736R-AQ-5	LEVI STRAUSS & CO 01/15/2015		04/06/2006	BANK OF AMERICA		2,117,500	2,000,000	46,583	4FE
530718-AF-2	LIBERTY MEDIA CORP .750000% 0 03/30/2023		06/15/2006	MORGAN STANLEY DEAN WITTER		2,109,930	2,000,000	2,313	3FE
53219L-AG-4	LIFEPOINT HOSPITALS INC 3.250 08/15/2025		06/26/2006	Various		1,307,045	1,500,000	13,813	4FE
534187-AR-0	LINCOLN NATIONAL CORP 04/07/2036		04/03/2006	MORGAN STANLEY DEAN WITTER		5,960,160	6,000,000	0	1FE
534187-AS-8	LINCOLN NATIONAL CORP 05/17/2066		05/12/2006	MORGAN STANLEY DEAN WITTER		5,975,760	6,000,000	0	2FE
52520M-DR-1	LMT 2005-3 1A5 01/25/2036		05/18/2006	LEHMAN BROTHERS INC		9,930,229	10,446,000	19,151	1FE

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539830-AP-4	LOCKHEED MARTIN CORP 3.018130 08/15/2033		06/02/2006	Various		3,436,710	3,000,000	6,697	2FE
548661-CJ-4	LOWE'S COMPANIES INC 10/15/2035		04/06/2006	BANK OF AMERICA		2,819,220	3,000,000	84,792	1FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		05/02/2006	MCMAHAN SECURITIES CO LP		382,911	350,000	134	1FE
549463-AE-7	LUCENT TECHNOLOGIES 03/15/2029		05/24/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		877,500	1,000,000	13,438	4FE
549463-AG-2	LUCENT TECHNOLOGIES 2.750000% 06/15/2023		05/22/2006	Various		1,711,750	1,700,000	20,029	4FE
549463-AH-0	LUCENT TECHNOLOGIES 2.750000% 06/15/2025		06/13/2006	LEHMAN BROTHERS INC		8,924,000	9,200,000	703	4FE
58446V-AE-1	MEDIACOM BROADBD LLC/CRP 10/15/2015		04/05/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,932,500	2,000,000	82,639	4FE
584699-AF-9	MEDIMMUNE INC 1.375000% 07/15 07/15/2011		06/23/2006	WARBURG DILLION READ LLC		1,500,000	1,500,000	0	2FE
585055-AK-2	MEDTRONIC INC 1.625000% 04/15 04/15/2013		06/05/2006	Various		11,770,685	12,000,000	17,785	1FE
58506@-AA-3	MEDTRONIC, INC. (UNITED STATE 12/30/2012		04/21/2006	BANK OF AMERICA		3,500,000	3,500,000	0	1FE
58505@-AA-4	MEDTRONIC, INC. (UNITED STATE 06/30/2013		04/21/2006	BANK OF AMERICA		3,500,000	3,500,000	0	1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2 03/13/2032		05/25/2006	GOLDMAN, SACHS & CO		1,098,800	1,000,000	0	1FE
590188-4E-5	MERRILL LYNCH & CO 1.822500% 04/13/2011		04/07/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,250,000	3,250,000	0	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		06/06/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,700,000	3,700,000	0	1FE
59156R-AJ-7	METLIFE INC 06/15/2034		04/21/2006	BANK OF AMERICA		2,516,425	2,500,000	57,995	1FE
601073-AC-3	MILLIPORE CORP 3.750000% 06/0 06/01/2026		06/07/2006	WARBURG DILLION READ LLC		2,000,000	2,000,000	0	3FE
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTA 09/01/2030		05/04/2006	CITIGROUP GLOBAL MARKETS		17,100,000	17,100,000	0	1FE
606072-HR-0	MISSOURI HIGHER ED 05/01/2044		06/01/2006	COMMERCE BANK		12,850,000	12,850,000	0	1FE
608328-AM-2	MOHEGAN TRIBAL GAMING 07/15/2009		04/04/2006	KBC FINANCIAL PRODUCTS USA INC		2,810,500	2,800,000	40,658	4FE
617446-YT-0	MORGAN STANLEY 01/18/2011		04/05/2006	MORGAN STANLEY DEAN WITTER		10,020,600	10,000,000	110,472	1FE
618270-AB-8	MORRIS PUBLISHING 08/01/2013		05/03/2006	WACHOVIA SECURITIES		946,853	998,000	18,823	4FE
629360-AA-6	NATIONAL PIZZA 05/01/2014		04/25/2006	MERRILL LYNCH CAPITAL MARKETS		840,000	840,000	0	4Z
643528-AB-8	NCAMT 2006-ALT1 AF2 07/25/2036		06/08/2006	GOLDMAN, SACHS & CO		35,893,000	35,893,000	300,482	1FE
640268-AH-1	NEKTAR THERAPEUTICS 3.250000% 09/28/2012		06/27/2006	Various		1,097,858	1,000,000	7,177	5Z
645916-V9-5	NEW JERSEY ECONOMIC DEV AUTH 11/01/2014		04/06/2006	OPPENHEIMER & CO., INC		4,075,000	4,075,000	0	1FE
65332V-AY-9	NEXTEL COMMUNIC 01/15/2010		04/25/2006	MCMAHAN SECURITIES CO LP		992,500	1,000,000	15,021	2FE
66988U-AC-4	NOVASTAR 2006-MTA1 2A-1B 08/25/2046		06/01/2006	GREENWICH CAPITAL MARKETS, INC		10,000,000	10,000,000	0	1FE
677347-CD-6	OHIO EDISON 07/15/2016		06/21/2006	BARCLAYS BANK		5,999,220	6,000,000	0	2FE
677415-CL-3	OHIO POWER COMPANY - IBC 06/01/2016		06/07/2006	SALOMON SMITH BARNEY		3,985,880	4,000,000	0	2FE
681904-AL-2	OMNICARE INC 3.250000% 12/15/ 12/15/2035		04/18/2006	CITIGROUP GLOBAL MARKETS		1,132,800	1,200,000	13,650	4FE
68402L-AC-8	ORACLE CORP/OZARK HLDG 01/15/2016		05/08/2006	WACHOVIA SECURITIES		2,825,640	3,000,000	51,625	1FE
68402L-AE-4	ORACLE CORP/OZARK HLDG 01/15/2011		05/08/2006	J. P. MORGAN SECURITIES, INC		2,917,080	3,000,000	49,167	1FE
377316-AE-4	P.H. GLATFELTER 05/01/2016		04/25/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		415,000	415,000	0	3Z
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		05/04/2006	CITIGROUP GLOBAL MARKETS		23,200,000	23,200,000	0	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION 07/25/2042		05/05/2006	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	0	1FE
71343P-AD-3	PEPSIAMERICAS INC 05/31/2011		05/23/2006	BANK OF AMERICA		9,959,000	10,000,000	0	2FE
69336T-AA-4	PHI INC 04/15/2013		04/07/2006	WARBURG DILLION READ LLC		800,000	800,000	0	3Z
69344F-AD-8	PMC SIERRA INC 2.250000% 10/1 10/15/2025		06/27/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,050,996	1,500,000	4,406	4Z
730857-AA-7	POKAGON GAMING AUTHORITY 06/15/2014		06/15/2006	BANK OF AMERICA		860,000	860,000	0	4FE
73316M-AA-5	POPLR 2006-C, A-1 07/25/2036		06/14/2006	GREENWICH CAPITAL MARKETS, INC		15,000,000	15,000,000	0	1FE
73316M-AB-3	POPLR 2006-C, A-2 07/25/2036		06/14/2006	GREENWICH CAPITAL MARKETS, INC		10,000,000	10,000,000	0	1FE
73318E-AQ-6	POPULAR NORTH AMER INC 04/15/2009		04/03/2006	J. P. MORGAN SECURITIES, INC		5,993,280	6,000,000	0	2FE
739363-AD-1	POWERWAVE TECHNOLOGIES 1.8750 11/15/2024		04/20/2006	SG COWEN SECURITIES CORP		599,800	500,000	3,385	4
69352J-AH-0	PPL ENERGY SUPPLY LLC 05/15/2016		05/15/2006	MORGAN STANLEY DEAN WITTER		5,492,355	5,500,000	0	2FE
74153W-AX-7	PRICOA GLOBAL FUNDING 1 05/24/2011		05/17/2006	DEUTSCHE BANK SECURITIES		8,991,900	9,000,000	0	1FE
74153W-AR-0	PRICOA GLOBAL FUNDING I 06/03/2008		05/03/2006	SALOMON SMITH BARNEY		15,017,700	15,000,000	135,025	1FE
74369L-AF-0	PROTEIN DESIGN LABS INC 2.000 02/15/2012		05/04/2006	MORGAN STANLEY DEAN WITTER		533,420	500,000	2,333	4Z
744320-AC-6	PRUDENTIAL FINANCIAL INC 1.98 11/15/2035		04/25/2006	GOLDMAN, SACHS & CO		1,986,675	2,000,000	7,914	1FE
693627-AZ-4	PSI ENERGY INC 06/15/2016		06/06/2006	BARCLAYS BANK		2,998,620	3,000,000	0	2FE
74762E-AC-6	QUANTA SERVICES INC 4.500000% 10/01/2023		06/14/2006	MCMAHAN SECURITIES CO LP		1,464,160	1,000,000	9,750	4FE
749568-AD-3	R.H. DONNELLEY CORP 01/15/2016		06/09/2006	J. P. MORGAN SECURITIES, INC		1,003,750	1,000,000	33,774	5FE
75040P-AF-5	RADIO ONE INC 07/01/2011		06/26/2006	Various		8,299,215	7,948,000	289,051	4FE
75156V-AB-1	RAMP 2006-RS3, A-I-2 05/25/2036		05/05/2006	GREENWICH CAPITAL MARKETS, INC		21,000,000	21,000,000	0	1FE
45661E-DT-8	RAST 2006-A4 2A3 05/25/2036		05/11/2006	COUNTRY WIDE		29,435,752	29,408,182	73,520	1FE
756577-AB-8	RED HAT INC .500000% 01/15/20 01/15/2024		06/08/2006	LEHMAN BROTHERS INC		935,696	800,000	1,644	4FE
76009N-AE-0	RENT A CENTER 05/01/2010		06/06/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,985,000	2,000,000	15,833	3FE
76113B-AR-0	RESIDENTIAL CAPITAL 04/17/2013		04/11/2006	SALOMON SMITH BARNEY		5,982,720	6,000,000	0	2FE
749941-AE-0	RF MICRO DEVICES INC 1.500000 07/01/2010		06/26/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		502,813	500,000	3,708	4
769036-AM-6	RIVERSIDE CAL, PENSION OBLIG 06/01/2025		04/06/2006	E.J. DE LA ROSA & CO		3,650,000	3,650,000	0	1FE
780153-AK-8	ROYAL CARIBBEAN CRUISES 0% 02 02/02/2021		05/04/2006	KBC FINANCIAL PRODUCTS USA INC		2,097,720	4,000,000	0	3FE
785779-AA-7	SACO 2006-6, A 05/25/2036		05/15/2006	BEAR STEARNS SECURITIES CORP		20,000,000	20,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
78577P-AA-1	SACO 2006-7, A1 05/25/2034		06/19/2006	BEAR STEARNS SECURITIES CORP		20,000,000	20,000,000	0	1FE
86360K-BL-1	SAMI 2006-AR3 3A3 02/25/2036		03/29/2006	BEAR STEARNS SECURITIES CORP		24,550,000	24,550,000	0	1FE
79604V-AM-7	SAMSONITE CORP 06/01/2011		06/07/2006	MERRILL LYNCH CAPITAL MARKETS		3,664,375	3,500,000	6,533	4FE
797440-BH-6	SAN DIEGO G & E 06/01/2026		06/05/2006	PARIBAS CAPITAL MARKETS		5,973,180	6,000,000	0	1FE
799183-AA-6	SAN PASQUAL CASINO 09/15/2013		05/30/2006	BNP CAPITAL MARKETS		2,022,500	2,000,000	34,222	4FE
80004C-AC-5	SANDISK CORP 1.000000% 05/15/ 05/15/2013		05/09/2006	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	0	3FE
808188-AH-9	SCHULER HOMES 07/15/2011		04/05/2006	MERRILL LYNCH CAPITAL MARKETS		1,063,000	1,000,000	24,792	3FE
81170R-AC-8	SEACOR HOLDINGS INC 09/15/2009		05/24/2006	RBC DOMINION SECURITIES		2,553,125	2,500,000	37,500	3FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		06/28/2006	LEHMAN BROTHERS INC		1,419,375	1,500,000	375	2FE
81725W-AA-1	SENSATA TECHNOLOGIES BV 05/01/2014		04/25/2006	MORGAN STANLEY DEAN WITTER		3,511,250	3,500,000	222	4FE
828709-AK-1	SIMMONS CO 12/15/2014		05/11/2006	DEUTSCHE BANK SECURITIES		2,830,881	3,845,000	0	5FE
78442G-MX-1	SLMA 2004-9, A4 04/25/2017		04/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		50,154,295	50,000,000	547,901	1FE
78443C-CF-9	SLMA 2006-A, A2 12/15/2020		03/31/2006	MERRILL LYNCH CAPITAL MARKETS		17,000,000	17,000,000	0	1FE
843830-AC-4	SOUTHERN STAR CENT CORP 03/01/2016		04/06/2006	LEHMAN BROTHERS INC		598,224	600,000	0	3Z
84649R-AA-9	SPANSION LLC 2.250000% 06/15/ 06/15/2016		06/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		995,000	1,000,000	0	5FE
790849-AB-9	ST JUDE MEDICAL INC 2.800000% 12/15/2035		04/24/2006	Various		3,943,250	4,000,000	40,950	2FE
792860-AJ-7	ST PAUL TRAVELERS 06/20/2016		06/15/2006	LEHMAN BROTHERS INC		2,989,440	3,000,000	0	1FE
792860-AK-4	ST PAUL TRAVELERS 06/20/2036		06/15/2006	LEHMAN BROTHERS INC		2,956,740	3,000,000	0	1FE
86679W-AA-6	SUN LIFE FINANCIAL GLB 07/06/2011		05/17/2006	MORGAN STANLEY DEAN WITTER		25,000,000	25,000,000	0	1FE
868536-AP-8	SUPERVALU INC 11/02/2031		06/02/2006	Various		5,217,822	15,900,000	0	4FE
84751W-AD-6	SURF 2006-BC3, A-2C 06/25/2037		06/07/2006	MERRILL LYNCH CAPITAL MARKETS		13,000,000	13,000,000	0	1FE
87089A-AA-6	SWISS RE CAPITAL I LP 05/29/2049		05/04/2006	J. P. MORGAN SECURITIES, INC.		6,500,000	6,500,000	0	1FE
87612E-AK-2	TARGET CORP 11/01/2032		04/05/2006	SALOMON SMITH BARNEY		4,819,635	4,500,000	126,206	1FE
887319-AC-5	TIME WARNER TELECOM LLC 2.375 04/01/2026		06/15/2006	Various		1,552,535	1,500,000	8,016	5FE
885220-JA-2	TMST 2005-3 A2 10/25/2035		06/09/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,257,197	9,244,197	27,328	1FE
885221-AB-7	TMST 2006-3 A2 06/25/2009		06/19/2006	GREENWICH CAPITAL MARKETS, INC.		25,000,000	25,000,000	0	1FE
892332-AQ-0	TOYOTA MOTOR CREDIT CORP 05/18/2011		05/11/2006	MERRILL LYNCH CAPITAL MARKETS		5,987,820	6,000,000	0	1FE
893570-BV-2	TRANSCONT GAS PIPE CORP 04/15/2016		04/06/2006	BANK OF AMERICA		800,000	800,000	0	4Z
896522-AF-6	TRINITY INDUSTRIES INC 3.8750 06/01/2036		06/02/2006	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0	4FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SE 04/10/2026		04/10/2006	MERRILL LYNCH CAPITAL MARKETS		11,108,110	10,000,000	0	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SE 04/10/2026		04/10/2006	MERRILL LYNCH CAPITAL MARKETS		11,108,110	10,000,000	0	1FE
90264A-AA-7	UBS PFD FUNDING TR V 05/29/2049		05/09/2006	WARBURG DILLION READ LLC		9,000,000	9,000,000	0	1FE
902710-AA-0	UGS CAPITAL CORP II 06/01/2011		06/06/2006	DEUTSCHE BANK SECURITIES		415,800	420,000	0	5Z
90520G-AA-4	UNION BANK OF CALIFORNIA 05/11/2016		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		5,976,360	6,000,000	0	1FE
906619-AQ-4	UNION FINANCIAL SERVICES-1 IN 11/01/2032		05/12/2006	OPPENHEIMER & CO., INC		6,800,000	6,800,000	0	1FE
906619-AT-8	UNION FINANCIAL SERVICES-1 IN 12/01/2032		05/18/2006	OPPENHEIMER & CO., INC		13,000,000	13,000,000	0	1FE
906619-AW-1	UNION FINANCIAL SERVICES-1 IN 12/01/2032		04/13/2006	OPPENHEIMER & CO., INC		12,400,000	12,400,000	0	1FE
910671-AB-2	UNITED INDUSTRIAL CORP 3.7500 09/15/2024		06/28/2006	MCMAHAN SECURITIES CO LP		1,428,735	1,058,000	10,548	4
913017-BA-6	UNITED TECH CORP 09/15/2029		05/23/2006	Various		10,502,310	9,000,000	133,125	1FE
913017-BK-4	UNITED TECHNOLOGIES CORP 06/01/2036		05/23/2006	J. P. MORGAN SECURITIES, INC.		5,956,380	6,000,000	0	1FE
91324P-AQ-5	UNITEDHEALTH GROUP 03/15/2016		05/31/2006	WARBURG DILLION READ LLC		2,859,000	3,000,000	41,656	1FE
91324P-AR-3	UNITEDHEALTH GROUP 03/15/2036		06/06/2006	WARBURG DILLION READ LLC		2,714,070	3,000,000	46,883	1FE
925524-AW-0	VIACOM INC 04/30/2036		04/05/2006	SALOMON SMITH BARNEY		2,970,090	3,000,000	0	2FE
925524-AY-6	VIACOM INC 04/30/2011		04/05/2006	J. P. MORGAN SECURITIES, INC.		6,460,740	6,500,000	0	2FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (F 01/15/2019		05/18/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		3,924,051	3,924,051	0	1Z
94978#-ER-4	WACHOVIA BANK LEASE BACKED (F 01/15/2019		05/18/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		3,334,362	3,334,362	0	1Z
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACK 01/15/2019		05/18/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,741,587	2,741,587	0	1Z
929903-AM-4	WACHOVIA CORPORATION 08/01/2035		04/05/2006	BEAR STEARNS SECURITIES CORP		5,512,980	6,000,000	63,250	1FE
931142-BE-2	WAL-MART STORES 08/10/2009		05/08/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		7,820,100	7,500,000	130,339	1FE
931142-CB-7	WAL-MART STORES 09/01/2035		05/05/2006	Various		7,114,220	8,000,000	66,063	1FE
93933V-BA-5	WASHINGTON MUTUAL BK 05/20/2013		05/24/2006	Various		15,996,880	16,000,000	19,833	1FE
93933V-BB-3	WASHINGTON MUTUAL BK 05/20/2013		05/15/2006	LEHMAN BROTHERS INC		5,000,000	5,000,000	0	1FE
949746-JF-9	WELLS FARGO COMPANY 09/28/2007		05/03/2006	SALOMON SMITH BARNEY		15,017,100	15,000,000	85,839	1FE
949746-NC-1	WELLS FARGO COMPANY 01/12/2011		04/05/2006	LEHMAN BROTHERS INC		10,008,300	10,000,000	114,119	1FE
949746-FA-4	WELLS FARGO COMPANY 4.898750% 05/01/2033		06/29/2006	Various		11,005,000	11,000,000	16,498	1FE
94983V-AJ-4	WFMBS 2006-AR8 2A4 04/25/2036		06/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		23,559,755	23,795,855	100,445	1FE
970648-AC-5	WILLIS NORTH AMERICA INC 07/15/2016		06/27/2006	SALOMON SMITH BARNEY		4,978,200	5,000,000	0	1Z
97381W-AA-2	WINDSTREAM CORP 08/01/2013		06/28/2006	MERRILL LYNCH CAPITAL MARKETS		1,625,000	1,625,000	0	3FE
97381W-AB-0	WINDSTREAM CORP 08/01/2016		06/28/2006	MERRILL LYNCH CAPITAL MARKETS		3,243,438	3,325,000	0	3FE
983024-AD-2	WYETH 2.390000% 01/15/2024 01/15/2024		06/05/2006	EXCHANGE		4,598,125	4,500,000	74,708	1FE
98389B-AH-3	XCEL ENERGY INC 07/01/2036		06/06/2006	GOLDMAN, SACHS & CO		5,955,720	6,000,000	0	2FE

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985577-AB-1	YELLOW ROADWAY CORP 3.375000% 11/25/2023		06/16/2006	MCMAHAN SECURITIES CO LP		579,300	500,000	1,219	2FE
98981Y-AA-0	ZUNI 2006-OA1 A1 06/25/2036		06/27/2006	GREENWICH CAPITAL MARKETS, INC		25,000,000	25,000,000	0	1FE
06849V-AB-9	BARRICK GOLD FINANCE INC 11/15/2014	F	04/24/2006	BARCLAYS BANK		2,820,510	3,000,000	65,813	2FE
136375-BM-3	CANADIAN NATL RAILWAY 06/01/2016	F	05/23/2006	J. P. MORGAN SECURITIES, INC		4,984,250	5,000,000	0	1FE
136375-BN-1	CANADIAN NATL RAILWAY 06/01/2036	F	05/23/2006	SALOMON SMITH BARNEY		4,983,100	5,000,000	0	1FE
35100E-AE-4	FOUR SEASONS HTL 1.875000% 07 07/30/2024	F	05/04/2006	MORGAN STANLEY DEAN WITTER		972,500	1,000,000	5,156	2FE
77509N-AD-5	ROGERS CABLE INC 05/01/2012	F	06/14/2006	MERRILL LYNCH CAPITAL MARKETS		2,860,025	2,770,000	29,085	3FE
82028K-AC-5	SHAW COMMUNICAT 04/11/2010	F	05/17/2006	RBC DOMINION SECURITIES		1,552,438	1,475,000	13,859	3FE
86679T-AA-3	SUN LIFE FINANCIAL GLB 07/06/2010	F	04/05/2006	BEAR STEARNS SECURITIES CORP		20,115,200	20,000,000	11,689	1FE
06738C-KJ-7	BARCLAYS BANK PLC 06/27/2016	F	06/19/2006	BARCLAYS BANK		20,000,000	20,000,000	0	1FE
11778B-AA-0	BSKYB FINANCE UK LTD 10/15/2015	F	04/24/2006	BARCLAYS BANK		480,910	500,000	938	2FE
143658-AN-2	CARNIVAL CORP 2.000000% 04/15 04/15/2021	F	05/17/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,113,470	1,000,000	2,056	1FE
38741U-AC-1	GRAN 2003-3, 1 A3 01/20/2044	F	04/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,026,172	10,000,000	117,358	1FE
38741Y-BJ-7	GRANM 2006-1A, A5 12/20/2030	F	04/20/2006	MERRILL LYNCH CAPITAL MARKETS		22,508,789	22,500,000	265,854	1FE
P4564#-AE-9	INDUSTRIAS PENOLES, S.A. DE C 04/19/2018	F	03/20/2006	NOMURA		5,000,000	5,000,000	0	2Z
45661Y-AA-8	INEOS GROUP HOLDINGS PLC 02/15/2016	F	04/06/2006	MORGAN STANLEY DEAN WITTER		1,885,000	2,000,000	30,222	4FE
45820E-AS-1	INTELSAT BERMUDA LTD 06/15/2016	F	06/19/2006	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000	0	4FE
629568-AN-6	NABORS INDUSTRIES INC .940000 05/15/2011	F	06/27/2006	Various		4,359,078	4,500,000	2,311	1FE
64016A-AA-3	NELL AF SARL 08/15/2015	F	04/24/2006	MERRILL LYNCH CAPITAL MARKETS		2,985,000	3,000,000	50,250	4FE
65562V-AA-2	NORDIC TEL CO HLDGS 05/01/2016	F	04/26/2006	DEUTSCHE BANK SECURITIES		840,000	840,000	0	4Z
62941F-AG-3	NTL CABLE PLC 04/15/2014	F	05/03/2006	Various		4,277,656	4,145,000	19,173	4FE
78010J-CD-2	ROYAL BK OF SCOTLAND PLC 04/11/2008	F	04/04/2006	GREENWICH CAPITAL MARKETS, INC		20,007,600	20,000,000	0	1FE
802815-AB-6	SANTANDER US DEBT SA UNI 09/19/2008	F	04/11/2006	DEUTSCHE BANK SECURITIES		16,001,440	16,000,000	59,880	1FE
81180R-AB-8	SEAGATE TECH HDD HOLDING 05/15/2009	F	06/21/2006	KBC FINANCIAL PRODUCTS USA INC		3,067,500	3,000,000	27,333	3FE
86210M-AB-2	STORA ENSO OYJ 04/15/2016	F	04/10/2006	MERRILL LYNCH CAPITAL MARKETS		2,988,390	3,000,000	0	2FE
87927V-AE-8	TELECOM ITALIA CAPITAL 11/15/2013	F	04/07/2006	WARBURG DILLION READ LLC		8,497,800	9,000,000	192,938	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL 10/01/2015	F	04/20/2006	MERRILL LYNCH CAPITAL MARKETS		2,766,540	3,000,000	10,500	2FE
87938W-AA-1	TELEFONICA EMISIONES SAU 06/20/2011	F	06/09/2006	LEHMAN BROTHERS INC		3,000,000	3,000,000	0	2FE
87938W-AB-9	TELEFONICA EMISIONES SAU 06/20/2016	F	06/09/2006	LEHMAN BROTHERS INC		3,000,000	3,000,000	0	2FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	05/11/2006	LEHMAN BROTHERS INC		1,935,400	2,000,000	10,306	2FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC .2500 02/01/2024	F	06/22/2006	JEFFERIES & COMPANY, INC		810,800	800,000	811	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	05/26/2006	LEHMAN BROTHERS INC		516,440	400,000	4,722	2FE
4599999 - Total - Bonds - Industrial, Misc.						2,292,672,389	2,313,205,889	9,788,446	XXX
6099997 - Total - Bonds - Part 3						3,636,140,860	3,753,616,405	15,123,541	XXX
6099999 - Total - Bonds						3,636,140,860	3,753,616,405	15,123,541	XXX
844030-80-9	SOUTHERN UNION CO		06/30/2006	LAZARD FRERES & COMPANY	40,000.000	2,105,200	0.00	0	RP2LFE
6199999 - Total - Preferred Stocks - Public Utilities						2,105,200	XXX	0	XXX
208464-86-7	CONSECO INC		06/07/2006	LAZARD FRERES & COMPANY	55,000.000	1,578,500	0.00	0	P4LFE
416515-50-0	HARTFORD FINL SVCS GRP		04/18/2006	Various	22,500.000	1,656,491	0.00	0	RP1L
59156R-70-2	METLIFE INC-COM EQUITY UNIT		05/04/2006	Various	90,000.000	2,497,046	0.00	0	RP2LFE
89420G-30-7	TRAVELERS PPTY CASUALTY		04/12/2006	LAZARD FRERES & COMPANY	40,000.000	958,796	0.00	0	RP2LFE
349573-AA-3	FORTIS INSURANCE NV	F	05/24/2006	Various	1,000.000	1,298,092	0.00	0	RP1LFE
G7127P-14-2	PLATINUM UNDERWRITERS	F	06/20/2006	CITIGROUP GLOBAL MARKETS	35,000.000	971,600	0.00	0	P3LFE
G98255-12-1	XL CAPITAL LTD	F	05/09/2006	Various	65,000.000	1,641,150	0.00	0	RP1LFE
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance						10,601,675	XXX	0	XXX
150870-20-2	CELANESE CORP		06/23/2006	LAZARD FRERES & COMPANY	22,500.000	665,541	0.00	0	P5L
165167-81-8	CHESAPEAKE ENERGY CORP		06/28/2006	GOLDMAN, SACHS & CO	1,000.000	250,000	0.00	0	P4LFE
549462-30-7	LUCENT TECH CAP TRUST I		06/13/2006	Various	3,000.000	3,067,270	0.00	0	RP5LFE
651195-30-7	NEWELL FINANCIAL TRUST I		05/24/2006	JEFFERIES & COMPANY, INC	15,000.000	665,625	0.00	0	RP2LFE
666807-30-0	NORTHROP GRUMMAN CORP		06/05/2006	LAZARD FRERES & COMPANY	2,500.000	322,750	0.00	0	RP2LFE
806605-60-6	SCHERING-PLOUGH CORP		04/13/2006	LAZARD FRERES & COMPANY	10,000.000	500,500	0.00	0	P2LFE
873119-20-0	TXI CAPITAL TRUST I		06/07/2006	WARBURG DILLION READ LLC	20,000.000	1,013,100	0.00	0	RP4LFE
93934W-AA-3	WASH MUTUAL PFD FDG DEL		04/03/2006	VARIOUS	30,000.000	2,918,327	0.00	0	P1LZ
456837-AC-7	ING GROEP NV	F	04/03/2006	VARIOUS	6,000,000.000	6,000,000	0.00	0	P1LZ
N4598#-AA-9	INTERNATIONAL MEZZANINE INVESTMENT	F	12/31/2005	Various	554,271.560	12,049	0.00	0	P4U
6399999 - Total - Preferred Stocks - Industrial, Misc.						15,415,162	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3						28,122,037	XXX	0	XXX
6599999 - Total - Preferred Stocks						28,122,037	XXX	0	XXX
00130H-10-5	AES CORP		05/18/2006	BANC OF AMERICA SECURITIES	9,500.000	172,539		0	L
018522-30-0	ALLETE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	70,095		0	L

SCHEDULE D - PART 3

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

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023608-10-2	AMEREN CORPORATION		06/20/2006	Various	43,725.000	2,228,708		0	L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC		06/12/2006	RYAN BECK & CO	86,010.000	3,016,586		0	L
029899-10-1	AMERICAN STATES WATER CO		04/20/2006	BANC OF AMERICA SECURITIES	600.000	23,961		0	L
049560-10-5	ATMOS ENERGY CORP		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	69,300		0	L
05379B-10-7	AVISTA CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	33,737		0	L
12541M-10-2	CH ENERGY GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	38,454		0	L
12561W-10-5	CLECO CORP. HOLDING CO		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	35,046		0	L
209115-10-4	CONSOLIDATED EDISON INC		06/20/2006	Various	52,842.000	2,320,839		0	L
25746U-10-9	DOMINION RESOURCES, INC		06/20/2006	Various	74,500.000	5,459,674		0	L
26441C-10-5	DUKE ENERGY CORP		06/20/2006	Various	343,343.000	9,906,267		0	L
281020-10-7	EDISON INT'L		05/18/2006	BANC OF AMERICA SECURITIES	11,700.000	458,886		0	L
283677-85-4	EL PASO ELECTRIC		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	29,874		0	L
29265N-10-8	ENERGEN CORP		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	86,353		0	L
29364G-10-3	ENTERGY CORP NEW COM		05/18/2006	BANC OF AMERICA SECURITIES	6,200.000	422,138		0	L
30161N-10-1	EXELON CORP		05/18/2006	BANC OF AMERICA SECURITIES	8,000.000	439,570		0	L
337932-10-7	FIRSTENERGY CORP		06/13/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	71,820.000	3,909,411		0	L
302571-10-4	FPL GROUP INC COM		06/20/2006	Various	80,701.000	3,306,526		0	L
505597-10-4	LACLEDE GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	20,670		0	L
60467R-10-0	MIRANT CORP		05/18/2006	BANC OF AMERICA SECURITIES	4,800.000	122,276		0	L
646025-10-6	NEW JERSEY RESOURCES CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	53,608		0	L
667655-10-4	NORTHWEST NATURAL GAS CO		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	38,527		0	L
69331C-10-8	P G & E CORP		05/18/2006	BANC OF AMERICA SECURITIES	4,500.000	174,729		0	L
720186-10-5	PIEDMONT NATURAL GAS CO., INC		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	56,359		0	L
69351T-10-6	PPL CORPORATION		06/12/2006	Various	137,700.000	4,223,832		0	L
743263-10-5	PROGRESS ENERGY INC		06/13/2006	BEAR STEARNS SECURITIES CORP	52,720.000	2,279,232		0	L
744573-10-6	PUBLIC SVC ENTERPRISE GR		06/12/2006	CANTOR, FITZGERALD & CO	56,750.000	3,782,359		0	L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	26,695		0	L
842587-10-7	SOUTHERN CO		06/13/2006	WEEDEN & COMPANY	164,260.000	5,395,829		0	L
844030-10-6	SOUTHERN UNION CO		04/20/2006	BANC OF AMERICA SECURITIES	3,700.000	93,354		0	L
844895-10-2	SOUTHWEST GAS CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	22,576		0	L
873168-10-8	TXU CORP		05/31/2006	Various	20,000.000	1,095,938		0	L
902681-10-5	U G I CORP		04/20/2006	BANC OF AMERICA SECURITIES	2,700.000	59,249		0	L
902748-10-2	UIL HOLDINGS CORPORATION		04/20/2006	BANC OF AMERICA SECURITIES	600.000	31,772		0	L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	35,927		0	L
92931B-10-6	WPS RESOURCES		06/05/2006	PRUDENTIAL SECURITIES, INCORPORATED	19,100.000	952,061		0	L
6699999 - Total - Common Stocks - Public Utilities						50,492,956	XXX	0	XXX
001055-10-2	AFLAC INC		05/18/2006	Various	18,400.000	867,775		0	L
023139-10-8	AMBAC FINANCIAL GRO		06/20/2006	Various	22,561.000	1,794,886		0	L
025816-10-9	AMERICAN EXPRESS		05/18/2006	Various	38,100.000	1,990,343		0	L
026874-10-7	AMERICAN INT'L. GRO		06/13/2006	Various	282,970.000	17,713,049		0	L
032165-10-2	AMSOUTH BANCORP		06/20/2006	Various	74,463.000	1,987,675		0	L
032839-10-2	ANCHOR BANCORP WISCONSIN		04/20/2006	BANC OF AMERICA SECURITIES	900.000	25,955		0	L
037389-10-3	AON CORP		06/20/2006	Various	62,356.000	2,132,301		0	L
063750-10-3	BANK MUTUAL CORP		05/26/2006	CANTOR, FITZGERALD & CO	21,500.000	251,535		0	L
060505-10-4	BANK OF AMERICA COR		05/18/2006	Various	119,000.000	5,825,127		0	L
064057-10-2	BANK OF NEW YORK CO., INC		06/13/2006	BRIDGE TRADING CO	171,700.000	5,381,095		0	L
065908-50-1	BANKATLANTIC BANCORP CL A		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	29,913		0	L
06652B-10-3	BANKUNITED FINANCIAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	32,410		0	L
054937-10-7	BB&T CORPORATION		06/20/2006	Various	118,186.000	5,012,190		0	L
073902-10-8	BEAR STEARNS COS., INC		05/18/2006	BANC OF AMERICA SECURITIES	6,000.000	781,716		0	L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		06/20/2006	Various	2,652.000	8,042,719		0	L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	40,569		0	L
11373M-10-7	BROOKLINE BANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	29,551		0	L
14040H-10-5	CAPITAL ONE FINANCI		05/18/2006	Various	17,920.000	1,510,913		0	L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	37,502		0	L
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	34,828		0	L
808513-10-5	CHARLES SCHWAB		05/18/2006	LEHMAN BROTHERS INC.	40,800.000	686,605		0	L
167760-10-7	CHICAGO MERC ECSH HLDS		05/18/2006	Various	1,200.000	536,390		0	L
170228-10-0	CHITTENDEN CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	39,864		0	L
171232-10-1	CHUBB CORP		06/20/2006	Various	88,947.000	4,468,227		0	L
172967-10-1	CITIGROUP INC		06/20/2006	Various	181,744.000	8,984,199		0	L

SCHEDULE D - PART 3

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

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200340-10-7	COMERICA INC		05/18/2006	Various	140,280.000	7,917,531		0	L
200519-10-6	COMMERCE BANCORP		05/25/2006	CANTOR, FITZGERALD & CO	2,300.000	90,427		0	L
203607-10-6	COMMUNITY BANK SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	20,658		0	L
222372-10-4	COUNTRYWIDE FINANCIAL GROUP		06/13/2006	INVESTMENT TECHNOLOGY GROUP, INC	148,700.000	5,536,190		0	L
247131-10-5	DELPHI FINANCIAL GROUP		06/12/2006	Various	1,300.500	69,634		0	L
253922-10-8	DIME COMMUNITY BANCSHARES		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	18,715		0	L
261018-10-5	DOWNEY FINANCIAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	75,980		0	L
269246-20-3	E*TRADE FINANCIAL CORP		04/03/2006	VARIOUS	60,000.000	1,946,176		0	U
27579R-10-4	EAST WEST BANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	83,818		0	L
313586-10-9	FANNIE MAE		06/20/2006	Various	65,619.000	3,129,365		0	L
31604Q-10-7	FIDELITY BANKSHARES INC NEW		04/20/2006	BANC OF AMERICA SECURITIES	800.000	25,322		0	L
316773-10-0	FIFTH THIRD BANCORP		06/13/2006	BANK OF AMERICA SECURITIES LLC	141,900.000	5,443,894		0	L
317492-10-6	FINANCIAL FEDERAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	26,292		0	L
318672-10-2	FIRST BANCORP		04/20/2006	BANC OF AMERICA SECURITIES	3,400.000	38,484		0	L
319829-10-7	FIRST COMMONWEALTH FINL CORP		04/20/2006	Various	23,900.000	342,206		0	L
337907-10-9	FIRST FED FINANCIAL		04/20/2006	BANC OF AMERICA SECURITIES	600.000	36,074		0	L
32054R-10-8	FIRST IND CORP		06/05/2006	CANTOR, FITZGERALD & CO	4,500.000	120,636		0	L
320867-10-4	FIRST MIDWEST BANCORP		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	77,360		0	L
336158-10-0	FIRST REPUBLIC BANK		04/20/2006	BANC OF AMERICA SECURITIES	700.000	27,663		0	L
337930-10-1	FLAGSTAR BANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	30,846		0	L
352451-10-8	FRANKLIN BANK CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	15,416		0	L
354613-10-1	FRANKLIN RESOURCES		05/30/2006	Various	29,937.040	2,122,575		0	L
313400-30-1	FREDDIE MAC		06/20/2006	Various	76,856.000	4,504,548		0	L
357288-10-9	FREMONT GENERAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	58,293		0	L
37247D-10-6	GENWORTH FINL INC		06/20/2006	Various	98,032.000	3,272,971		0	L
37637Q-10-5	GLACIER BANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	34,581		0	L
381317-10-6	GOLDEN WEST FINANCIAL CORP		05/31/2006	Various	23,900.000	1,746,016		0	L
38141G-10-4	GOLDMAN SACHS		05/31/2006	Various	12,100.000	1,808,971		0	L
410495-10-5	HANMI FINANCIAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	25,053		0	L
411901-10-1	HARBOR FLORIDA BANCSHARES INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	26,521		0	L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		05/18/2006	Various	181,095.000	15,254,765		0	L
431294-10-7	HILB ROGAL & HOBBS CO		04/20/2006	BANC OF AMERICA SECURITIES	900.000	37,199		0	L
453838-10-4	INDEPENDENT BANK CORP		04/20/2006	Various	6,500.000	178,279		0	L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	28,704		0	L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	87,559		0	L
464119-10-6	IRWIN FINANCIAL		04/20/2006	BANC OF AMERICA SECURITIES	900.000	16,594		0	L
46625H-10-0	JP MORGAN CHASE & CO		05/18/2006	BANC OF AMERICA SECURITIES	56,500.000	2,422,228		0	L
493267-10-8	KEYCORP NEW COM		06/20/2006	Various	86,798.000	3,054,299		0	L
505447-10-2	LABRANCHE & CO INC		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	36,318		0	L
514936-10-3	LANDAMERICA FINANCIAL GROUP		04/20/2006	BANC OF AMERICA SECURITIES	400.000	27,246		0	L
524901-10-5	LEGG MASON		05/18/2006	LEHMAN BROTHERS INC	3,600.000	363,717		0	L
524908-10-0	LEHMAN BROS		06/20/2006	Various	98,418.000	6,173,648		0	L
524908-56-3	LEHMAN BROTHERS HOLDINGS		04/03/2006	VARIOUS	150,000.000	3,782,891		0	L
534187-10-9	LINCOLN NATIONAL CORP		06/20/2006	Various	66,997.000	3,736,941		0	L
55261F-10-4	M&T BANK CORP		06/20/2006	Various	14,481.000	1,679,258		0	L
55261R-10-8	MAF BANCORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	48,834		0	L
571748-10-2	MARSH & MCLENNAN		05/18/2006	BANC OF AMERICA SECURITIES	19,900.000	566,454		0	L
571834-10-0	MARSHALL & ILSLEY CORP		06/20/2006	Various	52,513.110	2,359,251		0	L
55262C-10-0	MBIA INC		06/20/2006	Various	28,938.000	1,680,883		0	L
58551A-10-8	MELLON BANK CORP		06/20/2006	Various	88,939.000	3,170,067		0	L
590188-10-8	MERRILL LYNCH & CO., INC		06/20/2006	Various	50,360.000	3,401,615		0	L
59156R-10-8	METLIFE INC		05/18/2006	Various	266,782.000	13,352,709		0	L
615369-10-5	MOODY'S CORP		05/18/2006	LEHMAN BROTHERS INC.	9,400.000	521,860		0	L
617446-44-8	MORGAN STANLEY		05/18/2006	Various	296,500.000	19,001,952		0	L
63080P-10-5	NARA BANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	14,145		0	L
635405-10-3	NATIONAL CITY CORP		05/18/2006	Various	52,240.000	1,930,761		0	L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/25/2006	CANTOR, FITZGERALD & CO	6,800.000	112,429		0	L
659424-10-5	NORTH FORK BANCORPORATION		06/20/2006	Various	98,965.000	2,958,683		0	L
665859-10-4	NORTHERN TRUST CORP		06/20/2006	Various	39,157.000	2,172,781		0	L
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	56,865		0	L
724078-10-0	PIPER JAFFRAY COS INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	44,047		0	L

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693475-10-5	PNC FINANCIAL SERVICES GROUP		06/20/2006	Various	63,250.000	4,343,318		0	L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	29,009		0	L
740884-10-1	PRESIDENTIAL LIFE		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	28,553		0	L
74251V-10-2	PRINCIPAL FINANCIAL GROU		06/20/2006	Various	60,087.000	3,203,516		0	L
742962-10-3	PRIVATEBANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	26,581		0	L
74267C-10-6	PROASSURANCE CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	50,046		0	L
743315-10-3	PROGRESSIVE CORP		05/18/2006	LEHMAN BROTHERS INC.	6,800.000	734,148		0	L
743606-10-5	PROSPERITY BANCSHARES INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	24,517		0	L
743674-10-3	PROTECTIVE LIFE CORP		05/18/2006	BANC OF AMERICA SECURITIES	4,300.000	193,541		0	L
743859-10-0	PROVIDENT BANKSHARES CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	35,394		0	L
744320-10-2	PRUDENTIAL FINANCIA		06/13/2006	Various	61,300.000	4,650,612		0	L
749607-10-7	R L I CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	45,815		0	L
7591EP-10-0	REGIONS FINANCIAL CORP		06/20/2006	Various	97,671.000	3,296,565		0	L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		06/20/2006	BERNSTEIN (SANFORD C.) & CO., INC	18,950.000	908,402		0	L
760282-10-3	REPUBLIC BANCORP INC		04/20/2006	BANC OF AMERICA SECURITIES	2,700.000	31,036		0	L
761557-10-7	REWARDS NETWORKS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	6,465		0	L
78648T-10-0	SAFETY INS GROUP INC		05/17/2006	CANTOR, FITZGERALD & CO	4,600.000	228,432		0	L
78402P-10-4	SCPIE HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	10,010		0	L
816300-10-7	SELECTIVE INSURANCE GROUP		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	70,315		0	L
78442P-10-6	SLM CORPORATION		05/18/2006	LEHMAN BROTHERS INC	15,400.000	828,383		0	L
837841-10-5	SOUTH FINANCIAL GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	51,517		0	L
845905-10-8	SOVEREIGN BANCORP, INC		06/13/2006	STOCK DIV	1,000.000	18,072		0	L
792860-10-8	ST. PAUL TRAVELERS COMPANIES		06/20/2006	Various	197,750.000	8,592,017		0	L
857477-10-3	STATE STREET CORP		05/18/2006	LEHMAN BROTHERS INC. CANADA	12,100.000	740,162		0	L
859158-10-7	STERLING BANCORP		05/15/2006	CANTOR, FITZGERALD & CO	6,400.000	122,116		0	U
858907-10-8	STERLING BANCSHARES		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	24,102		0	L
859319-10-5	STERLING FINL CORP/WA		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	33,005		0	L
860372-10-1	STEWART INFORMATION SERVICES CORP		04/20/2006	BANC OF AMERICA SECURITIES	500.000	23,021		0	L
867914-10-3	SUNTRUST BANKS, INC		05/18/2006	Various	19,900.000	1,527,233		0	L
869099-10-1	SUSQUEHANNA BANCSHARES INC		04/26/2006	Various	3,800.000	92,329		0	L
78503N-10-7	SWS GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	16,486		0	L
89267P-10-5	TRADESTATION GROUP INC		04/20/2006	Various	7,800.000	115,617		0	L
898349-10-5	TRUSTCO BANK CORP NY		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	25,542		0	L
902973-30-4	U.S. BANCORP		06/20/2006	Various	421,849.000	13,302,196		0	L
90262T-30-8	UCBH HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	50,352		0	L
904214-10-3	UMPQUA HOLDINGS CORP		06/07/2006	Various	5,100.000	138,632		0	L
908906-10-0	UNIONBANCAL CORP		06/20/2006	Various	12,237.000	819,818		0	L
909907-10-7	UNITED BANKSHARES		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	56,493		0	L
910331-10-7	UNITED FIRE & CASUALTY CO		04/20/2006	BANC OF AMERICA SECURITIES	600.000	19,401		0	L
91529Y-10-6	UNUMPROVIDENT CORP		05/02/2006	Various	145,000.000	2,873,935		0	L
929903-10-2	WACHOVIA CORP		06/13/2006	Various	112,400.000	5,994,974		0	L
939322-10-3	WASH MUTUAL INC		06/13/2006	Various	231,210.000	10,415,638		0	L
949746-10-1	WELLS FARGO & CO		05/18/2006	Various	78,710.000	5,302,153		0	L
966612-10-3	WHITNEY HOLDING CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	66,254		0	L
97186T-10-8	WILSHIRE BANCORP INC		05/03/2006	CANTOR, FITZGERALD & CO	5,200.000	96,050		0	L
97650W-10-8	WINTRUST FINANCIAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	46,954		0	L
981419-10-4	WORLD ACCEPTANCE CORP		04/20/2006	BANC OF AMERICA SECURITIES	600.000	15,800		0	L
989390-10-9	ZENITH NATIONAL INS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	62,867		0	L
G98255-10-5	***XL CAPITAL LTD	F	05/18/2006	BANC OF AMERICA SECURITIES	9,300.000	604,657		0	U
N0030P-10-3	ABN-AMRO HLDGS NV EURO.56	D	05/29/2006	ALLIANCE BERNSTEIN	1,968.000	53,490		0	U
G0070K-10-3	ACE LIMITED	F	05/18/2006	BANC OF AMERICA SECURITIES	6,100.000	320,073		0	U
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	05/25/2006	ALLIANCE BERNSTEIN	74,231.000	1,633,724		0	U
F07875-19-2	BNP PARIBAS S.A.	D	06/26/2006	Various	40,502.000	3,523,870		0	U
D15642-10-7	COMMERZBANK AG	D	05/25/2006	ALLIANCE BERNSTEIN	69,955.000	2,840,587		0	U
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	05/26/2006	ALLIANCE BERNSTEIN	13,979.000	822,257		0	U
T32760-13-3	CREDITO ITALIANO	D	06/29/2006	ALLIANCE BERNSTEIN	486,059.000	3,728,755		0	U
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	06/02/2006	BONUS ISSUE	8,955.000	0		0	U
B4399L-10-2	FORTIS	D	05/22/2006	ALLIANCE BERNSTEIN	58,100.000	2,064,985		0	U
G4364D-10-6	HBOS ORD GBP0.25	D	04/05/2006	ALLIANCE BERNSTEIN	27,000.000	457,457		0	U
N4578E-41-3	ING GROUP	D	05/25/2006	ALLIANCE BERNSTEIN	14,847.000	579,046		0	U
G54050-11-0	LAZARD LTD	F	04/03/2006	VARIOUS	100,000.000	2,500,000		0	L

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
G2926X-10-7	MAN GROUP ORD USD0.18	D	06/23/2006	ALLIANCE BERNSTEIN	52,592.000	2,310,039		0	U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	06/22/2006	ALLIANCE BERNSTEIN	192.000	2,905,307		0	U
J59009-15-9	NOMURA HOLDINGS INC	D	05/25/2006	ALLIANCE BERNSTEIN	42,000.000	879,368		0	U
J61933-12-3	ORIX CORP	D	06/05/2006	ALLIANCE BERNSTEIN	8,100.000	2,435,051		0	U
G72899-10-0	PRUDENTIAL CORP	D	05/25/2006	ALLIANCE BERNSTEIN	104,523.000	1,226,322		0	U
078063-11-4	QBE INS GROUP NPV	D	05/25/2006	ALLIANCE BERNSTEIN	21,343.000	342,407		0	U
G8566X-13-3	ROYAL & SUN ALLIANCE	D	06/02/2006	ALLIANCE BERNSTEIN	16,191.000	42,182		0	U
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	05/25/2006	ALLIANCE BERNSTEIN	6,549.000	160,045		0	U
J77067-10-6	SUMITOMO MITSUI NPV	D	05/25/2006	ALLIANCE BERNSTEIN	47.000	483,051		0	U
H8920M-85-5	UBS AG	D	05/26/2006	ALLIANCE BERNSTEIN	5,361.000	604,368		0	L
6799999 - Total - Common Stocks - Banks, Trusts, Insurance						295,086,971	XXX	0	XXX
88579Y-10-1	3M COMPANY		05/18/2006	Various	15,300.000	1,294,439		0	L
350865-10-1	4 KIDS ENTERTAINMENT INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	6,904		0	L
000361-10-5	A A R CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	34,380		0	L
001963-10-7	A S V INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	18,370		0	L
002535-20-1	AARONS RENTS		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	44,183		0	L
002824-10-0	ABBOTT LABS		06/20/2006	Various	110,514.000	4,693,087		0	L
000957-10-0	ABM INDUSTRIES		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	33,270		0	L
004239-10-9	ACADIA REALTY TRUST		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	49,451		0	L
004934-10-5	ACTEL CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	13,830		0	L
00508Y-10-2	ACUITY BRANDS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	59,472		0	L
00651F-10-8	ADAPTEC INC		04/20/2006	BANC OF AMERICA SECURITIES	3,400.000	19,316		0	L
007094-10-5	ADMINISTAFF INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	50,693		0	L
00724F-10-1	ADOBE SYSTEMS		05/18/2006	Various	22,000.000	673,343		0	L
007973-10-0	ADVANCED ENERGY INDUSTRIES		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	18,519		0	L
007903-10-7	ADVANCED MICRO DEVICES, INC		05/18/2006	Various	57,800.000	1,990,326		0	L
007585-10-2	ADVO INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	33,878		0	L
007768-10-4	AEROFLEX INC		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	27,740		0	L
00817Y-10-8	AETNA INC		05/18/2006	Various	19,000.000	767,049		0	L
00846U-10-1	AGILENT TECHNOLOGIE		05/18/2006	Various	14,300.000	507,427		0	L
00847J-10-5	AGILYSYS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	17,978		0	L
009158-10-6	AIR PRODUCTS & CHEMICALS, INC		06/20/2006	Various	48,032.000	2,990,410		0	L
011659-10-9	ALASKA AIR GROUP, INC		05/09/2006	Various	43,000.000	1,533,208		0	L
012348-10-8	ALBANY INTERNATIONAL CORP		05/25/2006	Various	3,200.000	125,265		0	L
013817-10-1	ALCOA INC		05/23/2006	Various	94,190.000	2,947,936		0	L
014477-10-3	ALERIS INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	47,982		0	L
01642T-10-8	ALKEMES INC		06/05/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	75,000.000	1,525,395		0	L
018490-10-2	ALLERGAN INC		05/25/2006	Various	31,200.000	3,042,054		0	L
020039-10-3	ALLTEL CORP		05/18/2006	BANC OF AMERICA SECURITIES	10,900.000	682,525		0	L
020813-10-1	ALPHARMA INC		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	42,966		0	L
02148M-10-0	ALTIRIS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	19,721		0	L
023135-10-6	AMAZON CORP		05/18/2006	Various	11,300.000	373,223		0	L
00163T-10-9	AMB PROPERTY CORP		04/10/2006	Various	41,000.000	2,135,039		0	L
02341W-10-3	AMCOL INTL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	28,957		0	L
023436-10-8	AMEDISYS INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	16,475		0	L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/12/2006	Various	40,000.000	986,854		0	L
027070-10-1	AMERICAN ITALIAN PASTA CO		04/20/2006	BANC OF AMERICA SECURITIES	600.000	4,321		0	L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	49,726		0	L
03073T-10-2	AMERIGROUP CORPORATE		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	34,768		0	L
031162-10-0	AMGEN		05/18/2006	Various	38,300.000	2,578,973		0	L
03232P-40-5	AMSUNG CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	23,986		0	L
032511-10-7	ANADARKO PETROLEUM		06/20/2006	Various	95,319.000	4,592,983		0	L
032654-10-5	ANALOG DEVICES, INC		05/18/2006	Various	13,500.000	473,633		0	L
032657-20-7	ANALOGIC CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	44,799		0	L
034663-10-4	ANGELICA CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	14,536		0	L
035290-10-5	ANIXTER INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	67,623		0	L
03662Q-10-5	ANSYS INC		05/09/2006	Various	4,400.000	249,287		0	L
037411-10-5	APACHE CORP		06/20/2006	Various	76,794.000	4,743,471		0	L
037598-10-9	APOGEE ENTERPRISES, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	19,547		0	L
037604-10-5	APOLLO GROUP		06/08/2006	INVESTMENT TECHNOLOGY GROUP, INC	31,200.000	1,660,556		0	L
037833-10-0	APPLE COMPUTER		05/18/2006	Various	74,000.000	5,018,983		0	L

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

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03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	67,960		0	L
038222-10-5	APPLIED MATERIALS		05/18/2006	Various	59,700.000	1,019,737		0	L
038237-10-3	APPLIED SIGNAL TECHNOLOGY		04/20/2006	BANC OF AMERICA SECURITIES	400.000	7,539		0	L
038336-10-3	APTARGROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	74,959		0	L
03839G-10-5	AQUANTIVE INC		05/18/2006	Various	61,200.000	1,504,171		0	L
03875Q-10-8	ARBITRON INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	34,052		0	L
03937R-10-2	ARCH CHEMICALS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	24,199		0	L
039483-10-2	ARCHER-DANIELS-MIDLAND CO		06/20/2006	Various	127,035.000	5,013,647		0	L
039583-10-9	ARCHSTONE SMITH TRUST		05/12/2006	MORGAN STANLEY DEAN WITTER	10,000.000	468,938		0	L
039670-10-4	ARCTIC CAT INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	29,665		0	L
040790-10-7	ARKANSAS BEST CORP DEL		04/20/2006	BANC OF AMERICA SECURITIES	900.000	38,471		0	L
042260-10-9	ARMOR HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	69,924		0	L
04269E-10-7	ARQULE INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	2,508		0	L
043127-10-9	ARTESYN TECHNOLOGIES		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	14,302		0	L
043136-10-0	ARTHROCARE CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	35,563		0	L
046224-10-1	ASTEC INDS INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	16,106		0	L
00206R-10-2	AT&T INC		06/20/2006	Various	231,629.000	6,393,701		0	L
00207R-10-1	ATMI INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	42,611		0	L
050095-10-8	ATWOOD OCEANICS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	57,569		0	L
050757-10-3	AUDIOVOX CL A		04/20/2006	BANC OF AMERICA SECURITIES	700.000	8,827		0	L
052800-10-9	AUTOLIV INV		05/24/2006	Various	43,140.000	2,337,633		0	L
053015-10-3	AUTOMATIC DATA PROC		05/18/2006	Various	21,200.000	943,181		0	L
053484-10-1	AVALON BAY COMMUNITIES, COMMON		04/12/2006	MORGAN STANLEY DEAN WITTER	5,000.000	516,471		0	L
05367P-10-0	AVID TECHNOLOGY INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	52,865		0	L
054303-10-2	AVON PRODUCTS		06/07/2006	Various	41,700.000	1,321,196		0	L
054540-10-9	AXCELIS TECHNOLOGIES		04/20/2006	BANC OF AMERICA SECURITIES	3,400.000	20,545		0	L
054802-10-3	AZTAR CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	82,894		0	L
057224-10-7	BAKER HUGHES		05/18/2006	Various	11,400.000	903,883		0	L
057741-10-0	BALDOR ELECTRIC CO		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	44,630		0	L
058498-10-6	BALL CORP		04/26/2006	BERNSTEIN (SANFORD C.) & CO., INC	34,300.000	1,500,117		0	L
05873K-10-8	BALLY TOTAL FITNESS		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	9,821		0	L
06646V-10-8	BANKRATE INC		06/08/2006	CANTOR, FITZGERALD & CO	3,400.000	127,236		0	L
067383-10-9	BARD (C.R.) INC		05/18/2006	Various	24,800.000	1,838,960		0	L
067806-10-9	BARNES GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	37,446		0	L
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	13,397		0	L
071813-10-9	BAXTER INTERNATIONA		06/20/2006	Various	118,558.000	4,483,511		0	L
075887-10-9	BECTON DICKINSON		05/18/2006	Various	9,200.000	555,993		0	L
075896-10-0	BED BATH & BEYOND		05/18/2006	Various	11,000.000	401,150		0	L
077347-30-0	BEL FUSE INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	13,494		0	L
077454-10-6	BELDEN CDT INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	40,886		0	L
078137-10-6	BELL MICROPRODUCTS INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	2,988		0	L
079860-10-2	BELLSOUTH CORP		06/20/2006	Various	236,536.000	8,344,354		0	L
08160H-10-1	BENCHMARK ELECTRONICS INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	54,932		0	L
086516-10-1	BEST BUY CO. INC		05/18/2006	Various	15,400.000	820,477		0	L
09062X-10-3	BIOGEN IDEC INC		05/18/2006	Various	28,900.000	1,340,088		0	L
090911-10-8	BIOLASE TECHNOLOGY INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	9,355		0	L
090613-10-0	BIOMET INC		05/18/2006	Various	55,600.000	2,117,276		0	L
090945-10-6	BIOSITE INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	26,054		0	L
091826-10-7	BLACK BOX CORP		04/20/2006	BANC OF AMERICA SECURITIES	600.000	29,367		0	L
09534T-50-8	BLUE COAT SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	9,339		0	L
05567S-AA-0	BNSF FUNDING TRUST I		04/01/2006	VARIOUS	6,000,000.000	6,000,000		0	U
097023-10-5	BOEING COMPANY		05/31/2006	Various	71,600.000	5,968,559		0	L
101121-10-1	BOSTON PROPERTIES		05/01/2006	Various	25,900.000	2,262,329		0	L
101137-10-7	BOSTON SCIENTIFIC		05/24/2006	Various	171,721.540	3,720,838		0	L
103043-10-5	BOWNE & CO., INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	19,784		0	L
104576-10-3	BRADLEY PHARMACEUTICALS INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	7,104		0	L
104674-10-6	BRADY CORPORATION		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	70,077		0	L
105368-20-3	BRANDYWINE REALTY		04/06/2006	GREEN STREET ADVISORS	15,000.000	454,340		0	L
05564E-10-6	BRE PROPERTIES INC		04/19/2006	BANK OF AMERICA SECURITIES LLC	12,000.000	652,248		0	L
109043-10-9	BRIGGS & STRATTON CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	50,165		0	L
109473-40-5	BRIGHTPOINT		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	45,333		0	L

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

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110122-10-8	BRISTOL-MYERS SQUIBB CO		06/21/2006	Various	45,800.000	1,154,068		0	L
110394-10-3	BRISTOW GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	36,097		0	L
111320-10-7	BROADCOM CORPORATIO		05/18/2006	Various	47,600.000	2,071,210		0	L
11161E-10-1	BROADWING CORP		05/02/2006	Various	26,300.000	381,550		0	L
114340-10-2	BROOKS AUTOMATION INC		04/20/2006	BANC OF AMERICA SECURITIES	2,700.000	37,865		0	L
115736-10-0	BROWN SHOE COMPANY		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	50,260		0	L
117421-10-7	BRUSH ENGINEERED MATERIALS INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	14,498		0	L
118255-10-8	BUCKEYE TECHNOLOGIES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	10,951		0	L
120113-10-5	BUILDING MATERIALS HOLDING CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	31,541		0	L
12189T-10-4	BURLINGTON NORTHERN SANTA FE		05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	83,100.000	6,435,264		0	L
124661-10-9	C & D TECHNOLOGIES		04/20/2006	BANC OF AMERICA SECURITIES	800.000	6,727		0	L
125071-10-0	C D I CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	22,957		0	L
126501-10-5	C T S CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	13,577		0	L
12673P-10-5	CA INC		05/18/2006	Various	15,800.000	361,818		0	L
127097-10-3	CABOT OIL & GAS CORP -CL A		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	71,651		0	L
127190-30-4	CACI INTERNATIONAL SERVICES		04/20/2006	BANC OF AMERICA SECURITIES	800.000	52,889		0	L
132011-10-7	CAMBREX CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	18,209		0	L
134429-10-9	CAMPBELL SOUP		06/20/2006	Various	47,625.000	1,685,048		0	L
14071N-10-4	CAPTARIS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	4,619		0	L
140909-10-2	CARAUSTAR INDS		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	10,065		0	L
140781-10-5	CARBO CERAMICS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	50,897		0	L
14149Y-10-8	CARDINAL HEALTH IN		05/18/2006	Various	14,400.000	979,921		0	L
141705-10-3	CAREMARK RX		05/18/2006	Various	14,500.000	707,388		0	L
143658-30-0	CARNIVAL CRUISE LINES		06/20/2006	Various	112,377.000	4,580,428		0	L
144285-10-3	CARPENTER TECHNOLOGY CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	87,125		0	L
144433-10-9	CARREKER CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	4,911		0	L
147528-10-3	CASEYS GENERAL STORES, INC		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	47,301		0	L
148411-10-1	CASTLE A M & CO		04/20/2006	BANC OF AMERICA SECURITIES	700.000	25,294		0	L
149016-10-7	CATAPULT COMMUNICATIONS		04/20/2006	BANC OF AMERICA SECURITIES	400.000	5,164		0	L
149123-10-1	CATERPILLAR INC		05/18/2006	Various	24,900.000	1,881,255		0	L
149205-10-6	CATO CORP NEW		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	22,315		0	L
124830-10-0	CBL AND ASSOCIATES		05/22/2006	GREEN STREET ADVISORS	60,000.000	2,335,730		0	L
124857-20-2	CBS CORP- CL B		06/20/2006	Various	144,554.000	3,756,685		0	L
538034-10-9	CCE SPINCO INC		04/20/2006	BANC OF AMERICA SECURITIES	2,400.000	46,196		0	L
125010-10-8	C-COR INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	9,224		0	L
125137-10-9	CEC ENTERTAINMENT INC		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	57,864		0	L
150870-10-3	CELANESE CORP		05/10/2006	GOLDMAN, SACHS & CO.	40,000.000	852,000		0	L
151313-10-3	CENDANT CORPORATION		06/20/2006	Various	216,458.000	3,443,040		0	L
15135B-10-1	CENTENE CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	34,803		0	L
154785-10-9	CENTRAL PARKING CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	16,203		0	L
156431-10-8	CENTURY ALUMINUM COMPANY		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	49,409		0	L
156710-10-5	CERADYNE		04/20/2006	BANC OF AMERICA SECURITIES	800.000	43,609		0	L
156782-10-4	CERNER CORP		04/20/2006	BANC OF AMERICA SECURITIES	2,400.000	112,889		0	L
158496-10-9	CHAMPION ENTERPRISES, INC		04/20/2006	BANC OF AMERICA SECURITIES	2,400.000	37,820		0	L
159423-10-2	CHAPARRAL STL CO DEL		04/20/2006	BANC OF AMERICA SECURITIES	800.000	51,619		0	L
162825-10-3	CHECKPOINT SYSTEMS, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	38,227		0	L
16359R-10-3	CHEMED CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	73,760		0	L
165159-10-4	CHESAPEAKE CORP		04/20/2006	BANC OF AMERICA SECURITIES	500.000	6,763		0	L
166764-10-0	CHEVRON CORP		06/20/2006	Various	57,554.000	3,357,482		0	L
168905-10-7	CHILDREN'S PLACE		04/20/2006	BANC OF AMERICA SECURITIES	900.000	55,912		0	L
171046-10-5	CHRISTOPHER AND BANKS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	29,653		0	L
17163B-10-2	CIBER INC		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	14,352		0	L
125509-10-9	CIGNA CORP		05/23/2006	Various	50,260.000	4,678,726		0	L
171798-10-1	CIMAREX ENERGY CO		04/20/2006	BANC OF AMERICA SECURITIES	2,800.000	129,931		0	L
17275R-10-2	CISCO SYSTEMS		05/18/2006	Various	212,500.000	4,347,019		0	L
179895-10-7	CLARCOR INCORPORATED		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	75,196		0	L
184502-10-2	CLEAR CHANNEL COMMUNICATIONS		06/20/2006	Various	104,396.000	3,102,174		0	L
185896-10-7	CLEVELAND-CLIFFS, INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	72,327		0	L
189054-10-9	CLOROX CO		05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	33,800.000	2,136,836		0	L
126136-10-0	CNS INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	10,581		0	L
189754-10-4	COACH INC		05/18/2006	Various	14,100.000	435,218		0	L

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189873-10-2	COACHMAN INDUSTRIES, INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	5,574		0	L
191216-10-0	COCA COLA CO		05/31/2006	Various	68,800.000	3,003,894		0	L
191219-10-4	COCA-COLA ENTERPRISES, INC		06/20/2006	Various	59,316.000	1,144,092		0	L
192422-10-3	COGNEX CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	44,469		0	L
192446-10-2	COGNIZANT TECH SOLUTIONS		06/23/2006	INVESTMENT TECHNOLOGY GROUP, INC	40,500.000	2,696,616		0	L
192479-10-3	COHERENT, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	34,601		0	L
192576-10-6	COHU INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	14,563		0	L
19259P-30-0	COINSTAR INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	23,405		0	L
194162-10-3	COLGATE-PALMOLIVE		05/31/2006	Various	42,300.000	2,548,357		0	L
195872-10-6	COLONIAL PROPERTY TRUST		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	63,552		0	L
20030N-10-1	COMCAST CORP CLASS A		05/18/2006	Various	47,300.000	1,498,096		0	L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		05/18/2006	Various	30,100.000	949,708		0	L
201723-10-3	COMMERCIAL METALS CO		06/01/2006	Various	4,000.000	151,398		0	L
203349-10-5	COMMONWEALTH TELEPHONE		04/20/2006	BANC OF AMERICA SECURITIES	800.000	26,995		0	L
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		04/20/2006	Various	13,000.000	312,000		0	L
205826-20-9	COMTECH TELECOMM CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	20,352		0	L
205862-40-2	COMVERSE TECHNOLOGY		06/30/2006	Various	49,300.000	1,095,726		0	L
205887-10-2	CONAGRA FOODS INC		06/20/2006	Various	111,003.000	2,469,742		0	L
207410-10-1	CONMED CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	13,955		0	L
208192-10-4	CONNETICS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	18,579		0	L
20825C-10-4	CONOCOPHILLIPS		05/18/2006	Various	160,252.000	10,666,998		0	L
20854P-10-9	CONSOL ENERGY INC		06/28/2006	CANTOR, FITZGERALD & CO	10,000.000	451,879		0	L
209341-10-6	CONSOLIDATED GRAPHICS		04/20/2006	BANC OF AMERICA SECURITIES	400.000	21,347		0	L
216648-40-2	COOPER COMPANIES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	80,631		0	L
219023-10-8	CORN PRODUCTS INTL INC		04/20/2006	BANC OF AMERICA SECURITIES	3,100.000	95,175		0	L
219350-10-5	CORNING INC		05/18/2006	Various	86,800.000	2,168,522		0	L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		05/03/2006	BANK OF AMERICA SECURITIES LLC	12,000.000	464,555		0	L
221485-10-5	COST PLUS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	14,184		0	L
22160K-10-5	COSTCO WHOLESALE CORP		05/18/2006	Various	17,600.000	951,091		0	L
222795-10-6	COUSINS PROPERTY		05/12/2006	MORGAN STANLEY DEAN WITTER	7,500.000	223,155		0	L
12618M-10-0	CPI INTERNATIONAL INC		04/28/2006	WARBURG DILLION READ LLC	6,600.000	118,800		0	L
227483-10-4	CROSS COUNTRY HEALTHCARE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	22,387		0	L
228903-10-0	CRYOLIFE INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	2,820		0	L
229669-10-6	CUBIC CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	24,165		0	L
231561-10-1	CURTIS WRIGHT CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	55,427		0	L
126650-10-0	CVS CORP		05/18/2006	Various	29,800.000	861,264		0	L
23251P-10-2	CYBERONICS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	21,371		0	L
232572-10-7	CYMER, INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	50,421		0	L
234264-10-9	DAKTRONICS INC		06/22/2006	CANTOR, FITZGERALD & CO	5,300.000	282,213		0	L
235851-10-2	DANAHER CORP		05/18/2006	Various	9,200.000	582,260		0	L
238113-10-4	DATASCOPE CORP		04/20/2006	BANC OF AMERICA SECURITIES	500.000	20,026		0	L
243537-10-7	DECKERS OUTDOOR CORP		05/03/2006	CANTOR, FITZGERALD & CO	3,600.000	153,544		0	L
244199-10-5	DEERE & CO., INC		05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	50,500.000	4,324,315		0	L
24702R-10-1	DELL INC		05/18/2006	Various	78,100.000	1,879,575		0	L
247357-10-6	DELTA AND PINE LAND		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	38,029		0	L
248239-10-5	DENDRITE INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	16,794		0	L
25179M-10-3	DEVON ENERGY CORP		06/20/2006	Various	90,134.000	4,913,198		0	L
252450-10-1	DIAGNOSTIC PRODUCTS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	59,744		0	L
253798-10-2	DIGI INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	300.000	3,909		0	L
25385P-10-6	DIGITAL INSIGHT CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	45,478		0	L
253868-10-3	DIGITAL REALTY TRUST INC		05/22/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000.000	617,187		0	L
254543-10-1	DIODES INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	29,235		0	L
254546-10-4	DIONEX CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	48,788		0	L
25459L-10-6	DIRECTV GROUP INC		05/18/2006	Various	28,100.000	499,211		0	L
254687-10-6	DISNEY (WALT) CO. (THE)		06/07/2006	Various	58,900.000	1,774,475		0	L
25500T-10-8	DITECH COMMUNICATIONS CORPS		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	11,133		0	L
23325G-10-4	DJO INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	23,571		0	L
260543-10-3	DOW CHEMICAL CO		06/15/2006	FRANKEL, STUART, & CO., INC	208,500.000	7,959,675		0	L
261570-10-5	DRESS BARN, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	49,942		0	L
261608-10-3	DRESSER RAND GROUP INC		04/27/2006	Various	49,400.000	1,122,007		0	L
26168L-20-5	DREW INDUSTRIES		04/20/2006	BANC OF AMERICA SECURITIES	500.000	19,166		0	L

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262037-10-4	DRIL QUIP		04/20/2006	BANC OF AMERICA SECURITIES	600.000	45,032		0	L
23332B-10-6	DSP GROUP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	25,199		0	L
263534-10-9	DU PONT (E.I.)		05/18/2006	BANC OF AMERICA SECURITIES	21,900.000	944,565		0	L
267475-10-1	DYCOM INDUSTRIES INC.		06/06/2006	PRUDENTIAL SECURITIES, INCORPORATED	41,900.000	927,054		0	L
267888-10-5	DYNAMIC MATERIALS CORP.		05/09/2006	Various	25,000.000	900,746		0	L
281347-10-4	E D O CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	20,722		0	L
268648-10-2	E M C CORP		05/18/2006	Various	85,700.000	1,093,691		0	L
277276-10-1	EASTGROUP PROPERTY		04/20/2006	BANC OF AMERICA SECURITIES	700.000	31,689		0	L
277461-10-9	EASTMAN KODAK CO COM		05/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	25,000.000	598,650		0	L
278058-10-2	EATON CORP		06/20/2006	Various	29,930.000	2,164,824		0	L
278642-10-3	EBAY INC		05/18/2006	Various	32,300.000	974,474		0	L
278762-10-9	ECHOSTAR COMMUNICATIONS CORPORATION		06/07/2006	BROWN BROTHERS HARRIMAN & COMPANY	43,800.000	1,323,145		0	L
278865-10-0	ECOLAB INC		06/07/2006	BROWN BROTHERS HARRIMAN & COMPANY	40,500.000	1,539,332		0	L
28224R-10-1	EFUNDS CORPORATON		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	45,279		0	L
268484-10-2	EGL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	53,734		0	L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		04/20/2006	BANC OF AMERICA SECURITIES	900.000	19,106		0	L
285512-10-9	ELECTRONIC ARTS		05/18/2006	Various	11,200.000	481,997		0	L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP		06/20/2006	Various	124,586.000	3,157,120		0	L
287456-10-7	ELKCORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	26,765		0	L
29078E-10-5	EMBARQ CORP		05/24/2006	Various	35,945.000	1,398,174		0	L
29084Q-10-0	EMCOR GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	57,324		0	L
291011-10-4	EMERSON ELECTRIC		05/31/2006	Various	101,400.000	8,387,075		0	L
29355X-10-7	ENPRO INDUSTRIES INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	26,540		0	L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		04/20/2006	BANC OF AMERICA SECURITIES	800.000	33,235		0	L
294100-10-2	ENZO BIOCHEM, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	14,325		0	L
26875P-10-1	EOG RESOURCES		05/18/2006	Various	8,400.000	533,789		0	L
29426L-10-8	EPICOR SOFTWARE CORP		04/20/2006	Various	18,700.000	242,226		0	L
26882D-10-9	EPIQ SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	12,508		0	L
294703-10-3	EQUITY INNS INC		05/10/2006	WEEDEN & COMPANY	75,000.000	1,243,308		0	L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		04/19/2006	GREEN STREET ADVISORS	15,000.000	662,483		0	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		06/20/2006	Various	176,532.000	6,055,545		0	L
29476L-10-7	EQUITY RESIDENTIAL		06/20/2006	Various	96,971.000	4,261,259		0	L
269151-10-6	ESS TECHNOLOGY		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	5,095		0	L
297178-10-5	ESSEX PROPERTY		04/20/2006	Various	7,800.000	798,752		0	L
518439-10-4	ESTEE LAUDER COS		05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	65,400.000	2,679,438		0	L
297425-10-0	ESTERLINE CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	35,815		0	L
297602-10-4	ETHAN ALLEN INTERIORS		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	48,032		0	L
300645-10-8	EXAR CORPORATION		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	19,078		0	L
30231G-10-2	EXXON MOBIL CORP		06/20/2006	Various	235,511.000	13,826,184		0	L
303075-10-5	FACTSET RESEARCH SYSTEMS		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	62,964		0	L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		04/11/2006	GREEN STREET ADVISORS	10,000.000	677,581		0	L
31410H-10-1	FEDERATED DEPARTMENT STORES		05/23/2006	Various	57,700.000	2,242,835		0	L
31428X-10-6	FEDEX CORPORATION		05/18/2006	Various	10,400.000	1,148,920		0	L
30241L-10-9	FEI COMPANY		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	25,815		0	L
31430F-10-1	FELCOR LODGING TRUST INC		05/19/2006	Various	57,500.000	1,216,085		0	L
316869-10-6	FILENET CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	35,545		0	L
317923-10-0	FINISH LINE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	21,984		0	L
319963-10-4	FIRST DATA		05/18/2006	Various	28,300.000	1,330,794		0	L
808627-10-3	FIRST HORIZON PHARM CORP		04/27/2006	Various	63,700.000	1,451,728		0	L
33610F-10-9	FIRST POTOMAC REALTY TRUST		05/02/2006	WEEDEN & COMPANY	40,000.000	1,092,270		0	L
339099-10-3	FLEETWOOD ENTERPRISES, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	18,852		0	L
302445-10-1	FLIR SYSTEMS		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	60,110		0	L
343498-10-1	FLOWERS INDUSTRIES, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	55,163		0	L
34354P-10-5	FLOWSERVE CORPORATION		06/15/2006	WEEDEN & COMPANY	19,100.000	993,922		0	L
345838-10-6	FOREST LABORATORIES		05/18/2006	Various	12,100.000	469,504		0	L
349853-10-1	FORWARD AIR CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	43,108		0	L
349882-10-0	FOSSIL INC		04/20/2006	BANC OF AMERICA SECURITIES	2,700.000	45,258		0	L
356108-10-0	FRED'S INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	18,376		0	L
359059-10-2	FRONTIER AIRLINES HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	6,305		0	L
35914P-10-5	FRONTIER OIL		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	110,048		0	L
359694-10-6	FULLER (H.B.) CO		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	64,856		0	L

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

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361268-10-5	G & K SERVICES		04/20/2006	BANC OF AMERICA SECURITIES	800.000	33,114		0	L
36467W-10-9	GAMESTOP CORP CLASS A		06/15/2006	WEEDEN & COMPANY	19,600.000	788,369		0	L
364730-10-1	GANNETT CO., INC		06/20/2006	Various	51,219.000	2,815,939		0	L
364760-10-8	GAP STORES, INC. (THE)		06/20/2006	Various	128,370.000	2,255,868		0	L
365558-10-5	GARDNER DENVER INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	61,109		0	L
368682-10-0	GENCORP, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	28,072		0	L
368710-40-6	GENENTECH INC		06/26/2006	Various	33,800.000	2,633,960		0	L
369385-10-9	GENERAL COMMUNICATION - CL A		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	19,277		0	L
369550-10-8	GENERAL DYNAMICS		06/20/2006	Various	73,036.000	4,796,343		0	L
369604-10-3	GENERAL ELECTRIC		06/20/2006	Various	762,345.000	25,902,342		0	L
370021-10-7	GENERAL GROWTH PROPERTIES, INC		05/17/2006	Various	30,000.000	1,353,690		0	L
370334-10-4	GENERAL MILLS		05/18/2006	Various	181,800.000	8,994,621		0	L
371532-10-2	GENESCO, INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	33,687		0	L
37184D-10-1	GENESIS HEALTHCARE CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	32,776		0	L
37247A-10-2	GENTIVA HEALTH SERVICES INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	14,125		0	L
372917-10-4	GENZYME CORP		06/13/2006	Various	38,100.000	2,327,143		0	L
373200-20-3	GEORGIA GULF CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	31,950		0	L
373730-10-0	GERBER SCIENTIFIC, INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	9,295		0	L
374393-10-6	GEVITY HR INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	25,822		0	L
375558-10-3	GILEAD SCIENCES		05/18/2006	Various	30,800.000	1,695,713		0	L
37803P-10-5	GLENBOROUGH REALTY		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	24,770		0	L
G3921A-17-5	GLOBAL CROSSING LTD		05/01/2006	BANK OF AMERICA SECURITIES LLC	10,800.000	271,899		0	U
37934A-10-0	GLOBAL IMAGING SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	26,737		0	L
37940X-10-2	GLOBAL PAYMENTS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	86,463		0	L
36188G-10-2	GMH COMMUNITIES TRUST		05/01/2006	BANK OF AMERICA SECURITIES LLC	100,000.000	1,214,014		0	L
380956-40-9	GOLDCORP INC		06/16/2006	FRANKEL, STUART, & CO., INC	102,100.000	2,729,800		0	L
38259P-50-8	GOOGLE INC		06/28/2006	Various	13,800.000	5,364,436		0	L
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	35,866		0	L
39153L-10-6	GREATBATCH INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	14,343		0	L
398433-10-2	GRIFFON CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	26,824		0	L
398905-10-9	GROUP 1 AUTOMOTIVE		04/20/2006	BANC OF AMERICA SECURITIES	800.000	42,541		0	L
402040-10-9	GUITAR CENTER INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	40,790		0	L
403777-10-5	GYMBOREE CORP		04/20/2006	BANC OF AMERICA SECURITIES	600.000	18,247		0	L
405024-10-0	HAEMONETICS CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	42,801		0	L
405217-10-0	HAIN CELESTIAL GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	34,006		0	L
406216-10-1	HALLIBURTON CO		05/18/2006	Various	17,400.000	1,263,037		0	L
411310-10-5	HANSEN NATURAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	400.000	53,413		0	L
412693-10-3	HARLAND (JOHN H.) CO		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	43,459		0	L
412822-10-8	HARLEY-DAVIDSON		05/18/2006	Various	10,000.000	489,951		0	L
413160-10-2	HARMONIC LIGHTWAVES INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	12,705		0	L
413619-10-7	HARRAH'S ENTERTAINM		05/18/2006	Various	32,900.000	2,636,563		0	L
419596-10-1	HAVERTY FURNITURE		04/20/2006	BANC OF AMERICA SECURITIES	900.000	13,993		0	L
404119-10-9	HCA INC		05/18/2006	Various	12,200.000	530,596		0	L
42210P-10-2	HEADWATERS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	46,346		0	L
421906-10-8	HEALTHCARE SERVICES GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	13,490		0	L
422245-10-0	HEALTHWAYS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	56,702		0	L
422347-10-4	HEARTLAND EXPRESS INC		05/31/2006	Various	2,600.760	66,476		0	L
422819-10-2	HEIDRICK & STRUGGLES		04/20/2006	BANC OF AMERICA SECURITIES	600.000	22,207		0	L
423074-10-3	HEINZ (H.J.)		06/20/2006	Various	71,655.000	3,027,070		0	L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	93,037		0	L
428236-10-3	HEWLETT PACKARD		05/18/2006	BANC OF AMERICA SECURITIES	25,900.000	846,461		0	L
428565-10-5	HIBBETT SPORTING GOODS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	24,503		0	L
436440-10-1	HOLOGIC, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	71,129		0	L
437076-10-2	HOME DEPOT		05/18/2006	Various	57,100.000	2,223,498		0	L
438516-10-6	HONEYWELL INTERNATIONAL INC		05/18/2006	BANC OF AMERICA SECURITIES	10,500.000	436,499		0	L
439104-10-0	HOOPER HOLMES		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	6,218		0	L
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/17/2006	Various	24,500.000	1,028,774		0	L
44107P-10-4	HOST HOTELS & RESORTS INC		05/10/2006	Various	329,012.760	6,763,552		0	L
441339-10-8	HOT TOPIC		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	24,808		0	L
443320-10-6	HUB GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	35,420		0	L
444717-10-2	HUGOTON RTY TR TEX		05/16/2006	Various	5,276.600	125,459		0	L

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448407-10-6	HUTCHINSON TECH		04/20/2006	BANC OF AMERICA SECURITIES	900.000	27,581		0	L
448774-10-9	HYDRIL		04/20/2006	BANC OF AMERICA SECURITIES	800.000	69,925		0	L
44914M-10-4	HYPERION SOLUTIONS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	53,934		0	L
44919P-30-0	IAC INTERACTIVE CORP		06/15/2006	JONES TRADING	47,200.000	1,178,546		0	L
44930G-10-7	ICU MEDICAL		04/20/2006	BANC OF AMERICA SECURITIES	500.000	19,953		0	L
45167R-10-4	IDEX CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	77,538		0	L
45168D-10-4	IDEXX LABS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	101,825		0	L
449623-10-7	IHOP CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	41,916		0	L
452308-10-9	ILLINOIS TOOL WORKS		05/18/2006	BANC OF AMERICA SECURITIES	4,000.000	398,831		0	L
452526-10-6	IMMUCOR INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	45,583		0	L
45678T-20-1	INFOSPACE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	27,880		0	L
4576J0-10-4	INNKEEPERS TRUST		04/10/2006	GREEN STREET ADVISORS	40,000.000	661,040		0	L
457652-10-5	INPUT/OUTPUT INC		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	18,446		0	L
45765U-10-3	INSIGHT ENTERPRISES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	32,538		0	L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		04/20/2006	BANC OF AMERICA SECURITIES	900.000	26,312		0	L
457985-20-8	INTEGRA LIFE SCIENCES		04/20/2006	BANC OF AMERICA SECURITIES	900.000	37,405		0	L
458140-10-0	INTEL CORP		05/18/2006	Various	157,400.000	2,955,518		0	L
458665-10-6	INTERFACE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	27,054		0	L
458771-10-2	INTERMAGNETICS GENERAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	28,243		0	L
459200-10-1	INTERNATIONAL BUS		06/20/2006	Various	224,833.000	17,961,752		0	L
459902-10-2	INTERNATIONAL GAME		05/18/2006	Various	12,200.000	455,372		0	L
460146-10-3	INTERNATIONAL PAPER CO		06/20/2006	Various	100,549.000	3,172,076		0	L
46060X-10-7	INTERNET SECURITY SYSTEMS		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	36,725		0	L
458372-10-9	INTER-TEL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	25,255		0	L
461202-10-3	INTUIT INC		06/07/2006	PRUDENTIAL SECURITIES, INCORPORATED	35,900.000	1,947,726		0	L
461203-10-1	INVACARE CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	33,838		0	L
46262E-10-5	IPAYMENT INC		04/20/2006	BANC OF AMERICA SECURITIES	300.000	12,963		0	L
465741-10-6	ITRON INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	32,120		0	L
466189-10-7	J.JILL GROUP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	19,193		0	L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	40,986		0	L
466367-10-9	JACK IN THE BOX INC		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	69,718		0	L
47012E-10-6	JAKKS PACIFIC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	14,102		0	L
46612K-10-8	JDA SOFTWARE GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	18,085		0	L
46612J-10-1	JDS UNIPHASE CORP		06/20/2006	LAZARD FRERES & COMPANY	150,000.000	381,000		0	L
466210-10-1	JLG INDUSTRIES INC		04/20/2006	BANC OF AMERICA SECURITIES	3,400.000	106,669		0	L
47758P-30-7	JO-ANN STORES		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	12,399		0	L
478160-10-4	JOHNSON & JOHNSON		05/18/2006	Various	121,800.000	7,320,504		0	L
478366-10-7	JOHNSON CONTROLS		05/31/2006	Various	47,400.000	4,022,702		0	L
480838-10-1	JOS A BANK CLOTHIERS INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	20,983		0	L
481165-10-8	JOY GLOBAL INC		06/15/2006	INVESTMENT TECHNOLOGY GROUP, INC	41,900.000	2,143,286		0	L
48203R-10-4	JUNIPER NETWORKS		06/05/2006	Various	47,400.000	789,991		0	L
482732-10-4	K2 INC		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	20,892		0	L
483548-10-3	KAMAN CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	30,071		0	L
485170-30-2	KANSAS CITY SOUTHERN		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	64,169		0	L
486587-10-8	KAYDON CORPORATION		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	42,753		0	L
486665-10-2	KEANE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	27,240		0	L
487584-10-4	KEITHLEY INSTRUMENTS		04/20/2006	BANC OF AMERICA SECURITIES	500.000	7,388		0	L
487836-10-8	KELLOGG CO		06/20/2006	Various	29,411.000	1,378,832		0	L
488044-10-8	KELLWOOD CO		04/20/2006	BANC OF AMERICA SECURITIES	800.000	24,937		0	L
48880L-10-7	KENDLE INTL INC		06/08/2006	CANTOR, FITZGERALD & CO	4,200.000	152,769		0	L
490057-10-6	KENSEY NASH CORP		04/20/2006	BANC OF AMERICA SECURITIES	400.000	10,539		0	L
492386-10-7	KERR-MCGEE		06/07/2006	Various	16,400.000	1,472,510		0	L
49427F-10-8	KILROY REALTY CORPORATION		05/02/2006	Various	18,500.000	1,345,026		0	L
494368-10-3	KIMBERLY-CLARK CORPORATION		06/20/2006	Various	98,926.000	5,999,781		0	L
49446R-10-9	KIMCO REALTY CORP		05/11/2006	Various	50,800.000	1,892,658		0	L
497266-10-6	KIRBY CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	62,648		0	L
482480-10-0	KLA-TENCOR CORP		06/20/2006	VARIOUS	0.110	0		0	L
499064-10-3	KNIGHT TRANSPORTATION INC		04/20/2006	BANC OF AMERICA SECURITIES	2,900.000	59,812		0	L
500255-10-4	KOHL'S CORP		05/18/2006	Various	11,400.000	653,137		0	L
500453-20-4	KOMAG INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	51,203		0	L
500600-10-1	KOPIN CORP		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	12,217		0	L

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50075N-10-4	KRAFT FOODS INC		06/13/2006	Various	175,500.000	5,453,848		0	L
501044-10-1	KROGER CO		06/20/2006	Various	150,238.000	3,002,486		0	L
501052-10-4	KRONOS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	49,049		0	L
482686-10-2	K-SWISS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	42,347		0	L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	18,441		0	L
505401-20-8	LABOR READY INC		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	46,750		0	L
514606-10-2	LANCE, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	24,823		0	L
51508L-10-3	LANDRY'S RESTAURANTS INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	24,938		0	L
515098-10-1	LANDSTAR SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	92,379		0	L
517834-10-7	LAS VEGAS SANDS CORP		06/07/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	22,600.000	1,533,532		0	L
517942-10-8	LASALLE HOTELS		04/10/2006	GREEN STREET ADVISORS	10,000.000	411,297		0	L
999999-AC-9	LASALLE INCOME & GROWTH FUND III C/S		12/29/2005	DIRECT	(73,173.000)	(7,559,918)		0	U
518081-10-4	LASERSCOPE INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	15,264		0	L
520776-10-5	LAWSON PRODUCTS, INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	16,710		0	L
505336-10-7	LA-Z-BOY CHAIR CO		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	31,761		0	L
501803-30-8	LCA-VISION		04/20/2006	BANC OF AMERICA SECURITIES	700.000	35,897		0	L
526107-10-7	LENNOX INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	64,093		0	L
526262-10-0	LENOX GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	300.000	3,975		0	L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		05/01/2006	BANK OF AMERICA SECURITIES LLC	46,700.000	271,220		0	L
529043-10-1	LEXINGTON CORP PPTYS TRUST		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	34,769		0	L
529898-10-8	LIBBEY INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	4,794		0	L
530555-10-1	LIBERTY GLOBAL INC		06/07/2006	RBC DOMINION SECURITIES	47,800.000	1,109,400		0	L
530555-30-9	LIBERTY GLOBAL INC		06/07/2006	RBC DOMINION SECURITIES	47,400.000	1,074,771		0	L
53071M-10-4	LIBERTY MEDIA HOLDING CORP		05/18/2006	Various	150,625.000	2,900,089		0	L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		05/18/2006	Various	30,105.000	2,385,769		0	L
531172-10-4	LIBERTY PROPERTY TRUST		05/22/2006	GREEN STREET ADVISORS	25,000.000	1,045,420		0	L
532457-10-8	LILLY (ELI) & CO		06/08/2006	INVESTMENT TECHNOLOGY GROUP, INC.	265,230.000	13,604,682		0	L
532716-10-7	LIMITED BRANDS INC		06/20/2006	Various	77,142.000	2,012,792		0	L
533900-10-6	LINCOLN ELEC HLDGS		06/02/2006	CANTOR, FITZGERALD & CO	14,700.000	873,027		0	L
535555-10-6	LINDSAY MANUFACTURING		04/20/2006	BANC OF AMERICA SECURITIES	400.000	10,797		0	L
535678-10-6	LINEAR TECHNOLOGY CORP		05/18/2006	LEHMAN BROTHERS INC.	11,400.000	387,598		0	L
537008-10-4	LITTLEFUSE INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	27,118		0	L
501889-20-8	LKQ CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	35,178		0	L
539830-10-9	LOCKHEED MARTIN COR		05/18/2006	LEHMAN BROTHERS INC.	13,800.000	1,016,828		0	L
539451-10-4	LO-JACK CORP		04/20/2006	Various	6,400.000	153,411		0	L
542307-10-3	LONE STAR STEAKHOUSE SALOON		04/20/2006	BANC OF AMERICA SECURITIES	900.000	24,245		0	L
542312-10-3	LONE STAR TECHNOLOGIES, INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	49,600		0	L
543162-10-1	LONGS DRUG STORES CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	57,462		0	L
548661-10-7	LOWE'S COS		05/18/2006	LEHMAN BROTHERS INC.	27,300.000	1,698,541		0	L
502175-10-2	LTC PROPERTIES INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	17,907		0	L
549764-10-8	LUFKIN INDUSTRIES INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	33,581		0	L
550819-10-6	LYDALL INC DEL		04/20/2006	BANC OF AMERICA SECURITIES	900.000	8,246		0	L
552078-10-7	LYONDELL PETROCHEMICAL CO		06/06/2006	PRUDENTIAL SECURITIES, INCORPORATED	39,800.000	923,304		0	L
553777-10-3	M T S SYSTEMS		04/20/2006	BANC OF AMERICA SECURITIES	700.000	31,521		0	L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	18,869		0	L
554273-10-2	MACDERMID INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	19,387		0	L
554382-10-1	MACERICH COMPANY		04/28/2006	GREEN STREET ADVISORS	10,000.000	730,649		0	L
554489-10-4	MACK-CALI REALTY CORP		05/03/2006	Various	27,900.000	1,267,351		0	L
559424-10-6	MAGNETEK, INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	3,659		0	L
559775-10-1	MAGUIRE PPTYS INC		05/02/2006	CITIGROUP GLOBAL MARKETS	20,000.000	670,008		0	L
562750-10-9	MANHATTAN ASSOCIATES		04/20/2006	BANC OF AMERICA SECURITIES	900.000	17,893		0	L
563571-10-8	MANITOWOC INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	100,858		0	L
564563-10-4	MANTECH INTL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	35,858		0	L
565105-10-3	MAPINFO CORP		04/20/2006	BANC OF AMERICA SECURITIES	400.000	5,643		0	L
565849-10-6	MARATHON OIL CORP		06/20/2006	Various	78,586.000	5,831,527		0	L
566330-10-6	MARCUS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	24,070		0	L
567908-10-8	MARINEMAX INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	21,416		0	L
571903-20-2	MARRIOTT INT'L		06/27/2006	Various	130,900.000	6,821,118		0	L
574599-10-6	MASCO CORP		06/20/2006	Various	89,184.000	2,532,164		0	L
576206-10-6	MASSEY ENERGY COMPANY		04/21/2006	Various	2,800.000	110,380		0	L
576674-10-5	MATERIAL SCIENCES CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	9,879		0	L

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
576817-20-9	MATRIA HEALTHCARE INC		04/20/2006	Various	7,200.000	251,910		0	L
577914-10-4	MAVERICK TUBE CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	83,334		0	L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/18/2006	LEHMAN BROTHERS INC.	12,000.000	391,064		0	L
577933-10-4	MAXIMUS INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	27,550		0	L
580135-10-1	MCDONALD'S CORP		06/02/2006	Various	497,630.000	16,597,649		0	L
580645-10-9	MCGRAW-HILL		05/18/2006	LEHMAN BROTHERS INC.	13,800.000	723,221		0	L
58155Q-10-3	MCKESSON CORPORATION		05/18/2006	LEHMAN BROTHERS INC.	9,400.000	458,099		0	L
58405U-10-2	MEDCO HEALTH SOLUTI		05/18/2006	Various	29,200.000	1,583,516		0	L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		04/05/2006	CANTOR, FITZGERALD & CO	900.000	29,611		0	L
585055-10-6	MEDTRONIC INC		05/18/2006	LEHMAN BROTHERS INC.	44,300.000	2,183,549		0	L
587118-10-0	MENS WEARHOUSE		04/20/2006	BANC OF AMERICA SECURITIES	2,400.000	85,959		0	L
587188-10-3	MENTOR CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	56,421		0	L
589331-10-7	MERCK & CO		06/20/2006	Various	338,342.000	11,707,255		0	L
589378-10-8	MERCURY COMPUTER SYSTEMS		04/20/2006	BANC OF AMERICA SECURITIES	700.000	12,715		0	L
589405-10-9	MERCURY INTERACTIVE		04/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	15,000.000	539,400		0	L
589889-10-4	MERIT MEDICAL SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	10,068		0	L
59001A-10-2	MERITAGE HOMES CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	55,798		0	L
590479-10-1	MESA AIR GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	11,876		0	L
591520-20-0	METHODE ELECTRONICS CLASS A		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	13,978		0	L
552880-10-6	MGI PHARMA, INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	35,720		0	L
594901-10-0	MICRO SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	44,805		0	L
595112-10-3	MICRON TECHNOLOGY, INC		06/07/2006	Various	181,700.000	2,890,354		0	L
595137-10-0	MICROSEMI CORP		05/01/2006	Various	6,100.000	170,438		0	L
594918-10-4	MICROSOFT CORP		05/18/2006	LEHMAN BROTHERS INC.	329,200.000	7,580,185		0	L
601148-10-9	MILLS CORP		05/23/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	50,000.000	1,547,615		0	L
55311R-10-8	MIVA INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	3,618		0	L
60740F-10-5	MOBILE MINI INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	37,840		0	L
60886R-10-3	MONACO COACH CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	12,809		0	L
61166W-10-1	MONSANTO COMPANY		06/26/2006	Various	24,000.000	1,883,823		0	L
615394-20-2	MOOG, INC. CLASS A		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	49,128		0	L
620076-10-9	MOTOROLA INC		06/16/2006	Various	115,600.000	2,391,190		0	L
55347W-10-5	MRO SOFTWARE INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	12,838		0	L
624756-10-2	MUELLER INDUSTRIES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	56,213		0	L
625453-10-5	MULTIMEDIA GAMES INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	11,813		0	L
628464-10-9	MYERS INDS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	27,248		0	L
630797-10-8	NAPSTER INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	3,453		0	L
631158-10-2	NASH-FINCH CO		04/20/2006	BANC OF AMERICA SECURITIES	400.000	12,007		0	L
637417-10-6	NATIONAL RETAIL PROPERTIES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	33,222		0	L
63910B-10-2	NAUTILUS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	18,998		0	L
63935N-10-7	NAVIGANT CONSULTING SERVICES		06/06/2006	PRUDENTIAL SECURITIES, INCORPORATED	46,400.000	952,357		0	L
628782-10-4	NBTY INC		04/20/2006	BANC OF AMERICA SECURITIES	2,400.000	53,342		0	L
628852-10-5	NCI BUILDING SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	45,545		0	L
628858-10-2	NCO GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	19,830		0	L
640079-10-9	NEENAH PAPER		04/20/2006	BANC OF AMERICA SECURITIES	500.000	16,252		0	L
640376-10-9	NELSON THOMAS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	26,657		0	L
64065P-10-2	NEOWARE INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	18,890		0	L
64111Q-10-4	NETGEAR INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	13,392		0	L
64120L-10-4	NETWORK APPLIANCE		06/08/2006	J. P. MORGAN SECURITIES, INC.	80,600.000	2,504,323		0	L
641208-10-3	NETWORK EQUIIPMENT TECHNOLOGY		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	4,164		0	L
6435EV-10-8	NEW CENTURY FINL CORP MD		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	78,154		0	L
651639-10-6	NEWMONT MINING CORP		05/18/2006	LEHMAN BROTHERS INC.	16,500.000	858,623		0	L
65248E-10-4	NEWS CORP PREFERENCE SHARES ADR		05/18/2006	LEHMAN BROTHERS INC.	92,600.000	1,740,900		0	L
65248E-20-3	NEWS CORPORATION LTD		05/18/2006	Various	89,600.000	1,630,431		0	L
654106-10-3	NIKE INC		05/18/2006	LEHMAN BROTHERS INC.	6,800.000	546,188		0	L
655844-10-8	NORFOLK SOUTHERN CORP		06/30/2006	Various	88,507.000	4,570,301		0	L
666807-10-2	NORTHROP GRUMMAN CORP		05/18/2006	BANC OF AMERICA SECURITIES	10,700.000	705,463		0	L
66987M-60-4	NOVATEL WIRELESS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	9,910		0	L
670009-10-9	NOVEN PHARMACEUTICALS		04/20/2006	BANC OF AMERICA SECURITIES	900.000	16,247		0	L
628916-10-8	NS GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	800.000	40,578		0	L
670346-10-5	NUCOR CORP		05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	33,400.000	3,517,020		0	L
62944T-10-5	NVR INC		04/20/2006	BANC OF AMERICA SECURITIES	200.000	159,759		0	L

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670823-10-3	O CHARLEYS INC.		04/20/2006	BANC OF AMERICA SECURITIES	600.000	10,302		0	L
674599-10-5	OCCIDENTAL PETROLEU		05/31/2006	Various	57,700.000	5,651,196		0	L
675232-10-2	OCEANEERING INTERNATIONAL INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	55,016		0	L
67611V-10-1	ODYSSEY HEALTHCARE INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	19,732		0	L
678002-10-6	OIL SERVICE HOLDRS TRUST		05/18/2006	Various	4,163.000	624,797		0	A
679580-10-0	OLD DOMINION FREIGHT LINE INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	30,268		0	L
670872-10-0	OM GROUP INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	24,752		0	L
681919-10-6	OMNICOM GROUP		05/18/2006	LEHMAN BROTHERS INC.	6,700.000	614,973		0	L
682129-10-1	OMNOVA SOLUTIONS INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	8,928		0	L
682159-10-8	ON ASSIGNMENT INC.		04/20/2006	BANC OF AMERICA SECURITIES	800.000	10,029		0	L
68371P-10-2	OPEN SOLUTIONS		04/20/2006	BANC OF AMERICA SECURITIES	700.000	19,971		0	L
68389X-10-5	ORACLE CORP.		05/18/2006	LEHMAN BROTHERS INC.	142,900.000	1,982,001		0	L
688239-20-1	OSHKOSH TRUCK CORP		04/24/2006	Various	4,500.000	280,761		0	L
688582-10-5	OSTEOTECH, INC.		04/20/2006	BANC OF AMERICA SECURITIES	500.000	2,230		0	L
690732-10-2	OWENS & MINOR, INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	50,074		0	L
691497-30-9	OXFORD INDUSTRIES, INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	40,246		0	L
693506-10-7	P P G INDUSTRIES, INC.		05/18/2006	BANC OF AMERICA SECURITIES	9,800.000	640,728		0	L
693718-10-8	PACCAR, INC.		06/20/2006	Various	34,304.000	2,654,092		0	L
696643-10-5	PALM INC.		06/13/2006	CANTOR, FITZGERALD & CO.	31,000.000	521,163		0	L
69840W-10-8	PANERA BREAD COMPANY		04/20/2006	BANC OF AMERICA SECURITIES	900.000	64,311		0	L
698813-10-2	PAPA JOHNS INTL INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	43,058		0	L
699462-10-7	PAREXEL INTERNATIONAL CORP.		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	27,010		0	L
700416-20-9	PARK ELECTROCHEMICAL CORP.		04/20/2006	BANC OF AMERICA SECURITIES	700.000	21,889		0	L
70159Q-10-4	PARKWAY PROPERTIES		04/20/2006	BANC OF AMERICA SECURITIES	400.000	16,160		0	L
704227-10-7	PAXAR CORP.		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	29,541		0	L
704326-10-7	PAYCHEX INC.		05/18/2006	LEHMAN BROTHERS INC.	12,700.000	491,494		0	L
705324-10-1	PEDIATRIX MEDICAL GROUP		04/20/2006	BANC OF AMERICA SECURITIES	600.000	61,619		0	L
705560-10-0	PEET'S COFFEE & TEA INC.		04/20/2006	BANC OF AMERICA SECURITIES	400.000	12,058		0	L
705906-10-5	PEGASUS SOLUTIONS INC.		04/20/2006	BANC OF AMERICA SECURITIES	700.000	6,584		0	L
707882-10-6	PENN VIRGINIA CORP.		04/20/2006	BANC OF AMERICA SECURITIES	600.000	43,444		0	L
708160-10-6	PENNEY (J.C.) CO., INC.		05/23/2006	Various	44,280.000	2,786,263		0	L
713278-10-9	PEPBOYS MANNY MOE & JACK		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	29,026		0	L
713448-10-8	PEPSICO INC.		06/28/2006	Various	141,400.000	8,389,513		0	L
713569-30-9	PER SE TECHNOLOGIES INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	33,628		0	L
713755-10-6	PERFORMANCE FOOD GROUP CO.		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	43,998		0	L
716382-10-6	PETMED EXPRESS INC.		06/14/2006	CANTOR, FITZGERALD & CO.	7,800.000	109,827		0	L
716578-10-9	PETROLEUM DEVELOPMENT CORP.		04/20/2006	BANC OF AMERICA SECURITIES	600.000	25,614		0	L
69333Y-10-8	PF CHANGS CHINA BISTRO		04/20/2006	BANC OF AMERICA SECURITIES	700.000	31,448		0	L
717081-10-3	PFIZER INC.		05/18/2006	BANC OF AMERICA SECURITIES	96,400.000	2,309,696		0	L
717265-10-2	PHELPS DODGE CORP		05/18/2006	LEHMAN BROTHERS INC.	7,000.000	613,988		0	L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		05/26/2006	Various	4,600.000	169,340		0	L
719153-10-8	PHOENIX TECHNOLOGIES LTD.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	5,580		0	L
719364-10-1	PHOTON DYNAMICS		04/20/2006	BANC OF AMERICA SECURITIES	400.000	7,297		0	L
719405-10-2	PHOTRONICS INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	26,259		0	L
723456-10-9	PINNACLE ENTERTAINMENT INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	50,944		0	L
724479-10-0	PITNEY-BOWES		06/20/2006	Various	48,406.000	2,011,937		0	L
726900-10-3	PLANAR SYSTEMS INC.		04/20/2006	BANC OF AMERICA SECURITIES	500.000	8,646		0	L
72813P-10-0	PLAYTEX PRODUCTS INC.		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	23,731		0	L
731068-10-2	POLARIS INDUSTRIES INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	68,775		0	L
731738-10-0	POLYMEDICA GROUP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	40,715		0	L
73179P-10-6	POLYONE CORPORATION		04/20/2006	BANC OF AMERICA SECURITIES	3,300.000	29,846		0	L
73278L-10-5	POOL CORP.		04/20/2006	BANC OF AMERICA SECURITIES	2,200.000	108,122		0	L
732827-10-0	POPE & TALBOT, INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	5,370		0	L
737407-10-6	POSSIS CORP.		04/20/2006	BANC OF AMERICA SECURITIES	400.000	3,983		0	L
737464-10-7	POST PROPERTIES, INC.		05/22/2006	GREEN STREET ADVISORS	15,000.000	617,922		0	L
737630-10-3	POTLATCH CORP.		04/04/2006	Various	5,415.000	224,144		0	L
739276-10-3	POWER INTEGRATIONS INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	24,694		0	L
74005P-10-4	PRAXAIR INC.		06/20/2006	Various	36,057.000	1,905,762		0	L
740065-10-7	PRE PAID LEGAL SERVICES, INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	31,652		0	L
742718-10-9	PROCTER & GAMBLE		05/18/2006	LEHMAN BROTHERS INC.	113,900.000	6,291,810		0	L
743312-10-0	PROGRESS SOFTWARE CORP.		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	40,205		0	L

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743410-10-2	PROLOGIS		05/01/2006	CITIGROUP GLOBAL MARKETS	42,500.000	2,135,714		0	L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		05/12/2006	MORGAN STANLEY DEAN WITTER	25,000.000	1,306,390		0	L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		05/18/2006	LEHMAN BROTHERS INC.	17,200.000	511,747		0	L
747525-10-3	QUALCOMM INC		05/18/2006	LEHMAN BROTHERS INC.	60,000.000	2,835,265		0	L
747582-10-4	QUALITY SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	18,828		0	L
747620-10-2	QUANEX CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	62,037		0	L
74834L-10-0	QUEST DIAGNOSTICS		05/18/2006	Various	37,200.000	2,183,816		0	L
74838C-10-6	QUICKSILVER INC		04/20/2006	BANC OF AMERICA SECURITIES	4,300.000	58,579		0	L
75025N-10-2	RADIANT SYSTEMS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	12,246		0	L
75040P-40-5	RADIO ONE INC		05/08/2006	CANTOR, FITZGERALD & CO	27,200.000	227,346		0	L
750459-10-9	RADISYS CORP		04/20/2006	BANC OF AMERICA SECURITIES	600.000	11,846		0	L
751028-10-1	RALCORP HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	43,709		0	L
753820-10-9	RARE HOSPITALITY		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	33,111		0	L
755111-50-7	RAYTHEON CO COM NEW		06/20/2006	Various	96,038.000	4,230,623		0	L
75621K-10-6	RECKSON ASSOCIATES		05/22/2006	Various	40,000.000	1,564,778		0	L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	23,344		0	L
758750-10-3	REGAL BELOIT CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	52,740		0	L
758849-10-3	REGENCY CENTERS CORPORATION		04/13/2006	Various	17,000.000	1,095,025		0	L
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	24,295		0	L
758932-10-7	REGIS CORP		06/07/2006	PRUDENTIAL SECURITIES, INCORPORATED	27,200.000	937,223		0	L
759148-10-9	REHABCARE GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	10,330		0	L
759509-10-2	RELIANCE STEEL & ALUMINUM		06/06/2006	Various	3,100.000	288,228		0	L
759594-30-2	REMINGTON OIL & GAS CORP		04/20/2006	BANC OF AMERICA SECURITIES	900.000	40,012		0	L
761152-10-7	RESMED INC		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	111,957		0	L
761230-10-1	RESPIRONICS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	63,069		0	L
770196-10-3	ROBBINS & MEYERS INC		04/20/2006	BANC OF AMERICA SECURITIES	100.000	2,355		0	L
772739-20-7	ROCK TENN CO		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	17,785		0	L
775133-10-1	ROGERS HEALTH		04/20/2006	BANC OF AMERICA SECURITIES	500.000	27,369		0	L
775371-10-7	ROHM & HAAS CO		06/20/2006	Various	30,954.000	1,475,239		0	L
776696-10-6	ROPER CORP		04/03/2006	CANTOR, FITZGERALD & CO	5,600.000	277,291		0	L
74973W-10-7	RTI INTERNATIONAL METALS		04/20/2006	BANC OF AMERICA SECURITIES	800.000	46,701		0	L
781270-10-3	RUDOLPH TECHNOLOGIES		04/20/2006	BANC OF AMERICA SECURITIES	900.000	15,143		0	L
782233-10-0	RUSS BERRIE & CO, INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	11,966		0	L
782352-10-8	RUSSELL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	22,032		0	L
783520-10-9	RYAN'S RESTAURANT GROUP		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	30,362		0	L
78375P-10-7	RYERSON INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	25,932		0	L
786514-20-8	SAFEWAY INC		06/20/2006	Various	96,501.000	2,403,924		0	L
800013-10-4	SANDERSON FARMS INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	15,500		0	L
803111-10-3	SARA LEE CORP		06/20/2006	Various	163,126.000	2,785,209		0	L
80517Q-10-0	SAVIENT PHARMACEUTICALS		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	12,348		0	L
78387P-10-3	SBS TECHNOLOGIES INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	8,152		0	L
806037-10-7	SCANSOURCE INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	23,878		0	L
806605-10-1	SCHERING-PLOUGH		05/18/2006	LEHMAN BROTHERS INC.	53,800.000	1,042,422		0	L
806857-10-8	SCHLUMBERGER LTD		05/18/2006	LEHMAN BROTHERS INC.	40,800.000	2,681,786		0	L
807863-10-5	SCHOOL SPECIALTY INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	25,289		0	L
808194-10-4	SCHULMAN (A.), INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	22,910		0	L
80874P-10-9	SCIENTIFIC GAMES CORP		04/25/2006	CANTOR, FITZGERALD & CO	25,600.000	995,566		0	L
811904-10-1	SEACOR HOLDINGS INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	77,278		0	L
812350-10-6	SEARS HOLDING CORP		05/31/2006	Various	4,900.000	760,484		0	L
813705-10-0	SECURE COMPUTING CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	22,409		0	L
81616X-10-3	SELECT COMFORT CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	43,901		0	L
784121-10-5	SFBC INTERNATIONAL INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	11,647		0	L
820280-10-5	SHAW GROUP		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	84,572		0	L
82514P-20-0	SHOREBANK		05/31/2006	SANDLER O'NEILL & PARTNERS	4,000.000	4,000,000		0	U
825549-10-8	SHUFFLE MASTER INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	51,086		0	L
82567D-10-4	SHURGARD STORAGE CENTERS CL A		05/15/2006	Various	151,100.000	9,515,242		0	L
826322-10-9	SIERRA HEALTH SVCS INC		04/20/2006	BANC OF AMERICA SECURITIES	2,300.000	90,988		0	L
828806-10-9	SIMON PROPERTY GROU		06/07/2006	Various	56,200.000	4,510,394		0	L
829073-10-5	SIMPSON MANUFACTURING		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	70,551		0	L
830566-10-5	SKECHERS USA INC		04/27/2006	CANTOR, FITZGERALD & CO	8,700.000	240,968		0	L
830830-10-5	SKYLINE CORP		04/20/2006	BANC OF AMERICA SECURITIES	400.000	15,817		0	L

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

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830879-10-2	SKYWEST INC.		04/20/2006	Various	4,400.000	113,843		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC.		04/20/2006	BANC OF AMERICA SECURITIES	4,700.000	37,060		0	L
78440X-10-1	SL GREEN REALTY CORP.		04/17/2006	GREEN STREET ADVISORS	10,500.000	1,006,615		0	L
831865-20-9	SMITH (A.O.)		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	50,424		0	L
83545G-10-2	SONIC AUTOMOTIVE INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	24,169		0	L
835451-10-5	SONIC CORP.		05/05/2006	Various	2,000.500	68,857		0	L
835460-10-6	SONIC SOLUTIONS		04/20/2006	BANC OF AMERICA SECURITIES	800.000	14,149		0	L
836167-10-6	SOURCECORP INC.		04/20/2006	BANC OF AMERICA SECURITIES	500.000	12,236		0	L
844741-10-8	SOUTHWEST AIRLINES		06/20/2006	Various	154,578.000	2,508,809		0	L
84610H-10-8	SOVRAN SELF STORAGE		05/25/2006	Various	1,800.000	87,216		0	L
84762L-10-5	SPECTRUM BRANDS INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	22,597		0	L
848420-10-5	SPHERION CORPORATION		04/20/2006	BANC OF AMERICA SECURITIES	2,500.000	26,538		0	L
852061-10-0	SPRINT NEXTEL CORP.		05/18/2006	LEHMAN BROTHERS INC.	103,100.000	2,399,210		0	L
790849-10-3	ST JUDE MEDICAL		05/18/2006	Various	31,900.000	1,160,795		0	L
792228-10-8	ST MARY LAND AND EXPLORATION CO.		04/20/2006	BANC OF AMERICA SECURITIES	2,100.000	93,232		0	L
85254C-30-5	STAGE STORES INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	27,760		0	L
852857-20-0	STAMPS.COM		06/13/2006	CANTOR, FITZGERALD & CO.	6,900.000	192,485		0	L
853626-10-9	STANDARD MICROSYSTEMS CORP.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	19,553		0	L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		04/20/2006	BANC OF AMERICA SECURITIES	700.000	5,817		0	L
853887-10-7	STANDARD REGISTER CO.		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	15,815		0	L
85375C-10-1	STANDARD-PACIFIC CORP.		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	59,118		0	L
854231-10-7	STANDEX INTERNATIONAL CORP.		04/20/2006	BANC OF AMERICA SECURITIES	600.000	17,912		0	L
855030-10-2	STAPLES INC.		05/18/2006	LEHMAN BROTHERS INC.	26,900.000	667,275		0	L
855244-10-9	STARBUCKS CORP.		05/18/2006	Various	70,600.000	2,589,703		0	L
85569C-10-7	STARTEK INC.		04/20/2006	BANC OF AMERICA SECURITIES	400.000	9,609		0	L
85590A-40-1	STARWOOD HOTELS AND RESORTS		06/20/2006	Various	397,301.000	7,714,775		0	L
858119-10-0	STEEL DYNAMICS INC.		04/13/2006	CANTOR, FITZGERALD & CO.	2,100.000	121,860		0	L
858375-10-8	STEIN MART INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	23,291		0	L
860342-10-4	STEWART & STEVENSON SERVICES, INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	32,078		0	L
861642-10-6	STONE ENERGY INC.		04/20/2006	BANC OF AMERICA SECURITIES	600.000	27,499		0	L
86272T-10-6	STRATEGIC HOTEL CAPITAL		04/10/2006	GREEN STREET ADVISORS	40,000.000	917,280		0	L
863307-10-4	STREETTRACKS GOLD TRUST		04/21/2006	BANK OF AMERICA SECURITIES LLC	9,100.000	564,018		0	L
863314-10-0	STRIDE RITE CORP.		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	27,674		0	L
863667-10-1	STRYKER CORP.		06/14/2006	Various	33,900.000	1,496,379		0	L
866674-10-4	SUN COMMUNITIES		05/12/2006	MORGAN STANLEY DEAN WITTER	30,000.000	953,007		0	L
866810-10-4	SUN MICROSYSTEMS, INC.		06/20/2006	Various	341,898.000	1,488,834		0	L
86768K-10-6	SUNSRISE SENIOR LIVING INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	57,856		0	L
867892-10-1	SUNSTONE HOTEL INVESTORS INC.		04/10/2006	Various	40,000.000	1,159,462		0	L
868532-10-2	SUPERTEX INC.		04/20/2006	BANC OF AMERICA SECURITIES	400.000	16,413		0	L
868873-10-0	SURMODICS INC.		04/20/2006	BANC OF AMERICA SECURITIES	600.000	22,650		0	L
870738-10-1	SWIFT ENERGY CO.		04/20/2006	BANC OF AMERICA SECURITIES	800.000	34,725		0	L
870756-10-3	SWIFT TRANSPORTATION CO INC.		05/02/2006	J. P. MORGAN SECURITIES, INC.	8,800.000	266,662		0	L
871142-10-5	SYBRON DENTAL SPECIALTIES INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	61,661		0	L
871503-10-8	SYMANTEC CORP.		06/20/2006	Various	454,238.000	7,522,121		0	L
87157D-10-9	SYNAPTICS INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	22,718		0	L
871829-10-7	SYSCO CORP.		05/18/2006	LEHMAN BROTHERS INC.	23,100.000	704,651		0	L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	35,049		0	L
874918-10-5	TALX INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	32,543		0	L
875465-10-6	TANGER FACTORY OUTLETS		05/23/2006	LEHMAN BROTHERS INC.	30,000.000	943,350		0	L
87612E-10-6	TARGET CORP.		05/18/2006	LEHMAN BROTHERS INC.	20,900.000	1,036,271		0	L
876664-10-3	TAUBMAN CENTERS INC.		04/19/2006	Various	34,000.000	1,400,409		0	L
878555-10-1	TECHNITROL INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	26,599		0	L
879360-10-5	TELEDYNE TECHNOLOGIES INC.		04/20/2006	BANC OF AMERICA SECURITIES	900.000	34,409		0	L
879868-10-7	TEMPLE-INLAND, INC.		05/18/2006	BANC OF AMERICA SECURITIES	6,400.000	270,804		0	L
88162G-10-3	TETRA TECH INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,700.000	33,089		0	L
88162F-10-5	TETRA TECHNOLOGIES, INC.		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	61,166		0	L
882491-10-3	TEXAS INDUSTRIES INC.		04/20/2006	Various	25,900.000	1,569,156		0	L
882508-10-4	TEXAS INSTRUMENTS		05/18/2006	LEHMAN BROTHERS INC.	66,300.000	2,137,448		0	L
883203-10-1	TEXTRON, INC.		06/20/2006	Various	25,027.000	2,170,114		0	L
427866-10-8	THE HERSHEY COMPANY		06/07/2006	PRUDENTIAL SECURITIES, INCORPORATED	36,100.000	2,018,593		0	L
857873-10-3	THE STEAK N SHAKE COMPANY		04/20/2006	BANC OF AMERICA SECURITIES	400.000	7,873		0	L

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883375-10-7	THERAGENICS CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	2,677		0	L
872443-40-3	THQ INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	54,598		0	L
887317-10-5	TIME WARNER INC		06/20/2006	Various	396,844.000	6,872,322		0	L
887319-10-1	TIME WARNER TELECOM INC		05/01/2006	BANK OF AMERICA SECURITIES LLC	16,000.000	280,294		0	L
872540-10-9	TJX COS INC NEW		05/23/2006	Various	99,430.000	2,364,594		0	L
889542-10-6	TOLLGRADE COMMUNICATIONS		04/20/2006	BANC OF AMERICA SECURITIES	500.000	7,375		0	L
890333-10-7	TOO, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	40,867		0	L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC		04/14/2006	VARIOUS	0.160	0		0	L
891092-10-8	TORO CO		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	81,583		0	L
892356-10-6	TRACTOR SUPPLY CO		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	84,820		0	L
894650-10-0	TREDEGAR CO		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	21,260		0	L
89469A-10-4	TREEHOUSE FOODS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	26,914		0	L
89579K-10-9	TRIAD HOSPITALS INC		05/18/2006	BANC OF AMERICA SECURITIES	10,000.000	412,350		0	L
895927-30-9	TRIARC COMPANIES INC		04/20/2006	BANC OF AMERICA SECURITIES	2,000.000	33,674		0	L
896047-10-7	TRIBUNE CO		06/20/2006	Various	45,389.000	1,449,875		0	L
896239-10-0	TRIMBLE NAVIGATION		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	68,205		0	L
896522-10-9	TRINITY INDS INC		05/25/2006	CANTOR, FITZGERALD & CO	1,800.000	115,199		0	L
896818-10-1	TRIUMPH GROUP INC		04/20/2006	BANC OF AMERICA SECURITIES	500.000	24,048		0	L
89687P-10-7	TRIZEC PROPERTIES INC		05/02/2006	CITIGROUP GLOBAL MARKETS	15,000.000	371,121		0	L
897051-20-7	TRONOX INC CL B		04/20/2006	Various	22,592.340	355,835		0	L
899035-50-5	TUESDAY MORNING CORP		04/20/2006	Various	8,500.000	188,908		0	L
902124-10-6	TYCO INTERNATIONAL LTD		06/20/2006	Various	127,093.000	3,403,801		0	L
91274F-10-4	U STORE IT		05/08/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	75,000.000	1,351,733		0	L
903914-10-9	ULTRA PETROLEUM CORP		05/18/2006	LEHMAN BROTHERS INC. CANADA	4,200.000	245,055		0	L
904034-10-5	ULTRATECH INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	19,585		0	L
907818-10-8	UNION PAC CORP		05/18/2006	BANC OF AMERICA SECURITIES	10,100.000	929,505		0	L
909218-10-9	UNIT CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	92,237		0	L
910197-10-2	UNITED DOMINION		04/26/2006	Various	60,100.000	1,665,295		0	L
91324P-10-2	UNITED HEALTH GROUP		05/18/2006	LEHMAN BROTHERS INC.	46,800.000	2,118,863		0	L
911163-10-3	UNITED NATURAL FOODS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	45,011		0	L
911268-10-0	UNITED ONLINE INC		04/19/2006	CANTOR, FITZGERALD & CO	19,100.000	255,623		0	L
911312-10-6	UNITED PARCEL SERVI		05/23/2006	Various	49,000.000	3,947,730		0	L
913004-10-7	UNITED STATIONERS, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	64,570		0	L
913016-30-9	UNITED SURGICAL PARTNERS INT'L		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	50,070		0	L
913017-10-9	UNITED TECHNOLOGIES		05/18/2006	LEHMAN BROTHERS INC.	35,200.000	2,227,085		0	L
913543-10-4	UNIVERSAL FST PRODS INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	44,425		0	L
913915-10-4	UNIVERSAL TECHNICAL INST		04/20/2006	BANC OF AMERICA SECURITIES	800.000	18,640		0	L
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		04/20/2006	CANTOR, FITZGERALD & CO	34,000.000	1,005,900		0	L
914906-10-2	UNIVISION COMMUNICA		05/18/2006	LEHMAN BROTHERS INC.	8,200.000	290,067		0	L
903236-10-7	URS CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	60,610		0	L
90341W-10-8	US AIRWAYS GROUP INC		04/20/2006	Various	52,000.000	1,994,151		0	L
90328M-10-7	USANA HEALTH SCIENCES INC		04/20/2006	BANC OF AMERICA SECURITIES	300.000	11,276		0	L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		06/06/2006	PRUDENTIAL SECURITIES, INCORPORATED	53,300.000	952,406		0	L
91913Y-10-0	VALERO ENERGY		06/15/2006	Various	147,500.000	8,888,735		0	L
920253-10-1	VALMONT INDUSTRIES INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	53,084		0	L
922042-85-8	VANGUARD EMERGING MARKETS VIPER		04/21/2006	WARBURG DILLION READ LLC	7,600.000	553,013		0	L
922908-62-9	VANGUARD MID-CAP VIPERS		06/09/2006	WARBURG DILLION READ LLC	360,000.000	23,815,008		0	L
922042-86-6	VANGUARD PACIFIC VIPERS		04/21/2006	WARBURG DILLION READ LLC	8,300.000	557,724		0	L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		04/21/2006	MORGAN STANLEY DEAN WITTER	20,500.000	1,085,422		0	L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		04/20/2006	BANC OF AMERICA SECURITIES	1,800.000	54,134		0	L
922417-10-0	VEECO INSTRUMENTS		04/20/2006	BANC OF AMERICA SECURITIES	900.000	22,325		0	L
46122E-10-5	VENTIV HEALTH INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	28,525		0	L
92343E-10-2	VERISIGN INC		05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC	14,900.000	335,243		0	L
92343P-10-7	VERITAS DGC INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	44,443		0	L
92343V-10-4	VERIZON COMMUNICATIONS		05/18/2006	BANC OF AMERICA SECURITIES	43,400.000	1,324,876		0	L
92532F-10-0	VERTEX PHARMACEUTICALS		05/23/2006	Various	94,600.000	3,109,505		0	L
92534N-10-1	VERTRUE INC		04/20/2006	BANC OF AMERICA SECURITIES	400.000	16,471		0	L
92553P-20-1	VIACOM INC CLASS B		05/18/2006	LEHMAN BROTHERS INC.	25,400.000	956,102		0	L
92552R-40-6	VIAD CORP		04/20/2006	BANC OF AMERICA SECURITIES	700.000	23,094		0	L
92552V-10-0	VIASAT INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	20,915		0	L
92553Q-20-9	VIASYS HEALTHCARE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	27,500		0	L

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
925815-10-2	VICOR CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	34,863		0	L
928469-10-5	VITAL SIGNS INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	30,372		0	L
928703-10-7	VOLT INFO SCIENCES INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	19,459		0	L
92886T-20-1	VONAGE		05/24/2006	DEUTSCHE BANK CAPITAL CORP	45,800.000	778,600		0	L
929042-10-9	VORNADO REALTY TRUS		06/20/2006	Various	37,283.000	3,546,242		0	L
929566-10-7	WABASH NATIONAL CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	21,574		0	L
92978A-AA-0	WACHOVIA CAPITAL TRUST I		04/03/2006	VARIOUS	9,000,000.000	9,000,000		0	U
931422-10-9	WALGREEN CO		06/02/2006	Various	69,000.000	2,879,244		0	L
931142-10-3	WAL-MART STORES		06/13/2006	Various	115,930.000	5,494,757		0	L
941053-10-0	WASTE CONNECTIONS		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	63,162		0	L
94106L-10-9	WASTE MANAGEMENT IN		06/20/2006	Various	118,030.000	4,214,757		0	L
942622-20-0	WATSCO INC		04/20/2006	BANC OF AMERICA SECURITIES	700.000	46,608		0	L
942712-10-0	WATSON WYATT WORLDWIDE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	47,098		0	L
942749-10-2	WATTS WATER TECHNOLOGIES INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	32,519		0	L
943315-10-1	WAUSAU PAPER CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	21,045		0	L
929236-10-7	WD-40 CO		04/20/2006	BANC OF AMERICA SECURITIES	700.000	22,718		0	L
94767L-10-9	WEBEX COMMUNICATIONS INC		04/20/2006	BANC OF AMERICA SECURITIES	1,400.000	47,877		0	L
947684-10-6	WEBSENSE		04/20/2006	BANC OF AMERICA SECURITIES	1,500.000	38,472		0	L
948741-10-3	WEINGARTEN REALTY		05/11/2006	BANK OF AMERICA SECURITIES LLC	15,000.000	588,875		0	L
949702-10-4	WELLMAN, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,200.000	7,814		0	L
94973V-10-7	WELLPOINT INC		05/18/2006	LEHMAN BROTHERS INC.	22,600.000	1,649,234		0	L
962166-10-4	WEYERHAEUSER CO COM		06/20/2006	Various	52,126.000	3,089,972		0	L
92925E-10-8	W-H ENERGY SERVICES INC		04/20/2006	BANC OF AMERICA SECURITIES	900.000	45,292		0	L
969457-10-0	WILLIAMS COS., INC		06/20/2006	Various	99,039.000	2,115,503		0	L
974637-10-0	WINNEBAGO INDUSTRIES, INC		04/20/2006	BANC OF AMERICA SECURITIES	1,600.000	48,095		0	L
929297-10-9	WMS INDUSTRIES		04/20/2006	BANC OF AMERICA SECURITIES	1,000.000	30,690		0	L
978093-10-2	WOLVERINE TUBE INC		04/20/2006	BANC OF AMERICA SECURITIES	600.000	1,713		0	L
978097-10-3	WOLVERINE WORLD WIDE, INC		04/20/2006	BANC OF AMERICA SECURITIES	2,600.000	63,778		0	L
980745-10-3	WOODWARD GOVERN		04/20/2006	BANC OF AMERICA SECURITIES	1,300.000	47,185		0	L
981475-10-6	WORLD FUEL SERVICES CORP		04/20/2006	BANC OF AMERICA SECURITIES	800.000	32,204		0	L
982526-10-5	WRIGLEY (WM) JR		05/30/2006	CONVERSION	2,475.000	117,810		0	L
982526-20-4	WRIGLEY (WM) JR. CLASS B		04/12/2006	STOCK DIV	2,475.000	117,810		0	L
983024-10-0	WYETH		05/18/2006	Various	26,600.000	1,301,562		0	L
984121-10-3	XEROX CORP		06/20/2006	Various	685,451.000	9,421,481		0	L
983919-10-1	XILINX INC		06/07/2006	BROWN BROTHERS HARRIMAN & COMPANY	73,400.000	1,910,822		0	L
983857-10-3	XRITE INC		04/20/2006	BANC OF AMERICA SECURITIES	1,100.000	14,196		0	L
98385X-10-6	XTO ENERGY INC		05/18/2006	LEHMAN BROTHERS INC.	12,800.000	513,175		0	L
984332-10-6	YAHOO INC		06/26/2006	Various	110,900.000	3,471,713		0	L
988498-10-1	YUM! BRANDS INC		06/09/2006	Various	106,300.000	5,560,386		0	L
988858-10-6	ZALE CORP		04/20/2006	BANC OF AMERICA SECURITIES	1,900.000	47,425		0	L
98876Y-AA-8	ZFS FINANCE USA TRUST II		05/01/2006	GOLDMAN, SACHS & CO	5,000,000.000	4,731,600		129,896	U
98956P-10-2	ZIMMER HOLDINGS		05/18/2006	LEHMAN BROTHERS INC.	5,700.000	353,634		0	L
112900-10-5	BROOKFIELD PROPERTIES	F	05/12/2006	MORGAN STANLEY DEAN WITTER	15,000.000	466,914		0	L
H0010V-10-1	ABB LTD PAR CHF 2.5	D	06/14/2006	ALLIANCE BERNSTEIN	398,646.000	5,484,667		0	U
G1150G-11-1	ACCENTURE LTD	F	06/29/2006	Various	102,000.000	2,825,288		0	U
F0392W-12-5	ARKEMA EUR10	D	06/15/2006	DISTRIBUTION	2,119.100	64,160		0	U
W10020-11-8	ATLAS COPCO AB-A S HS	D	06/14/2006	ALLIANCE BERNSTEIN	44,089.000	1,195,469		0	U
06738C-82-8	BARCLAYS BANK PLC	F	04/03/2006	VARIOUS	4,000,000.000	4,000,000		0	U
G1245Z-10-8	BG GROUP ORD GBP0.10	D	05/25/2006	ALLIANCE BERNSTEIN	60,000.000	763,151		0	U
G1104A-10-3	BHP BILLITON PLC ORD USD0.50	D	05/25/2006	ALLIANCE BERNSTEIN	15,580.000	293,692		0	U
J05124-14-4	CANON	D	06/22/2006	ALLIANCE BERNSTEIN	39,100.000	2,862,350		0	U
F13587-12-0	CAP GEMINI	D	05/25/2006	ALLIANCE BERNSTEIN	11,574.000	617,002		0	U
G25508-10-5	CRH ORD EURO.32	D	05/25/2006	ALLIANCE BERNSTEIN	10,565.000	351,353		0	U
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	06/28/2006	ALLIANCE BERNSTEIN	139,100.000	2,436,207		0	U
F17114-10-3	EADS(EURO AERO DEF EUR1	D	05/25/2006	ALLIANCE BERNSTEIN	21,668.000	826,180		0	U
F31668-10-0	ESSILOR INTERNAT EURO.35	D	06/30/2006	ALLIANCE BERNSTEIN	32,962.000	3,188,516		0	U
J22302-11-1	HONDA MOTOR CO., LTD	D	05/25/2006	ALLIANCE BERNSTEIN	30,400.000	2,128,133		0	U
J22848-10-5	HOYA CORPORATION	D	05/25/2006	ALLIANCE BERNSTEIN	4,300.000	166,016		0	U
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	06/20/2006	Various	70,521.000	2,923,955		0	U
G52440-10-7	KERRY PROPERTIES L HKD1	D	06/09/2006	ALLIANCE BERNSTEIN	3,840.000	14,140		0	U
J35759-12-5	KOMATSU NPV	D	06/22/2006	ALLIANCE BERNSTEIN	104,000.000	2,198,571		0	U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
J38781-10-0	LEOPALACE 21 CORP JPY50	D	06/29/2006	ALLIANCE BERNSTEIN	34,100.000	1,065,857		0	U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC	F	05/18/2006	Various	43,100.000	2,373,331		0	L
J41121-10-4	MATSUSHITA ELC IND NPV	D	05/25/2006	ALLIANCE BERNSTEIN	15,000.000	346,162		0	U
J44690-13-9	MITSUI & CO NPV	D	06/09/2006	ALLIANCE BERNSTEIN	156,000.000	2,342,079		0	U
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	04/18/2006	ALLIANCE BERNSTEIN	45,000.000	329,095		0	U
G6359F-10-3	NABORS INDUSTRIES L	F	03/30/2006	J. P. MORGAN SECURITIES, INC	12,000.000	436,064		0	U
J48818-12-4	NEC	D	05/25/2006	ALLIANCE BERNSTEIN	29,000.000	172,812		0	U
H57312-46-6	NESTLE SA PAR CHF1	D	06/21/2006	ALLIANCE BERNSTEIN	8,030.000	2,413,931		0	U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	06/20/2006	ALLIANCE BERNSTEIN	301.000	1,459,801		0	U
J58472-11-9	NITTO DENKO	D	06/22/2006	ALLIANCE BERNSTEIN	7,700.000	578,029		0	U
H5783Q-10-6	NOBEL BIOCARE HLDG CMN STK	D	05/26/2006	ALLIANCE BERNSTEIN	613.000	149,349		0	U
65653B-92-6	NORSK HYDRO ASA NOK20	D	05/26/2006	ALLIANCE BERNSTEIN	59,918.000	1,717,327		0	U
H5820Q-15-0	NOVARTIS REGISTERED	D	05/26/2006	ALLIANCE BERNSTEIN	19,416.000	1,099,457		0	U
74927Q-AA-5	RBS CAPITAL TRUST III	F	04/03/2006	VARIOUS	15,000,000.000	15,000,000		0	U
Q8142Y-10-9	RINKER GROUP NPV	D	05/25/2006	ALLIANCE BERNSTEIN	11,662.000	162,794		0	U
G75754-10-4	RIO TINTO ORD GBP0.10	D	05/25/2006	ALLIANCE BERNSTEIN	90,429.000	5,071,975		0	U
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	06/22/2006	ALLIANCE BERNSTEIN	9,474.000	1,502,019		0	U
F5548N-10-1	SANOFI-AVENTIS	D	06/22/2006	ALLIANCE BERNSTEIN	5,546.000	520,841		0	U
D66992-10-4	SAP AG	D	05/25/2006	ALLIANCE BERNSTEIN	7,667.000	1,726,119		0	U
J76379-10-6	SONY CORP NPV	D	05/25/2006	ALLIANCE BERNSTEIN	2,500.000	114,395		0	U
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	05/25/2006	ALLIANCE BERNSTEIN	2,700.000	169,765		0	U
F91255-10-3	TF1 - TV FRANCAISE EURO.20	D	05/25/2006	ALLIANCE BERNSTEIN	48,522.000	1,652,357		0	U
G90078-10-9	TRANSOCEAN INC	F	05/18/2006	LEHMAN BROTHERS INC.	11,200.000	891,154		0	U
F5879X-10-8	VINCI	D	06/14/2006	ALLIANCE BERNSTEIN	15,128.000	1,435,114		0	U
F5879X-41-3	VINCI EURO.01 SUB RIGHTS 12/04/06	D	03/30/2006	DIRECT	28,419.000	0		0	L
G95089-10-1	WEATHERFORD INTERNA	F	05/31/2006	BERNSTEIN (SANFORD C.) & CO., INC.	81,600.000	4,248,912		0	U
Q9857K-10-2	WORLEY PARSONS LTD NPV	D	06/30/2006	ALLIANCE BERNSTEIN	15,400.000	222,213		0	U
G9787H-10-5	WPP GROUP ORD GBP 4.75	D	05/25/2006	ALLIANCE BERNSTEIN	97,101.000	1,222,574		0	L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	06/22/2006	ALLIANCE BERNSTEIN	75,727.000	3,065,282		0	U
6899999 - Total - Common Stocks - Industrial, Misc.						899,940,077	XXX	129,896	XXX
02002@-10-2	ALLSTATE INDEMNITY COMPANY		05/31/2006	DISTRIBUTION	0.000	15,000,000		0	A
02010#-10-0	ALLSTATE NEW JERSEY HOLDINGS, INC		04/28/2006	DISTRIBUTION	0.000	22,593		0	A
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE		05/31/2006	DISTRIBUTION	0.000	30,000,000		0	A
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates						45,022,593	XXX	0	XXX
261934-10-3	DREYFUS MONEY MARKET		06/01/2006	DIRECT	49,872,278.490	49,872,278		0	L
7199999 - Total - Common Stocks - Money Market Mutual Fund						49,872,278	XXX	0	XXX
7299997 - Total - Common Stocks - Part 3						1,340,414,874	XXX	129,896	XXX
7299999 - Total - Common Stocks						1,340,414,874	XXX	129,896	XXX
7399999 - Total - Preferred and Common Stocks						1,368,536,911	XXX	129,896	XXX
7499999 - Totals						5,004,677,771	XXX	15,253,437	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 73 .

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)
3134A4-JT-2	FREDDIE MAC		06/08/2006	DEUTSCHE BANK SECURITIES		5,114,180	5,000,000	5,212,905	5,201,538	0	(5,703)	0	(5,703)	0	5,195,835	0	(81,655)	(81,655)	115,000	01/15/2012	1
3134A4-SA-3	FREDDIE MAC		06/08/2006	HSBC SECURITIES, INC.		1,914,400	2,000,000	1,947,182	1,949,547	0	1,186	0	1,186	0	1,950,733	0	(36,333)	(36,333)	36,000	01/15/2013	1
362041-W8-4	GOVT NATL MTG ASSOC I #014171		06/01/2006	SCHEDULED REDEMPTION		21	21	21	21	0	0	0	0	0	21	0	0	0	0	01/15/2007	1
362042-UB-7	GOVT NATL MTG ASSOC I #014978		06/01/2006	SCHEDULED REDEMPTION		132	132	133	132	0	0	0	0	0	132	0	0	0	2	02/15/2007	1
362043-TC-5	GOVT NATL MTG ASSOC I #015847		06/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	02/15/2007	1
362044-L6-4	GOVT NATL MTG ASSOC I #016549		06/01/2006	SCHEDULED REDEMPTION		50	50	51	50	0	0	0	0	0	50	0	0	0	1	05/15/2007	1
362045-HA-7	GOVT NATL MTG ASSOC I #017325		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	06/15/2007	1
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		06/01/2006	SCHEDULED REDEMPTION		238	238	249	254	0	(17)	0	(17)	0	238	0	0	0	5	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		06/01/2006	SCHEDULED REDEMPTION		118	118	124	125	0	(7)	0	(7)	0	118	0	0	0	2	01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		06/01/2006	SCHEDULED REDEMPTION		82,115	82,115	85,301	85,621	0	(3,506)	0	(3,506)	0	82,115	0	0	0	1,110	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		06/01/2006	SCHEDULED REDEMPTION		194	194	208	207	0	(12)	0	(12)	0	194	0	0	0	4	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		06/01/2006	SCHEDULED REDEMPTION		275	275	288	289	0	(14)	0	(14)	0	275	0	0	0	6	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		06/01/2006	SCHEDULED REDEMPTION		40,079	40,079	39,374	39,184	0	895	0	895	0	40,079	0	0	0	724	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		06/01/2006	SCHEDULED REDEMPTION		385	385	394	393	0	(8)	0	(8)	0	385	0	0	0	6	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		06/01/2006	SCHEDULED REDEMPTION		24	24	25	25	0	0	0	0	0	24	0	0	0	0	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		06/01/2006	SCHEDULED REDEMPTION		27,706	27,706	27,233	27,287	0	419	0	419	0	27,706	0	0	0	374	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		06/01/2006	SCHEDULED REDEMPTION		45,570	45,570	44,863	44,689	0	881	0	881	0	45,570	0	0	0	609	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		06/01/2006	SCHEDULED REDEMPTION		130	130	135	135	0	(5)	0	(5)	0	130	0	0	0	2	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		06/01/2006	SCHEDULED REDEMPTION		142	142	144	144	0	(2)	0	(2)	0	142	0	0	0	2	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		06/01/2006	SCHEDULED REDEMPTION		11,122	11,122	11,465	11,489	0	(367)	0	(367)	0	11,122	0	0	0	161	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		06/01/2006	SCHEDULED REDEMPTION		34,495	34,495	35,567	35,422	0	(927)	0	(927)	0	34,495	0	0	0	632	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		06/01/2006	SCHEDULED REDEMPTION		49,332	49,332	49,483	49,463	0	(131)	0	(131)	0	49,332	0	0	0	826	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		06/01/2006	SCHEDULED REDEMPTION		304	304	313	312	0	(8)	0	(8)	0	304	0	0	0	5	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		06/01/2006	SCHEDULED REDEMPTION		17,473	17,473	16,601	16,412	0	1,061	0	1,061	0	17,473	0	0	0	228	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		06/01/2006	SCHEDULED REDEMPTION		82,986	82,986	83,085	83,077	0	(91)	0	(91)	0	82,986	0	0	0	1,420	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		06/01/2006	SCHEDULED REDEMPTION		355	355	360	359	0	(4)	0	(4)	0	355	0	0	0	6	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2006	SCHEDULED REDEMPTION		17,621	17,621	17,349	17,323	0	298	0	298	0	17,621	0	0	0	228	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		06/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		06/01/2006	SCHEDULED REDEMPTION		81	81	82	82	0	(1)	0	(1)	0	81	0	0	0	1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		06/01/2006	SCHEDULED REDEMPTION		109	109	111	110	0	(1)	0	(1)	0	109	0	0	0	2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		06/01/2006	SCHEDULED REDEMPTION		60,243	60,243	57,287	57,719	0	2,524	0	2,524	0	60,243	0	0	0	690	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		06/01/2006	SCHEDULED REDEMPTION		65,335	65,335	66,392	66,238	0	(903)	0	(903)	0	65,335	0	0	0	1,022	05/15/2024	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)
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		06/01/2006	SCHEDULED REDEMPTION		3,336	3,336	3,171	3,139	0	197	0	197	0	3,336	0	0	0	48	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		06/01/2006	SCHEDULED REDEMPTION		3,856	3,856	3,797	3,807	0	48	0	48	0	3,856	0	0	0	55	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		06/01/2006	SCHEDULED REDEMPTION		3,636	3,636	3,753	3,739	0	(103)	0	(103)	0	3,636	0	0	0	60	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		06/01/2006	SCHEDULED REDEMPTION		1,474	1,474	1,522	1,526	0	(53)	0	(53)	0	1,474	0	0	0	24	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		06/01/2006	SCHEDULED REDEMPTION		2,646	2,646	2,729	2,735	0	(90)	0	(90)	0	2,646	0	0	0	49	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		06/01/2006	SCHEDULED REDEMPTION		44,929	44,929	42,697	42,865	0	2,064	0	2,064	0	44,929	0	0	0	711	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		06/01/2006	SCHEDULED REDEMPTION		18,825	18,825	18,530	18,500	0	325	0	325	0	18,825	0	0	0	268	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		06/01/2006	SCHEDULED REDEMPTION		11,792	11,792	12,034	12,081	0	(288)	0	(288)	0	11,792	0	0	0	202	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		06/01/2006	SCHEDULED REDEMPTION		17	17	17	18	0	0	0	0	0	17	0	0	0	0	06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		06/01/2006	SCHEDULED REDEMPTION		582	582	594	592	0	(9)	0	(9)	0	582	0	0	0	9	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		06/01/2006	SCHEDULED REDEMPTION		26,998	26,998	26,382	26,429	0	569	0	569	0	26,998	0	0	0	395	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		06/01/2006	SCHEDULED REDEMPTION		3,487	3,487	3,544	3,539	0	(52)	0	(52)	0	3,487	0	0	0	53	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		06/01/2006	SCHEDULED REDEMPTION		6,009	6,009	6,107	6,100	0	(92)	0	(92)	0	6,009	0	0	0	75	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		06/01/2006	SCHEDULED REDEMPTION		13,610	13,610	13,833	13,808	0	(198)	0	(198)	0	13,610	0	0	0	193	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		06/01/2006	SCHEDULED REDEMPTION		39	39	41	41	0	(2)	0	(2)	0	39	0	0	0	1	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		06/01/2006	SCHEDULED REDEMPTION		5,839	5,839	5,839	5,809	0	31	0	31	0	5,839	0	0	0	94	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		06/01/2006	SCHEDULED REDEMPTION		5,280	5,280	5,466	5,499	0	(219)	0	(219)	0	5,280	0	0	0	66	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		06/01/2006	SCHEDULED REDEMPTION		87	87	91	90	0	(4)	0	(4)	0	87	0	0	0	2	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		06/01/2006	SCHEDULED REDEMPTION		18	18	18	18	0	0	0	0	0	18	0	0	0	0	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		06/01/2006	SCHEDULED REDEMPTION		24	24	24	24	0	0	0	0	0	24	0	0	0	0	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		06/01/2006	SCHEDULED REDEMPTION		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		06/01/2006	SCHEDULED REDEMPTION		418	418	431	431	0	(13)	0	(13)	0	418	0	0	0	7	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		06/01/2006	SCHEDULED REDEMPTION		1,819	1,819	1,864	1,860	0	(41)	0	(41)	0	1,819	0	0	0	22	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		06/01/2006	SCHEDULED REDEMPTION		157	157	161	160	0	(3)	0	(3)	0	157	0	0	0	2	04/15/2028	1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		06/01/2006	SCHEDULED REDEMPTION		203	203	210	210	0	(7)	0	(7)	0	203	0	0	0	3	10/15/2029	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		06/01/2006	SCHEDULED REDEMPTION		15,105	15,105	15,757	15,750	0	(645)	0	(645)	0	15,105	0	0	0	278	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		06/01/2006	SCHEDULED REDEMPTION		1,081	1,081	1,129	1,131	0	(50)	0	(50)	0	1,081	0	0	0	19	05/15/2026	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		06/01/2006	SCHEDULED REDEMPTION		1,375	1,375	1,436	1,437	0	(62)	0	(62)	0	1,375	0	0	0	27	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		06/01/2006	SCHEDULED REDEMPTION		33	33	34	34	0	0	0	0	0	33	0	0	0	0	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		06/01/2006	SCHEDULED REDEMPTION		5,759	5,759	5,759	5,727	0	32	0	32	0	5,759	0	0	0	93	03/15/2026	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)
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		06/01/2006	SCHEDULED REDEMPTION		134	134	137	136	0	(2)	0	(2)	0	134	0	0	0	2	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		06/01/2006	SCHEDULED REDEMPTION		273	273	286	285	0	(11)	0	(11)	0	273	0	0	0	5	03/15/2026	1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		06/01/2006	SCHEDULED REDEMPTION		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	1	06/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		06/01/2006	SCHEDULED REDEMPTION		618	618	646	650	0	(32)	0	(32)	0	618	0	0	0	11	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		06/01/2006	SCHEDULED REDEMPTION		2,182	2,182	2,182	2,170	0	12	0	12	0	2,182	0	0	0	34	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		06/01/2006	SCHEDULED REDEMPTION		265	265	277	276	0	(11)	0	(11)	0	265	0	0	0	5	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		06/01/2006	SCHEDULED REDEMPTION		112	112	117	116	0	(5)	0	(5)	0	112	0	0	0	2	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		06/01/2006	SCHEDULED REDEMPTION		565	565	590	593	0	(28)	0	(28)	0	565	0	0	0	8	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		06/01/2006	SCHEDULED REDEMPTION		755	755	764	764	0	(8)	0	(8)	0	755	0	0	0	9	03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		06/01/2006	SCHEDULED REDEMPTION		10,470	10,470	10,470	10,412	0	58	0	58	0	10,470	0	0	0	170	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		06/01/2006	SCHEDULED REDEMPTION		168	168	175	177	0	(9)	0	(9)	0	168	0	0	0	3	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		06/01/2006	SCHEDULED REDEMPTION		152	152	159	160	0	(7)	0	(7)	0	152	0	0	0	3	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		06/01/2006	SCHEDULED REDEMPTION		152	152	154	154	0	(3)	0	(3)	0	152	0	0	0	2	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		06/01/2006	SCHEDULED REDEMPTION		139,131	139,131	138,604	138,598	0	532	0	532	0	139,131	0	0	0	2,049	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		06/01/2006	SCHEDULED REDEMPTION		515	515	537	539	0	(24)	0	(24)	0	515	0	0	0	9	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		06/01/2006	SCHEDULED REDEMPTION		420	420	427	426	0	(7)	0	(7)	0	420	0	0	0	6	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		06/01/2006	SCHEDULED REDEMPTION		354	354	369	368	0	(14)	0	(14)	0	354	0	0	0	6	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		06/01/2006	SCHEDULED REDEMPTION		5,022	5,022	5,246	5,248	0	(225)	0	(225)	0	5,022	0	0	0	68	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		06/01/2006	SCHEDULED REDEMPTION		3,397	3,397	3,548	3,556	0	(159)	0	(159)	0	3,397	0	0	0	67	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		06/01/2006	SCHEDULED REDEMPTION		13,321	13,321	13,473	13,489	0	(168)	0	(168)	0	13,321	0	0	0	232	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		06/01/2006	SCHEDULED REDEMPTION		365	365	372	372	0	(6)	0	(6)	0	365	0	0	0	6	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		06/01/2006	SCHEDULED REDEMPTION		367	367	373	373	0	(7)	0	(7)	0	367	0	0	0	6	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		06/01/2006	SCHEDULED REDEMPTION		8,106	8,106	8,245	8,249	0	(143)	0	(143)	0	8,106	0	0	0	95	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		06/01/2006	SCHEDULED REDEMPTION		240	240	238	249	0	(9)	0	(9)	0	240	0	0	0	4	02/15/2029	1
36207K-MW-7	GOVT NATL MTG ASSOC I #434273		04/01/2006	SCHEDULED REDEMPTION		1,091	1,091	1,129	1,129	0	(38)	0	(38)	0	1,091	0	0	0	7	04/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		06/01/2006	SCHEDULED REDEMPTION		12,863	12,863	12,692	12,616	0	247	0	247	0	12,863	0	0	0	140	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		06/01/2006	SCHEDULED REDEMPTION		1,354	1,354	1,369	1,370	0	(16)	0	(16)	0	1,354	0	0	0	23	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		06/01/2006	SCHEDULED REDEMPTION		20	20	21	20	0	(1)	0	(1)	0	20	0	0	0	0	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		06/01/2006	SCHEDULED REDEMPTION		257	257	268	272	0	(15)	0	(15)	0	257	0	0	0	5	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		06/01/2006	SCHEDULED REDEMPTION		162	162	170	169	0	(7)	0	(7)	0	162	0	0	0	3	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		06/01/2006	SCHEDULED REDEMPTION		293	293	298	298	0	(5)	0	(5)	0	293	0	0	0	5	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		06/01/2006	SCHEDULED REDEMPTION		18	18	18	18	0	0	0	0	0	18	0	0	0	0	11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		06/01/2006	SCHEDULED REDEMPTION		6,864	6,864	7,169	7,236	0	(373)	0	(373)	0	6,864	0	0	0	136	12/15/2026	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)
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		06/01/2006	SCHEDULED REDEMPTION		9,081	9,081	9,237	9,257	0	(176)	0	(176)	0	9,081	0	0	0	158	01/15/2028	1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		06/01/2006	SCHEDULED REDEMPTION		134	134	136	136	0	(1)	0	(1)	0	134	0	0	0	2	11/15/2027	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		06/01/2006	SCHEDULED REDEMPTION		2,129	2,129	2,177	2,183	0	(54)	0	(54)	0	2,129	0	0	0	45	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		06/01/2006	SCHEDULED REDEMPTION		8,078	8,078	8,217	8,227	0	(149)	0	(149)	0	8,078	0	0	0	141	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		06/01/2006	SCHEDULED REDEMPTION		326	326	331	331	0	(6)	0	(6)	0	326	0	0	0	5	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2006	SCHEDULED REDEMPTION		142	142	145	145	0	(2)	0	(2)	0	142	0	0	0	2	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		06/01/2006	SCHEDULED REDEMPTION		9,171	9,171	9,077	9,085	0	86	0	86	0	9,171	0	0	0	159	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		06/01/2006	SCHEDULED REDEMPTION		172	172	175	174	0	(2)	0	(2)	0	172	0	0	0	3	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		06/01/2006	SCHEDULED REDEMPTION		312	312	317	318	0	(6)	0	(6)	0	312	0	0	0	5	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		06/01/2006	SCHEDULED REDEMPTION		144	144	146	146	0	(2)	0	(2)	0	144	0	0	0	2	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		06/01/2006	SCHEDULED REDEMPTION		21,421	21,421	21,756	21,695	0	(274)	0	(274)	0	21,421	0	0	0	343	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2006	SCHEDULED REDEMPTION		246	246	249	249	0	(4)	0	(4)	0	246	0	0	0	4	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		06/01/2006	SCHEDULED REDEMPTION		6,699	6,699	6,630	6,639	0	60	0	60	0	6,699	0	0	0	80	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		06/01/2006	SCHEDULED REDEMPTION		4,198	4,198	4,270	4,272	0	(74)	0	(74)	0	4,198	0	0	0	64	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		06/01/2006	SCHEDULED REDEMPTION		651	651	664	661	0	(10)	0	(10)	0	651	0	0	0	10	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		06/01/2006	SCHEDULED REDEMPTION		359	359	365	364	0	(6)	0	(6)	0	359	0	0	0	6	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		06/01/2006	SCHEDULED REDEMPTION		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	1	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2006	SCHEDULED REDEMPTION		139	139	132	132	0	7	0	7	0	139	0	0	0	2	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		06/01/2006	SCHEDULED REDEMPTION		12,058	12,058	11,696	11,725	0	333	0	333	0	12,058	0	0	0	179	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		06/01/2006	SCHEDULED REDEMPTION		19,295	19,295	19,627	19,622	0	(327)	0	(327)	0	19,295	0	0	0	314	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		06/01/2006	SCHEDULED REDEMPTION		10,466	10,466	10,622	10,623	0	(157)	0	(157)	0	10,466	0	0	0	182	01/15/2028	1
36208R-SR-6	GOVT NATL MTG ASSOC I #458728		06/01/2006	SCHEDULED REDEMPTION		1,205	1,205	1,158	1,159	0	46	0	46	0	1,205	0	0	0	19	12/15/2027	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		06/01/2006	SCHEDULED REDEMPTION		12,045	12,045	12,312	12,268	0	(223)	0	(223)	0	12,045	0	0	0	209	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		06/01/2006	SCHEDULED REDEMPTION		4,613	4,613	4,566	4,553	0	60	0	60	0	4,613	0	0	0	80	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		06/01/2006	SCHEDULED REDEMPTION		2,919	2,919	2,969	2,972	0	(53)	0	(53)	0	2,919	0	0	0	42	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		06/01/2006	SCHEDULED REDEMPTION		2,202	2,202	2,116	2,101	0	100	0	100	0	2,202	0	0	0	34	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		06/01/2006	SCHEDULED REDEMPTION		596	596	608	608	0	(12)	0	(12)	0	596	0	0	0	9	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		06/01/2006	SCHEDULED REDEMPTION		488	488	498	497	0	(9)	0	(9)	0	488	0	0	0	8	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		06/01/2006	SCHEDULED REDEMPTION		170	170	173	174	0	(3)	0	(3)	0	170	0	0	0	3	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		06/01/2006	SCHEDULED REDEMPTION		336	336	342	342	0	(6)	0	(6)	0	336	0	0	0	5	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		06/01/2006	SCHEDULED REDEMPTION		6,048	6,048	6,152	6,165	0	(117)	0	(117)	0	6,048	0	0	0	71	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		06/01/2006	SCHEDULED REDEMPTION		14,585	14,585	14,836	14,863	0	(277)	0	(277)	0	14,585	0	0	0	184	01/15/2028	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)
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		06/01/2006	SCHEDULED REDEMPTION		161	161	164	164	0	(3)	0	(3)	0	161	0	0	0	3	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2006	SCHEDULED REDEMPTION		3,225	3,225	3,280	3,281	0	(56)	0	(56)	0	3,225	0	0	0	44	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		06/01/2006	SCHEDULED REDEMPTION		2,418	2,418	2,460	2,462	0	(44)	0	(44)	0	2,418	0	0	0	42	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		06/01/2006	SCHEDULED REDEMPTION		6,879	6,879	7,013	6,999	0	(120)	0	(120)	0	6,879	0	0	0	82	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		06/01/2006	SCHEDULED REDEMPTION		15,592	15,592	15,860	15,836	0	(244)	0	(244)	0	15,592	0	0	0	272	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		06/01/2006	SCHEDULED REDEMPTION		16	16	17	17	0	0	0	0	0	16	0	0	0	0	02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		06/01/2006	SCHEDULED REDEMPTION		14,129	14,129	13,983	13,996	0	133	0	133	0	14,129	0	0	0	169	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		06/01/2006	SCHEDULED REDEMPTION		1,664	1,664	1,683	1,682	0	(18)	0	(18)	0	1,664	0	0	0	26	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		06/01/2006	SCHEDULED REDEMPTION		17,379	17,379	17,813	17,723	0	(344)	0	(344)	0	17,379	0	0	0	205	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		06/01/2006	SCHEDULED REDEMPTION		391	391	398	400	0	(9)	0	(9)	0	391	0	0	0	6	03/15/2028	1
36208X-PV-7	GOVT NATL MTG ASSOC I #464036		06/01/2006	SCHEDULED REDEMPTION		49,174	49,174	48,765	48,828	0	346	0	346	0	49,174	0	0	0	798	07/15/2028	1
36208Y-GE-3	GOVT NATL MTG ASSOC I #464697		04/01/2006	SCHEDULED REDEMPTION		9,879	9,879	9,777	9,758	0	121	0	121	0	9,879	0	0	0	58	07/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		06/01/2006	SCHEDULED REDEMPTION		265	265	269	269	0	(4)	0	(4)	0	265	0	0	0	4	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		06/01/2006	SCHEDULED REDEMPTION		92	92	94	94	0	(1)	0	(1)	0	92	0	0	0	1	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		06/01/2006	SCHEDULED REDEMPTION		322	322	328	328	0	(5)	0	(5)	0	322	0	0	0	5	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		06/01/2006	SCHEDULED REDEMPTION		677	677	689	689	0	(12)	0	(12)	0	677	0	0	0	11	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		06/01/2006	SCHEDULED REDEMPTION		2,848	2,848	2,880	2,881	0	(33)	0	(33)	0	2,848	0	0	0	34	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		06/01/2006	SCHEDULED REDEMPTION		715	715	732	730	0	(15)	0	(15)	0	715	0	0	0	11	07/15/2028	1
36209C-2J-4	GOVT NATL MTG ASSOC I #467977		06/01/2006	SCHEDULED REDEMPTION		103	103	104	104	0	(1)	0	(1)	0	103	0	0	0	2	09/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		06/01/2006	SCHEDULED REDEMPTION		360	360	356	357	0	3	0	3	0	360	0	0	0	5	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		06/01/2006	SCHEDULED REDEMPTION		125	125	128	127	0	(3)	0	(3)	0	125	0	0	0	2	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		06/01/2006	SCHEDULED REDEMPTION		3,188	3,188	3,254	3,277	0	(89)	0	(89)	0	3,188	0	0	0	40	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		06/01/2006	SCHEDULED REDEMPTION		6,463	6,463	6,574	6,590	0	(127)	0	(127)	0	6,463	0	0	0	113	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		06/01/2006	SCHEDULED REDEMPTION		125	125	123	123	0	2	0	2	0	125	0	0	0	2	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		06/01/2006	SCHEDULED REDEMPTION		9,937	9,937	9,825	10,251	0	(314)	0	(314)	0	9,937	0	0	0	117	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		06/01/2006	SCHEDULED REDEMPTION		15,942	15,942	16,216	16,273	0	(331)	0	(331)	0	15,942	0	0	0	187	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		06/01/2006	SCHEDULED REDEMPTION		77	77	78	78	0	(1)	0	(1)	0	77	0	0	0	1	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		06/01/2006	SCHEDULED REDEMPTION		52	52	51	51	0	1	0	1	0	52	0	0	0	1	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		06/01/2006	SCHEDULED REDEMPTION		458	458	469	468	0	(10)	0	(10)	0	458	0	0	0	7	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		06/01/2006	SCHEDULED REDEMPTION		520	520	532	531	0	(11)	0	(11)	0	520	0	0	0	8	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		06/01/2006	SCHEDULED REDEMPTION		363	363	371	370	0	(6)	0	(6)	0	363	0	0	0	6	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		06/01/2006	SCHEDULED REDEMPTION		4,705	4,705	4,822	4,798	0	(93)	0	(93)	0	4,705	0	0	0	81	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		06/01/2006	SCHEDULED REDEMPTION		255	255	260	260	0	(5)	0	(5)	0	255	0	0	0	4	06/15/2028	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)
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		06/01/2006	SCHEDULED REDEMPTION		1,541	1,541	1,525	1,523	0	18	0	18	0	1,541	0	0	0	27	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		06/01/2006	SCHEDULED REDEMPTION		48,288	48,288	45,888	45,687	0	2,601	0	2,601	0	48,288	0	0	0	679	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		06/01/2006	SCHEDULED REDEMPTION		83	83	84	84	0	(2)	0	(2)	0	83	0	0	0	1	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		06/01/2006	SCHEDULED REDEMPTION		147	147	145	145	0	2	0	2	0	147	0	0	0	2	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		06/01/2006	SCHEDULED REDEMPTION		528	528	550	547	0	(18)	0	(18)	0	528	0	0	0	7	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		06/01/2006	SCHEDULED REDEMPTION		117	117	119	119	0	(2)	0	(2)	0	117	0	0	0	2	12/15/2030	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		06/01/2006	SCHEDULED REDEMPTION		40,443	40,443	39,820	39,944	0	498	0	498	0	40,443	0	0	0	474	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		06/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		06/01/2006	SCHEDULED REDEMPTION		2,380	2,380	2,431	2,427	0	(46)	0	(46)	0	2,380	0	0	0	33	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486526		06/01/2006	SCHEDULED REDEMPTION		505	505	505	503	0	2	0	2	0	505	0	0	0	7	09/15/2028	1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		06/01/2006	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	13	0	0	0	0	02/15/2029	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		06/01/2006	SCHEDULED REDEMPTION		499	499	492	493	0	6	0	6	0	499	0	0	0	7	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		06/01/2006	SCHEDULED REDEMPTION		131	131	129	129	0	2	0	2	0	131	0	0	0	2	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		06/01/2006	SCHEDULED REDEMPTION		6,659	6,659	6,134	6,346	0	312	0	312	0	6,659	0	0	0	81	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		06/01/2006	SCHEDULED REDEMPTION		17,131	17,131	15,782	16,313	0	818	0	818	0	17,131	0	0	0	199	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		06/01/2006	SCHEDULED REDEMPTION		181	181	187	189	0	(8)	0	(8)	0	181	0	0	0	3	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		06/01/2006	SCHEDULED REDEMPTION		73	73	74	74	0	(2)	0	(2)	0	73	0	0	0	1	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		06/01/2006	SCHEDULED REDEMPTION		2,126	2,126	1,958	2,017	0	109	0	109	0	2,126	0	0	0	26	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		06/01/2006	SCHEDULED REDEMPTION		1,488	1,488	1,420	1,418	0	70	0	70	0	1,488	0	0	0	22	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		06/01/2006	SCHEDULED REDEMPTION		21,219	21,219	19,548	20,165	0	1,054	0	1,054	0	21,219	0	0	0	284	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		06/01/2006	SCHEDULED REDEMPTION		19,239	19,239	17,724	18,219	0	1,020	0	1,020	0	19,239	0	0	0	191	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		06/01/2006	SCHEDULED REDEMPTION		8,464	8,464	7,798	8,014	0	450	0	450	0	8,464	0	0	0	102	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		06/01/2006	SCHEDULED REDEMPTION		18,075	18,075	18,712	18,742	0	(667)	0	(667)	0	18,075	0	0	0	272	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		06/01/2006	SCHEDULED REDEMPTION		5,697	5,697	5,249	5,383	0	314	0	314	0	5,697	0	0	0	70	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		06/01/2006	SCHEDULED REDEMPTION		5,228	5,228	5,306	5,309	0	(80)	0	(80)	0	5,228	0	0	0	91	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		06/01/2006	SCHEDULED REDEMPTION		239	239	244	244	0	(5)	0	(5)	0	239	0	0	0	4	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		06/01/2006	SCHEDULED REDEMPTION		49	49	48	49	0	0	0	0	0	49	0	0	0	1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		06/01/2006	SCHEDULED REDEMPTION		158	158	161	162	0	(4)	0	(4)	0	158	0	0	0	3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		06/01/2006	SCHEDULED REDEMPTION		841	841	869	873	0	(32)	0	(32)	0	841	0	0	0	17	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		06/01/2006	SCHEDULED REDEMPTION		5,124	5,124	4,720	4,860	0	264	0	264	0	5,124	0	0	0	63	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		06/01/2006	SCHEDULED REDEMPTION		12,205	12,205	11,244	11,603	0	602	0	602	0	12,205	0	0	0	151	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		06/01/2006	SCHEDULED REDEMPTION		26,039	26,039	23,988	24,755	0	1,284	0	1,284	0	26,039	0	0	0	318	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		06/01/2006	SCHEDULED REDEMPTION		1,246	1,246	1,148	1,184	0	61	0	61	0	1,246	0	0	0	15	03/15/2014	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)
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		06/01/2006	SCHEDULED REDEMPTION		1,042	1,042	993	997	0	45	0	45	0	1,042	0	0	0	15	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		06/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	0	0	0	0	13	0	0	0	0	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		06/01/2006	SCHEDULED REDEMPTION		997	997	919	947	0	51	0	51	0	997	0	0	0	10	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		06/01/2006	SCHEDULED REDEMPTION		85	85	88	89	0	(4)	0	(4)	0	85	0	0	0	1	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		06/01/2006	SCHEDULED REDEMPTION		6,341	6,341	6,564	6,568	0	(227)	0	(227)	0	6,341	0	0	0	119	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		06/01/2006	SCHEDULED REDEMPTION		5,417	5,417	5,479	5,478	0	(61)	0	(61)	0	5,417	0	0	0	94	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		06/01/2006	SCHEDULED REDEMPTION		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	1	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		06/01/2006	SCHEDULED REDEMPTION		135	135	140	139	0	(4)	0	(4)	0	135	0	0	0	2	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		06/01/2006	SCHEDULED REDEMPTION		15,146	15,146	13,953	14,388	0	758	0	758	0	15,146	0	0	0	185	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		06/01/2006	SCHEDULED REDEMPTION		3,611	3,611	3,327	3,426	0	186	0	186	0	3,611	0	0	0	43	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		06/01/2006	SCHEDULED REDEMPTION		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		06/01/2006	SCHEDULED REDEMPTION		42,652	42,652	39,293	40,548	0	2,104	0	2,104	0	42,652	0	0	0	543	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		06/01/2006	SCHEDULED REDEMPTION		1,876	1,876	1,942	1,939	0	(63)	0	(63)	0	1,876	0	0	0	35	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		06/01/2006	SCHEDULED REDEMPTION		10,912	10,912	10,053	10,394	0	518	0	518	0	10,912	0	0	0	135	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		06/01/2006	SCHEDULED REDEMPTION		105	105	107	107	0	(2)	0	(2)	0	105	0	0	0	2	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		06/01/2006	SCHEDULED REDEMPTION		8,270	8,270	7,619	7,899	0	370	0	370	0	8,270	0	0	0	100	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		06/01/2006	SCHEDULED REDEMPTION		179	179	183	183	0	(4)	0	(4)	0	179	0	0	0	3	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2006	SCHEDULED REDEMPTION		61	61	61	61	0	0	0	0	0	61	0	0	0	1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		06/01/2006	SCHEDULED REDEMPTION		5,529	5,529	5,724	5,740	0	(211)	0	(211)	0	5,529	0	0	0	83	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		06/01/2006	SCHEDULED REDEMPTION		3,076	3,076	3,184	3,220	0	(144)	0	(144)	0	3,076	0	0	0	39	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		06/01/2006	SCHEDULED REDEMPTION		84	84	87	87	0	(3)	0	(3)	0	84	0	0	0	1	07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		06/01/2006	SCHEDULED REDEMPTION		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		06/01/2006	SCHEDULED REDEMPTION		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	09/15/2029	1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455		06/01/2006	SCHEDULED REDEMPTION		74	74	77	78	0	(4)	0	(4)	0	74	0	0	0	1	12/15/2029	1
36211N-MR-6	GOVT NATL MTG ASSOC I #517968		06/01/2006	SCHEDULED REDEMPTION		30	30	30	30	0	(1)	0	(1)	0	30	0	0	0	0	11/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		06/01/2006	SCHEDULED REDEMPTION		54	54	56	56	0	(2)	0	(2)	0	54	0	0	0	1	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		06/01/2006	SCHEDULED REDEMPTION		369	369	374	373	0	(4)	0	(4)	0	369	0	0	0	5	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		06/01/2006	SCHEDULED REDEMPTION		153	153	159	161	0	(7)	0	(7)	0	153	0	0	0	3	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		06/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		06/01/2006	SCHEDULED REDEMPTION		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	0	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		06/01/2006	SCHEDULED REDEMPTION		128	128	133	134	0	(6)	0	(6)	0	128	0	0	0	2	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		06/01/2006	SCHEDULED REDEMPTION		82	82	86	86	0	(4)	0	(4)	0	82	0	0	0	1	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	02/15/2030	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)
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		06/01/2006	SCHEDULED REDEMPTION		58	58	61	62	0	(4)	0	(4)	0	58	0	0	0	1	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		06/01/2006	SCHEDULED REDEMPTION		104	104	107	107	0	(2)	0	(2)	0	104	0	0	0	2	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		06/01/2006	SCHEDULED REDEMPTION		156	156	163	162	0	(5)	0	(5)	0	156	0	0	0	3	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		06/01/2006	SCHEDULED REDEMPTION		196	196	200	200	0	(4)	0	(4)	0	196	0	0	0	3	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		06/01/2006	SCHEDULED REDEMPTION		5,581	5,581	5,700	5,683	0	(102)	0	(102)	0	5,581	0	0	0	66	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		06/01/2006	SCHEDULED REDEMPTION		3,469	3,469	3,542	3,535	0	(66)	0	(66)	0	3,469	0	0	0	51	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		06/01/2006	SCHEDULED REDEMPTION		4,897	4,897	5,002	4,983	0	(85)	0	(85)	0	4,897	0	0	0	72	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		06/01/2006	SCHEDULED REDEMPTION		374	374	382	382	0	(8)	0	(8)	0	374	0	0	0	6	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		06/01/2006	SCHEDULED REDEMPTION		27	27	29	29	0	(1)	0	(1)	0	27	0	0	0	0	03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		06/01/2006	SCHEDULED REDEMPTION		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	02/15/2031	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2006	SCHEDULED REDEMPTION		412,602	412,602	421,435	419,726	0	(7,124)	0	(7,124)	0	412,602	0	0	0	4,715	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		06/01/2006	SCHEDULED REDEMPTION		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	1	05/15/2031	1
36213L-GL-8	GOVT NATL MTG ASSOC I #557403		06/01/2006	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	17	0	0	0	0	05/15/2029	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		06/01/2006	SCHEDULED REDEMPTION		14,980	14,980	15,474	15,375	0	(394)	0	(394)	0	14,980	0	0	0	262	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		06/01/2006	SCHEDULED REDEMPTION		3,117	3,117	3,183	3,176	0	(59)	0	(59)	0	3,117	0	0	0	37	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		06/01/2006	SCHEDULED REDEMPTION		363	363	375	373	0	(9)	0	(9)	0	363	0	0	0	6	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		06/01/2006	SCHEDULED REDEMPTION		71	71	69	70	0	2	0	2	0	71	0	0	0	1	06/15/2031	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		06/01/2006	SCHEDULED REDEMPTION		136	136	139	139	0	(3)	0	(3)	0	136	0	0	0	2	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		06/01/2006	SCHEDULED REDEMPTION		20,097	20,097	20,656	20,584	0	(487)	0	(487)	0	20,097	0	0	0	296	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		06/01/2006	SCHEDULED REDEMPTION		834	834	848	846	0	(11)	0	(11)	0	834	0	0	0	13	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		06/01/2006	SCHEDULED REDEMPTION		255,641	255,641	262,991	261,606	0	(5,965)	0	(5,965)	0	255,641	0	0	0	4,177	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		06/01/2006	SCHEDULED REDEMPTION		585	585	614	609	0	(24)	0	(24)	0	585	0	0	0	8	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		06/01/2006	SCHEDULED REDEMPTION		135	135	135	135	0	0	0	0	0	135	0	0	0	2	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		06/01/2006	SCHEDULED REDEMPTION		20,003	20,003	20,663	20,530	0	(526)	0	(526)	0	20,003	0	0	0	350	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		06/01/2006	SCHEDULED REDEMPTION		962	962	994	988	0	(26)	0	(26)	0	962	0	0	0	15	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		06/01/2006	SCHEDULED REDEMPTION		2,763	2,763	2,752	2,753	0	10	0	10	0	2,763	0	0	0	34	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		06/01/2006	SCHEDULED REDEMPTION		10,450	10,450	10,965	10,809	0	(360)	0	(360)	0	10,450	0	0	0	114	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		06/01/2006	SCHEDULED REDEMPTION		114	114	119	118	0	(4)	0	(4)	0	114	0	0	0	2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		06/01/2006	SCHEDULED REDEMPTION		1,216	1,216	1,212	1,212	0	4	0	4	0	1,216	0	0	0	16	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		06/01/2006	SCHEDULED REDEMPTION		1,246	1,246	1,242	1,242	0	5	0	5	0	1,246	0	0	0	16	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		06/01/2006	SCHEDULED REDEMPTION		2,329	2,329	2,321	2,321	0	8	0	8	0	2,329	0	0	0	32	02/15/2033	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		06/01/2006	SCHEDULED REDEMPTION		1,492	1,492	1,486	1,486	0	5	0	5	0	1,492	0	0	0	17	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		06/01/2006	SCHEDULED REDEMPTION		8,099	8,099	8,527	8,372	0	(272)	0	(272)	0	8,099	0	0	0	116	02/15/2033	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)
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		06/01/2006	SCHEDULED REDEMPTION		1,019	1,019	1,015	1,016	0	4	0	4	0	1,019	0	0	0	12	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		06/01/2006	SCHEDULED REDEMPTION		23,467	23,467	23,378	23,380	0	87	0	87	0	23,467	0	0	0	282	06/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		06/01/2006	SCHEDULED REDEMPTION		243,712	243,712	252,489	250,615	0	(6,904)	0	(6,904)	0	243,712	0	0	0	3,257	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		06/01/2006	SCHEDULED REDEMPTION		64,348	64,348	64,113	64,118	0	230	0	230	0	64,348	0	0	0	841	09/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		06/01/2006	SCHEDULED REDEMPTION		236	236	235	235	0	1	0	1	0	236	0	0	0	3	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		06/01/2006	SCHEDULED REDEMPTION		2,171	2,171	2,163	2,163	0	8	0	8	0	2,171	0	0	0	25	04/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		06/01/2006	SCHEDULED REDEMPTION		2,598	2,598	2,587	2,588	0	9	0	9	0	2,598	0	0	0	31	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		06/01/2006	SCHEDULED REDEMPTION		774,903	774,903	785,315	784,047	0	(9,144)	0	(9,144)	0	774,903	0	0	0	9,450	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		06/01/2006	SCHEDULED REDEMPTION		474,172	474,172	490,249	491,338	0	(17,166)	0	(17,166)	0	474,172	0	0	0	6,504	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		06/01/2006	SCHEDULED REDEMPTION		43,068	43,068	44,394	44,148	0	(1,080)	0	(1,080)	0	43,068	0	0	0	622	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		06/01/2006	SCHEDULED REDEMPTION		1,979	1,979	2,040	2,029	0	(50)	0	(50)	0	1,979	0	0	0	26	08/15/2033	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		06/01/2006	SCHEDULED REDEMPTION		3,740	3,740	3,726	3,726	0	13	0	13	0	3,740	0	0	0	47	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		06/01/2006	SCHEDULED REDEMPTION		27,840	27,840	28,697	28,539	0	(698)	0	(698)	0	27,840	0	0	0	285	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		06/01/2006	SCHEDULED REDEMPTION		33,021	33,021	34,218	33,970	0	(949)	0	(949)	0	33,021	0	0	0	480	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		06/01/2006	SCHEDULED REDEMPTION		2,563	2,563	2,554	2,554	0	9	0	9	0	2,563	0	0	0	28	04/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		06/01/2006	SCHEDULED REDEMPTION		12,256	12,256	12,211	12,212	0	44	0	44	0	12,256	0	0	0	168	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		06/01/2006	SCHEDULED REDEMPTION		1,033	1,033	1,030	1,030	0	4	0	4	0	1,033	0	0	0	10	01/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		06/01/2006	SCHEDULED REDEMPTION		9,636	9,636	9,601	9,602	0	35	0	35	0	9,636	0	0	0	131	04/15/2035	1
36292H-QK-2	GOVT NATL MTG ASSOC I #649458		06/01/2006	SCHEDULED REDEMPTION		6,442	6,442	6,419	6,420	0	22	0	22	0	6,442	0	0	0	79	09/15/2035	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		06/01/2006	SCHEDULED REDEMPTION		10,815	10,815	11,355	11,273	0	(459)	0	(459)	0	10,815	0	0	0	189	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		06/01/2006	SCHEDULED REDEMPTION		36,980	36,980	38,977	38,805	0	(1,826)	0	(1,826)	0	36,980	0	0	0	725	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		06/01/2006	SCHEDULED REDEMPTION		22,130	22,130	23,203	23,247	0	(1,117)	0	(1,117)	0	22,130	0	0	0	385	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		06/01/2006	SCHEDULED REDEMPTION		1,000	1,000	1,042	1,040	0	(39)	0	(39)	0	1,000	0	0	0	18	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		06/01/2006	SCHEDULED REDEMPTION		11,885	11,885	12,479	12,408	0	(523)	0	(523)	0	11,885	0	0	0	210	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		06/01/2006	SCHEDULED REDEMPTION		184	184	187	187	0	(2)	0	(2)	0	184	0	0	0	3	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		06/01/2006	SCHEDULED REDEMPTION		11,611	11,611	11,159	11,189	0	421	0	421	0	11,611	0	0	0	168	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		06/01/2006	SCHEDULED REDEMPTION		159,867	159,867	165,662	161,950	0	(2,083)	0	(2,083)	0	159,867	0	0	0	3,166	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		06/01/2006	SCHEDULED REDEMPTION		10,362	10,362	10,591	10,566	0	(204)	0	(204)	0	10,362	0	0	0	160	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		06/01/2006	SCHEDULED REDEMPTION		9,139	9,139	9,326	9,312	0	(173)	0	(173)	0	9,139	0	0	0	142	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		06/01/2006	SCHEDULED REDEMPTION		3,565	3,565	3,627	3,629	0	(64)	0	(64)	0	3,565	0	0	0	49	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		06/01/2006	SCHEDULED REDEMPTION		3,642	3,642	3,684	3,684	0	(42)	0	(42)	0	3,642	0	0	0	57	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		06/01/2006	SCHEDULED REDEMPTION		307	307	320	315	0	(8)	0	(8)	0	307	0	0	0	5	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		06/01/2006	SCHEDULED REDEMPTION		2,131	2,131	2,123	2,123	0	8	0	8	0	2,131	0	0	0	26	07/15/2033	1
912810-FT-0	US TREASURY N/B		04/26/2006	Various		45,528,908	50,000,000	46,050,782	0	0	1,105	0	1,105	0	46,051,887	0	(522,979)	(522,979)	384,116	02/15/2036	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)
912828-AC-4	US TREASURY N/B		06/16/2006	Various		54,574,416	55,000,000	54,326,799	54,835,301	0	30,494	0	30,494	0	54,865,795	0	(291,380)	(291,380)	1,421,281	05/15/2007	1
912828-EQ-9	US TREASURY N/B		06/07/2006	MERRILL LYNCH CAPITAL MARKETS		44,417,596	45,500,000	45,558,654	45,556,286	0	(2,013)	0	(2,013)	0	45,554,273	0	(1,136,678)	(1,136,678)	957,031	12/15/2010	1
912828-ER-7	US TREASURY N/B		06/09/2006	Various		86,638,185	87,500,000	87,531,349	87,527,493	0	(2,221)	0	(2,221)	0	87,525,272	0	(887,087)	(887,087)	1,656,034	12/31/2007	1
912828-ES-5	US TREASURY N/B		06/27/2006	SALOMON SMITH BARNEY		6,734,219	7,000,000	6,891,172	6,893,647	0	4,840	0	4,840	0	6,898,487	0	(164,268)	(164,268)	134,779	01/15/2011	1
912828-EU-0	US TREASURY N/B		05/18/2006	LEHMAN BROTHERS INC		49,541,015	50,000,000	49,699,220	49,717,637	0	19,645	0	19,645	0	49,737,282	0	(196,267)	(196,267)	652,624	01/31/2008	1
912828-EW-6	US TREASURY N/B		06/06/2006	Various		100,433,597	105,000,000	101,954,689	29,603,566	0	34,294	0	34,294	0	101,989,423	0	(1,555,826)	(1,555,826)	1,302,762	02/15/2016	1
912828-FC-9	US TREASURY N/B		06/16/2006	BANK OF AMERICA		74,636,723	75,000,000	74,923,830	0	0	4,612	0	4,612	0	74,928,442	0	(291,720)	(291,720)	496,773	04/30/2008	1
912828-FF-2	US TREASURY N/B		06/16/2006	GOLDMAN, SACHS & CO		34,994,533	35,000,000	35,321,290	0	0	(824)	0	(824)	0	35,320,465	0	(325,932)	(325,932)	170,601	05/15/2016	1Z
0399999 - Bonds - U.S. Governments						508,908,781	521,381,010	513,849,806	285,712,907	0	38,536	0	38,535	0	514,398,906	0	(5,490,125)	(5,490,125)	7,388,267	XXX	XXX
135087-UT-9	CANADA GOVT	C	06/30/2006	VARIOUS		8,644,224	5,983,351	5,983,351	0	0	0	0	0	947,056	5,983,351	0	2,660,872	2,660,872	40,470	06/01/2023	1Z
563469-ET-8	MANITOBA (PROVINCE OF)	F	04/20/2006	GOLDMAN, SACHS & CO		14,912,850	15,000,000	14,941,200	14,991,814	0	844	0	844	0	14,992,657	0	(79,807)	(79,807)	274,479	11/20/2006	1FE
1099999 - Bonds - All Other Governments						23,557,074	20,983,351	20,924,551	14,991,814	0	844	0	844	947,056	20,976,009	0	2,581,065	2,581,065	314,949	XXX	XXX
23871*-AA-6	DAVIES COUNTY KY SERIES 1980		06/30/2006	VARIOUS		178,106	0	0	0	0	0	0	0	0	0	0	178,106	178,106	0	12/01/2000	1Z
1799999 - Bonds - States, Territories and Possessions						178,106	0	0	0	0	0	0	0	0	0	0	178,106	178,106	0	XXX	XXX
057845-JK-6	BALDWIN CNTY AL G O WTS 2004		04/04/2006	PRAGER MCCARTHY & SEALY		106,792	100,000	112,430	107,137	0	(13)	0	(13)	0	107,124	0	(332)	(332)	917	02/01/2015	1FE
04057P-AF-5	ARIZONA SCH FACS BRD COP 2003 A		06/09/2006	Various		2,922,172	2,835,000	3,004,363	2,936,870	0	(3,839)	0	(3,839)	0	2,933,031	0	(10,860)	(10,860)	25,188	09/01/2008	1FE
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		06/16/2006	Various		1,305,349	1,250,000	1,323,863	1,311,765	0	(689)	0	(689)	0	1,311,076	0	(5,728)	(5,728)	11,532	09/01/2016	1FE
040588-TA-3	ARIZONA ST COP 2001 A REF		05/02/2006	PRAGER MCCARTHY & SEALY		374,577	350,000	372,015	362,852	0	(223)	0	(223)	0	362,629	0	11,948	11,948	3,267	03/01/2011	1FE
567541-LJ-4	MARICOPA CNTY AZ UHSD 216 AGUA 05A		04/12/2006	MORGAN STANLEY DEAN WITTER		319,334	315,000	316,206	316,178	0	(5)	0	(5)	0	316,173	0	3,161	3,161	5,394	07/01/2021	1FE
567090-XH-3	MARICOPA CNTY AZ USD 11 PEORIA 06		05/04/2006	BB&T CAPITAL MARKETS		2,089,720	2,000,000	2,115,760	2,114,940	0	(944)	0	(944)	0	2,113,996	0	(24,276)	(24,276)	27,222	07/01/2024	1FE
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		04/28/2006	PRAGER MCCARTHY & SEALY		103,207	100,000	105,234	103,794	0	(34)	0	(34)	0	103,760	0	(553)	(553)	1,610	07/01/2019	1FE
590485-NC-8	MESA AZ G O 1999		06/21/2006	PRAGER MCCARTHY & SEALY		129,521	120,000	136,249	127,662	0	(519)	0	(519)	0	127,144	0	2,377	2,377	3,792	07/01/2009	1FE
718814-UC-8	PHOENIX AZ G O VAR PURP 2004		05/16/2006	RAYMOND JAMES & ASSOCIATES, INC		4,002,807	3,850,000	4,007,273	3,982,580	0	(1,793)	0	(1,793)	0	3,980,787	0	22,019	22,019	70,102	07/01/2016	1FE
810453-P9-5	SCOTTSDALE AZ G O 2005 REF		04/03/2006	PRAGER MCCARTHY & SEALY		102,365	100,000	105,546	101,279	0	(2)	0	(2)	0	101,277	0	1,088	1,088	1,188	07/01/2019	1FE
810453-Q3-7	SCOTTSDALE AZ G O 2005 REF		04/05/2006	PRAGER MCCARTHY & SEALY		234,202	230,000	240,173	231,089	0	(2)	0	(2)	0	231,087	0	3,115	3,115	2,846	07/01/2021	1FE
04108K-QN-1	ARKANSAS DEV FIN AR DEPT ENVIRON 05A		06/27/2006	PRAGER MCCARTHY & SEALY		97,735	100,000	99,269	98,175	0	8	0	8	0	98,183	0	(448)	(448)	2,685	12/01/2035	1FE
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B		04/07/2006	PRAGER MCCARTHY & SEALY		160,866	150,000	159,743	159,502	0	(25)	0	(25)	0	159,477	0	1,389	1,389	5,854	11/01/2018	1FE
04108K-RW-0	ARKANSAS DEV FIN CORRECTIONS 05B		06/22/2006	PRAGER MCCARTHY & SEALY		157,799	150,000	158,747	158,531	0	(174)	0	(174)	0	158,358	0	(559)	(559)	4,292	11/01/2020	1FE
212597-PA-0	CONWAY AR SCH DIST NO 1 G O 03 B		05/24/2006	CITIGROUP GLOBAL MARKETS		2,006,380	2,000,000	1,982,960	1,984,146	0	79	0	79	0	1,984,225	0	22,155	22,155	31,072	02/01/2028	1FE
212597-PB-8	CONWAY AR SCH DIST NO 1 G O 03 B		05/24/2006	CITIGROUP GLOBAL MARKETS		5,932,787	5,920,000	5,846,888	5,850,516	0	241	0	241	0	5,850,757	0	82,031	82,031	91,974	02/01/2033	1FE
537360-LN-7	LITTLE ROCK AR G O CAP IMPT 04		04/07/2006	PRAGER MCCARTHY & SEALY		339,765	340,000	339,374	339,476	0	1	0	1	0	339,478	0	288	288	7,216	04/01/2015	1FE
537360-LP-2	LITTLE ROCK AR G O CAP IMPT 04		05/11/2006	CITIGROUP GLOBAL MARKETS		1,531,788	1,550,000	1,527,835	1,531,049	0	194	0	194	0	1,531,242	0	545	545	38,750	04/01/2016	1FE
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		06/20/2006	PRAGER MCCARTHY & SEALY		98,472	100,000	98,339	98,433	0	17	0	17	0	98,450	0	22	22	1,322	03/01/2021	1FE
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		06/07/2006	PRAGER MCCARTHY & SEALY		105,931	100,000	103,624	102,016	0	(74)	0	(74)	0	101,942	0	3,989	3,989	1,819	02/01/2011	1FE
537428-XB-5	LITTLE ROCK AR SCH DIST CONSTR 2001 C		05/02/2006	PRAGER MCCARTHY & SEALY		526,420	500,000	512,635	507,051	0	(123)	0	(123)	0	506,927	0	19,493	19,493	6,528	02/01/2012	1FE
641161-MM-3	NETTLETON AR SPL SCH DIST CRAIGHEAD 03B		05/17/2006	CITIGROUP GLOBAL MARKETS		2,332,091	2,325,000	2,325,000	2,325,000	0	0	0	0	0	2,325,000	0	7,091	7,091	51,077	06/01/2023	1FE
775082-TE-0	ROGERS AR SCH DIST NO 30 2003 A REF		06/01/2006	CITIGROUP GLOBAL MARKETS		2,950,543	2,920,000	2,902,626	2,903,793	0	95	0	95	0	2,903,888	0	46,655	46,655	49,427	02/01/2025	1FE
775082-TF-7	ROGERS AR SCH DIST NO 30 2003 A REF		05/31/2006	CITIGROUP GLOBAL MARKETS		3,521,488	3,485,000	3,459,072	3,460,686	0	130	0	130	0	3,460,816	0	60,672	60,672	58,519	02/01/2026	1FE
775082-TG-5	ROGERS AR SCH DIST NO 30 2003 A REF		06/01/2006	CITIGROUP GLOBAL MARKETS		3,189,104	3,160,000	3,131,592	3,133,234	0	134	0	134	0	3,133,368	0	55,736	55,736	53,490	02/01/2027	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)
920576-TY-1	VAN BUREN AR SCH DIST NO 42 G O 2004 B		06/01/2006	CITIGROUP GLOBAL MARKETS		1,720,756	1,710,000	1,688,540	1,689,728	0	102	0	102	0	1,689,831	0	30,925	30,925	55,278	04/01/2027	1FE
000416-Q5-9	ABC CA UNI SCH DIST G O REF 03 A		05/17/2006	PRAGER MCCARTHY & SEALY		359,488	345,000	363,947	360,791	0	(127)	0	(127)	0	360,664	0	(1,176)	(1,176)	4,477	02/01/2017	1FE
004284-VZ-5	ACALANES CA UN HIGH SCH DIST 03 A CAP		06/14/2006	PRAGER MCCARTHY & SEALY		243,225	375,000	195,038	224,885	0	2,425	0	2,425	0	227,310	0	15,915	15,915	0	08/01/2016	1FE
010836-AK-0	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		06/23/2006	PRAGER MCCARTHY & SEALY		201,221	200,000	206,218	203,619	0	(59)	0	(59)	0	203,560	0	(2,339)	(2,339)	2,963	08/01/2020	1FE
03255L-BG-3	ANAHEIM CA PUB FIN AUTH LSE SUB 97C		05/17/2006	PRAGER MCCARTHY & SEALY		92,022	200,000	74,602	85,008	0	630	0	630	0	85,638	0	6,384	6,384	0	09/01/2022	1FE
13068G-RR-9	CALIFORNIA PUB WKS BRD FOOD & AG 93A		06/01/2006	CALLED @ 100.00000000		795,000	795,000	721,828	783,078	0	1,614	0	1,614	0	784,692	0	10,308	10,308	21,068	06/01/2008	1FE
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/12/2006	SEIBERT BRANFORD		4,066,013	4,125,000	4,086,349	0	0	0	0	0	0	4,086,349	0	(20,336)	(20,336)	12,719	04/01/2025	1FE
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/12/2006	SEIBERT BRANFORD		4,234,914	4,315,000	4,256,791	0	0	0	0	0	0	4,256,791	0	(21,877)	(21,877)	13,305	04/01/2026	1FE
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/12/2006	SEIBERT BRANFORD		3,434,190	3,515,000	3,457,003	0	0	0	0	0	0	3,457,003	0	(22,812)	(22,812)	10,838	04/01/2027	1FE
130628-G8-7	CALIFORNIA ST G O BDS 1998 APRIL		06/07/2006	CITIGROUP GLOBAL MARKETS		1,960,921	1,845,000	1,990,275	1,912,239	0	(3,535)	0	(3,535)	0	1,908,704	0	52,217	52,217	73,967	10/01/2009	1FE
130629-B3-1	CALIFORNIA ST G O BDS 2000 JUNE		06/30/2006	PRAGER MCCARTHY & SEALY		216,682	210,000	209,425	209,618	0	11	0	11	0	209,630	0	7,053	7,053	6,160	06/01/2013	1FE
13062N-XW-2	CALIFORNIA ST G O BDS 2001 NOV		05/12/2006	BANC AMERICA SECURITIES		2,173,482	2,065,000	2,160,816	2,123,670	0	(1,182)	0	(1,182)	0	2,122,488	0	50,994	50,994	56,172	11/01/2013	1FE
189342-UE-6	CLOVIS CA USD G O CAP APPREC 2004 A		04/05/2006	PRAGER MCCARTHY & SEALY		67,020	110,000	64,360	64,600	0	76	0	76	0	64,676	0	2,343	2,343	0	08/01/2017	1FE
195164-BD-9	COLMA CA COP CAP IMPT 2003		05/11/2006	PRAGER MCCARTHY & SEALY		102,952	100,000	99,078	99,123	0	3	0	3	0	99,126	0	3,826	3,826	2,708	05/01/2033	1FE
275281-V6-7	EAST SIDE CA UHSD G O 2003 B REF		05/22/2006	PRAGER MCCARTHY & SEALY		108,982	100,000	109,183	107,767	0	(85)	0	(85)	0	107,681	0	1,301	1,301	1,615	02/01/2017	1FE
283059-DA-8	EL DORADO CA IRR DIST COP 2003 A		06/08/2006	UNION BANK OF SWITZERLAND		1,579,290	1,500,000	1,574,475	1,558,525	0	(1,464)	0	(1,464)	0	1,557,061	0	22,229	22,229	21,250	03/01/2018	1FE
358232-QU-3	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		04/03/2006	PRAGER MCCARTHY & SEALY		113,272	100,000	113,144	110,194	0	(13)	0	(13)	0	110,180	0	3,092	3,092	1,029	02/01/2015	1FE
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		05/30/2006	PRAGER MCCARTHY & SEALY		696,277	600,000	695,094	675,926	0	(929)	0	(929)	0	674,997	0	21,280	21,280	11,383	02/01/2016	1FE
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		04/21/2006	PRAGER MCCARTHY & SEALY		116,449	100,000	115,576	112,744	0	(64)	0	(64)	0	112,680	0	3,769	3,769	1,417	02/01/2017	1FE
38122N-EU-2	GOLDEN STATE CA TOBACCO CORP ENH 03 B		06/07/2006	PRAGER MCCARTHY & SEALY		222,798	200,000	226,354	222,939	0	(550)	0	(550)	0	222,388	0	410	410	5,969	06/01/2038	1FE
54438C-CE-0	LOS ANGELES CA CMNTY CLG DIST 03 B		06/09/2006	Various		2,022,873	1,905,000	2,044,541	2,012,641	0	(2,205)	0	(2,205)	0	2,010,436	0	12,437	12,437	32,481	08/01/2016	1FE
544587-KG-2	LOS ANGELES CA MUN IMPT CENT LIBRARY 03A		06/28/2006	Various		1,087,400	1,000,000	1,114,040	1,091,081	0	(1,669)	0	(1,669)	0	1,089,411	0	(2,011)	(2,011)	28,146	06/01/2015	1FE
567815-BP-9	MARIN CA MUN WTR DIST COP 2004		06/30/2006	PRAGER MCCARTHY & SEALY		385,031	375,000	372,848	372,941	0	14	0	14	0	372,955	0	12,076	12,076	198	07/01/2029	1FE
607743-JS-1	MODESTO CA HIGH SCH DIST CAP APPREC 02 A		05/24/2006	PRAGER MCCARTHY & SEALY		75,193	130,000	70,295	72,213	0	566	0	566	0	72,779	0	2,414	2,414	0	08/01/2018	1FE
611594-FT-4	MONROVIA CA USD G O ELECTION 1997 01B		05/30/2006	LOOP CAPITAL MARKETS		1,491,818	3,375,000	1,006,526	1,259,110	0	12,195	0	12,195	0	1,271,305	0	220,512	220,512	0	08/01/2023	1FE
612289-LD-8	MONTEBELLO CA UNI SCH DIST CAP 2004		06/01/2006	PRAGER MCCARTHY & SEALY		55,058	100,000	49,296	52,647	0	459	0	459	0	53,106	0	1,952	1,952	0	08/01/2019	1FE
612574-AT-0	MONTEREY PENINSULA CA CMNTY CLG 03A		05/05/2006	PRAGER MCCARTHY & SEALY		1,015,795	960,000	967,133	965,614	0	(70)	0	(70)	0	965,544	0	50,251	50,251	12,540	08/01/2021	1FE
616794-LF-8	MORELAND CA SCH DIST G O 2004 D		04/10/2006	PRAGER MCCARTHY & SEALY		36,058	140,000	31,046	33,544	0	63	0	63	0	33,608	0	2,451	2,451	0	08/01/2031	1FE
684124-CT-5	ORANGE CA UNI SCH DIST COP 2003		05/22/2006	PRAGER MCCARTHY & SEALY		102,042	100,000	99,432	99,506	0	4	0	4	0	99,510	0	2,532	2,532	2,175	06/01/2019	1FE
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03		06/08/2006	PRAGER MCCARTHY & SEALY		413,208	400,000	398,752	398,819	0	5	0	5	0	398,824	0	14,384	14,384	9,000	01/01/2033	1FE
773756-EZ-0	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04		05/10/2006	PRAGER MCCARTHY & SEALY		103,451	100,000	99,424	99,449	0	2	0	2	0	99,451	0	4,000	4,000	1,028	09/01/2029	1FE
773756-FA-4	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04		06/15/2006	PRAGER MCCARTHY & SEALY		104,152	100,000	100,000	100,000	0	0	0	0	0	100,000	0	4,152	4,152	1,514	09/01/2025	1FE
773754-FB-7	ROCKLIN CA USD G O 2002		05/02/2006	PRAGER MCCARTHY & SEALY		153,804	300,000	148,017	148,272	0	690	0	690	0	148,963	0	4,841	4,841	0	08/01/2020	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)
786110-MX-1	SACRAMENTO CNTY CA COP JUV COURTHSE 03		04/13/2006	PRAGER MCCARTHY & SEALY		103,259	100,000	96,918	97,048	0	3	0	3	0	97,051	0	6,209	6,209	4,417	12/01/2034	1FE
796815-WR-5	SAN BERNARDINO CNTY CA COP WEST VY 02A		05/18/2006	CITIGROUP GLOBAL MARKETS		1,175,532	1,090,000	1,214,652	1,184,528	0	(1,692)	0	(1,692)	0	1,182,836	0	(7,304)	(7,304)	32,110	11/01/2015	1FE
796815-WS-3	SAN BERNARDINO CNTY CA COP WEST VY 02A		06/06/2006	PRAGER MCCARTHY & SEALY		323,832	300,000	318,864	315,880	0	(335)	0	(335)	0	315,545	0	8,287	8,287	9,538	11/01/2016	1FE
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		04/05/2006	PRAGER MCCARTHY & SEALY		45,480	100,000	32,920	39,713	0	55	0	55	0	39,768	0	5,712	5,712	0	01/01/2023	1FE
798681-CU-4	SAN LUIS OBISPO CNTY CA COP 2002 A		04/05/2006	UNION BANK OF SWITZERLAND		1,269,154	1,205,000	1,245,572	1,233,946	0	(94)	0	(94)	0	1,233,852	0	35,302	35,302	29,288	10/15/2017	1FE
798681-CV-2	SAN LUIS OBISPO CNTY CA COP 2002 A		04/06/2006	UNION BANK OF SWITZERLAND		1,087,661	1,035,000	1,063,245	1,055,174	0	(73)	0	(73)	0	1,055,101	0	32,559	32,559	25,300	10/15/2018	1FE
799038-BD-5	SAN MATEO CNTY CA CMNTY CLG DIST 02A		04/19/2006	PRAGER MCCARTHY & SEALY		51,499	100,000	47,973	49,411	0	155	0	155	0	49,566	0	1,933	1,933	0	09/01/2020	1FE
799563-DK-4	SAN YSIDRO CA SCH DIST COP 05		04/18/2006	PRAGER MCCARTHY & SEALY		103,452	100,000	101,750	101,575	0	(9)	0	(9)	0	101,566	0	1,886	1,886	694	09/01/2034	1FE
80108N-DY-5	SANTA ANA CA COP REF 2003 A		06/06/2006	PRAGER MCCARTHY & SEALY		106,527	100,000	108,068	106,046	0	(138)	0	(138)	0	105,908	0	619	619	2,611	06/01/2015	1FE
801577-DL-8	SANTA CLARA CNTY CA FING AUTH LSE 03C		06/02/2006	PRAGER MCCARTHY & SEALY		159,176	150,000	159,117	157,443	0	(141)	0	(141)	0	157,302	0	1,874	1,874	4,208	05/15/2017	1FE
820195-BX-2	SHASTA TEHAMA CA JT CMNTY CLG 02B		04/18/2006	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,860,658	2,730,000	2,885,637	2,885,571	0	(668)	0	(668)	0	2,884,902	0	(24,245)	(24,245)	8,342	08/01/2026	1FE
820195-CB-9	SHASTA TEHAMA CA JT CMNTY CLG 02B		04/05/2006	DAIN RAUSCHER INCORPORATED		3,136,320	3,000,000	3,148,050	3,147,987	0	(285)	0	(285)	0	3,147,702	0	(11,382)	(11,382)	4,583	08/01/2030	1FE
861422-CB-7	STOCKTON CA UNI SCH DIST COP 04 CAP		06/06/2006	PRAGER MCCARTHY & SEALY		31,262	100,000	25,516	28,715	0	298	0	298	0	29,013	0	2,250	2,250	0	02/01/2029	1FE
861422-CC-5	STOCKTON CA UNI SCH DIST COP 04 CAP		06/06/2006	PRAGER MCCARTHY & SEALY		29,485	100,000	24,098	27,124	0	282	0	282	0	27,406	0	2,079	2,079	0	02/01/2030	1FE
873884-DB-3	TAHOE TRUCKEE CA USD NO 1 IMPT 01 REF		03/31/2006	PRAGER MCCARTHY & SEALY		(180)	0	0	184,038	0	(12)	0	(12)	0	0	0	(180)	(180)	0	08/01/2016	1FE
005644-T3-3	ADAMS CNTY CO SD NO 12 CONVERT 2001B		06/13/2006	Various		808,820	800,000	800,000	800,000	0	0	0	0	0	800,000	0	8,820	8,820	16,423	12/15/2008	1FE
005644-T4-1	ADAMS CNTY CO SD NO 12 CONVERT 2001B		05/03/2006	Various		2,039,048	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	39,048	39,048	69,463	12/15/2009	1FE
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B		04/27/2006	PRAGER MCCARTHY & SEALY		215,692	200,000	223,984	216,992	0	(286)	0	(286)	0	216,707	0	(1,015)	(1,015)	9,686	12/15/2010	1FE
101565-TL-3	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		06/23/2006	PRAGER MCCARTHY & SEALY		104,042	100,000	102,316	101,786	0	(47)	0	(47)	0	101,740	0	2,302	2,302	2,681	12/15/2022	1FE
101565-VX-4	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		06/22/2006	PRAGER MCCARTHY & SEALY		100,528	100,000	101,010	101,010	0	(17)	0	(17)	0	100,993	0	(465)	(465)	1,038	12/15/2021	1FE
184508-FE-4	CLEAR CREEK CO SCH DIST NO RE1 02 REF		04/20/2006	PRAGER MCCARTHY & SEALY		316,656	300,000	308,109	305,610	0	(48)	0	(48)	0	305,562	0	11,094	11,094	6,000	12/01/2016	1FE
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		05/16/2006	PRAGER MCCARTHY & SEALY		211,964	200,000	215,760	213,046	0	(313)	0	(313)	0	212,733	0	(769)	(769)	5,500	05/01/2011	1FE
249174-FS-7	DENVER CO SCH DIST NO 1 G O 04		06/12/2006	PRAGER MCCARTHY & SEALY		103,225	100,000	101,804	101,471	0	(33)	0	(33)	0	101,438	0	1,787	1,787	2,560	12/01/2022	1FE
283371-LS-9	EL PASO CNTY CO SD NO 2 HARRISON 02		04/17/2006	PRAGER MCCARTHY & SEALY		230,086	220,000	222,572	221,855	0	(10)	0	(10)	0	221,845	0	8,241	8,241	9,614	12/01/2023	1FE
283483-GJ-8	EL PASO CNTY CO SD NO 49 FALCON 02-96R		06/19/2006	SBK BROOKS		373,979	350,000	377,181	370,060	0	(503)	0	(503)	0	369,558	0	4,421	4,421	9,771	12/01/2014	1FE
34511L-BH-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02		03/23/2006	PRE-REFUNDING		1,067,642	1,045,000	1,076,841	1,067,699	0	65	0	65	0	1,067,763	0	(121)	(121)	16,256	12/01/2022	1FE
34511L-BJ-2	FOOTHILLS CO PK & REC BLDG AUTH COP 02		03/23/2006	PRE-REFUNDING		608,518	600,000	611,940	608,539	0	24	0	24	0	608,563	0	(45)	(45)	9,333	12/01/2026	1FE
503768-JR-5	LA PLATA CNTY CO SD NO 9-R DURANGO 03		05/09/2006	PRAGER MCCARTHY & SEALY		105,227	100,000	101,380	101,089	0	(14)	0	(14)	0	101,076	0	4,151	4,151	2,719	11/01/2023	1FE
75913T-EA-8	REGIONAL TRANSN DIST CO COP 05A		05/30/2006	PRAGER MCCARTHY & SEALY		351,438	345,000	359,338	353,108	0	(269)	0	(269)	0	352,839	0	(1,402)	(1,402)	11,846	06/01/2008	1FE
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		05/19/2006	PRAGER MCCARTHY & SEALY		155,820	150,000	158,970	156,400	0	(166)	0	(166)	0	156,234	0	(414)	(414)	6,619	06/01/2011	1FE
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A		06/19/2006	Various		465,868	450,000	474,521	470,294	0	(439)	0	(439)	0	469,855	0	(3,987)	(3,987)	13,194	06/01/2014	1FE
108151-D8-1	BRIDGEPORT CT G O 2004 C		04/26/2006	PRAGER MCCARTHY & SEALY		544,955	500,000	560,355	550,145	0	(371)	0	(371)	0	549,775	0	(4,820)	(4,820)	5,542	08/15/2015	1FE
108151-D9-9	BRIDGEPORT CT G O 2004 C		04/26/2006	PRAGER MCCARTHY & SEALY		548,485	500,000	555,600	551,286	0	(334)	0	(334)	0	550,952	0	(2,467)	(2,467)	5,542	08/15/2016	1FE
20772E-U9-2	CONNECTICUT ST G O 1999 SER A		04/05/2006	PRAGER MCCARTHY & SEALY		264,880	250,000	272,575	265,737	0	(98)	0	(98)	0	265,639	0	(759)	(759)	10,755	06/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
20772F-XP-0	CONNECTICUT ST G O 2001 SER G		06/13/2006	PRAGER MCCARTHY & SEALY		1,447,558	1,400,000	1,496,264	1,460,130	0	(2,809)	0	(2,809)	0	1,457,321	0	(9,763)	(9,763)	62,375	12/15/2008	1FE
20772G-EC-8	CONNECTICUT ST G O 2004 SER A		06/02/2006	Various		1,299,098	1,285,000	1,325,735	1,292,247	0	(69)	0	(69)	0	1,292,178	0	6,921	6,921	9,995	03/01/2020	1FE
759049-JH-3	REGIONAL SCH DIST NO 5 CT G O 2005 B		06/21/2006	PRAGER MCCARTHY & SEALY		110,270	110,000	109,826	109,829	0	2	0	2	0	109,832	0	438	438	2,754	07/15/2019	1FE
759049-JJ-9	REGIONAL SCH DIST NO 5 CT G O 2005 B		06/21/2006	PRAGER MCCARTHY & SEALY		120,078	120,000	119,161	119,175	0	10	0	10	0	119,185	0	893	893	3,004	07/15/2020	1FE
941247-F8-6	WATERBURY CT G O 2004 B REF		04/25/2006	SBK BROOKS		265,258	250,000	275,175	267,104	0	(138)	0	(138)	0	266,966	0	(1,709)	(1,709)	7,188	04/01/2016	1FE
816692-EL-7	SEMINOLE CNTY FL SCH BRD COP 2003		06/22/2006	PRAGER MCCARTHY & SEALY		528,950	515,000	545,174	533,069	0	(1,201)	0	(1,201)	0	531,867	0	(2,918)	(2,918)	10,436	07/01/2008	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		04/28/2006	PRAGER MCCARTHY & SEALY		515,081	510,000	516,436	516,357	0	(41)	0	(41)	0	516,316	0	(1,235)	(1,235)	12,494	12/01/2024	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		06/08/2006	PRAGER MCCARTHY & SEALY		201,420	200,000	201,886	201,863	0	(26)	0	(26)	0	201,837	0	(417)	(417)	4,275	12/01/2025	1FE
373292-AL-5	GEORGIA MUN ASSN INC INSTALLMENT SALE		06/08/2006	PRAGER MCCARTHY & SEALY		104,456	100,000	104,037	101,571	0	(79)	0	(79)	0	101,492	0	2,964	2,964	2,667	12/01/2009	1FE
373383-HM-3	GEORGIA ST G O 1999 D		05/05/2006	SOUTHWEST SECURITIES, INC		15,596,728	14,350,000	16,327,287	15,763,531	0	(32,000)	0	(32,000)	0	15,731,530	0	(134,802)	(134,802)	436,958	11/01/2013	1FE
373383-WQ-7	GEORGIA ST G O 2003 D		05/08/2006	PRAGER MCCARTHY & SEALY		101,076	100,000	100,147	100,125	0	(2)	0	(2)	0	100,123	0	953	953	2,000	12/01/2020	1FE
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04		04/28/2006	PRAGER MCCARTHY & SEALY		209,172	200,000	205,570	204,764	0	(46)	0	(46)	0	204,718	0	4,454	4,454	3,389	01/01/2024	1FE
403760-EH-0	GWINNETT CNTY GA WTR & SEW AUTH 2005		05/24/2006	Various		8,422,438	8,545,000	8,682,660	8,455,790	0	618	0	618	0	8,456,408	0	(33,970)	(33,970)	90,973	08/01/2017	1FE
419779-JF-1	HAWAII ST G O 1992 BZ		05/22/2006	PRAGER MCCARTHY & SEALY		4,651,459	4,510,000	4,831,067	4,681,558	0	(16,336)	0	(16,336)	0	4,665,222	0	(13,763)	(13,763)	174,607	10/01/2007	1FE
419780-E4-9	HAWAII ST G O 2004 DD		04/25/2006	Various		2,282,815	2,100,000	2,308,824	2,278,153	0	(361)	0	(361)	0	2,277,792	0	5,023	5,023	48,081	05/01/2015	1FE
577285-H7-7	MAUI CNTY HI G O 2005 A B C		06/05/2006	PRAGER MCCARTHY & SEALY		401,303	375,000	406,208	400,705	0	(449)	0	(449)	0	400,256	0	1,046	1,046	5,052	03/01/2018	1FE
09746L-AU-7	BOISE CITY ID URBAN ADA CNTY COURT 99		04/07/2006	RYAN BECK & CO.		270,318	250,000	279,213	272,336	0	(171)	0	(171)	0	272,165	0	(1,848)	(1,848)	2,335	08/15/2029	1FE
076383-EQ-7	BEDFORD PARK IL G O 2004 A REF		05/11/2006	RAYMOND JAMES & ASSOCIATES, INC		161,280	150,000	160,025	158,577	0	(101)	0	(101)	0	158,476	0	2,804	2,804	3,303	12/15/2017	1FE
167501-US-2	CHICAGO IL BRD OF ED G O SCH REFORM 98 B		05/02/2006	PRAGER MCCARTHY & SEALY		419,560	500,000	287,545	402,545	0	1,770	0	1,770	0	404,316	0	15,244	15,244	0	12/01/2010	1FE
167485-DD-0	CHICAGO IL G O PROJ & REF 1995 B		05/01/2006	CALLED @ 102.00000000		1,713,600	1,680,000	1,523,828	1,529,519	0	562	0	562	0	1,530,081	0	183,519	183,519	28,700	01/01/2025	1FE
167484-P6-5	CHICAGO IL G O PROJ & REF 2003 A		05/22/2006	PRAGER MCCARTHY & SEALY		205,119	200,000	196,618	196,720	0	7	0	7	0	196,727	0	8,392	8,392	1,792	01/01/2042	1FE
263363-LA-9	DU PAGE CNTY IL CCSD NO 93 CAROL 03B		06/15/2006	PRAGER MCCARTHY & SEALY		521,665	500,000	503,175	502,557	0	(66)	0	(66)	0	502,491	0	19,174	19,174	13,819	06/01/2021	1FE
263493-FF-0	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A		04/07/2006	PRAGER MCCARTHY & SEALY		127,903	120,000	126,750	124,240	0	(20)	0	(20)	0	124,220	0	3,683	3,683	2,183	12/01/2011	1FE
483764-GN-0	KANE CNTY IL CUSD NO 301 BURLINGTON 06		06/15/2006	APEX PRYOR SECURITITES		1,294,444	2,440,000	1,259,308	0	0	3,263	0	3,263	0	1,262,571	0	31,873	31,873	0	12/01/2019	1FE
483764-GP-5	KANE CNTY IL CUSD NO 301 BURLINGTON 06		06/15/2006	APEX PRYOR SECURITITES		1,537,398	3,055,000	1,492,856	0	0	3,899	0	3,899	0	1,496,755	0	40,643	40,643	0	12/01/2020	1FE
483764-GQ-3	KANE CNTY IL CUSD NO 301 BURLINGTON 06		06/15/2006	APEX PRYOR SECURITITES		1,643,322	3,440,000	1,592,720	0	0	4,185	0	4,185	0	1,596,905	0	46,418	46,418	0	12/01/2021	1FE
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE O		05/16/2006	PRAGER MCCARTHY & SEALY		746,775	1,500,000	523,950	650,987	0	4,932	0	4,932	0	655,919	0	90,856	90,856	0	01/01/2021	1FE
488764-NX-5	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C		05/15/2006	HUTCHINSON SHOCKEY ERLEY & CO		105,089	100,000	109,729	106,080	0	(92)	0	(92)	0	105,989	0	(900)	(900)	3,153	10/01/2016	1FE
488764-PR-6	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C C		04/04/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		567,890	1,000,000	493,640	550,697	0	439	0	439	0	551,136	0	16,754	16,754	0	10/01/2018	1FE
968867-EY-3	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C		05/31/2006	PRAGER MCCARTHY & SEALY		1,214,960	2,000,000	1,007,380	1,113,807	0	6,431	0	6,431	0	1,120,238	0	94,722	94,722	0	01/01/2017	1FE
968867-FA-4	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C		06/30/2006	Various		1,090,900	2,170,000	901,895	1,000,586	0	13,218	0	13,218	0	1,013,803	0	77,097	77,097	0	01/01/2020	1FE
969003-ME-9	WILL CNTY IL CUSD NO 201-U CRETE G O 04		06/01/2006	PRAGER MCCARTHY & SEALY		151,302	205,000	133,465	144,664	0	1,206	0	1,206	0	145,870	0	5,432	5,432	0	11/01/2013	1FE
969003-MJ-8	WILL CNTY IL CUSD NO 201-U CRETE G O 04		04/04/2006	PRAGER MCCARTHY & SEALY		59,563	100,000	49,648	54,434	0	48	0	48	0	54,482	0	5,081	5,081	0	11/01/2017	1FE
143283-FT-1	CARMEL IN HIGH SCH BLDG CORP 2005		06/22/2006	PRAGER MCCARTHY & SEALY		103,993	100,000	106,874	105,585	0	(127)	0	(127)	0	105,458	0	(1,465)	(1,465)	2,203	07/10/2015	1FE
391881-AW-9	GREATER JASPER IN MID SCH BLDG CAP 01		04/05/2006	PRAGER MCCARTHY & SEALY		332,568	510,000	248,696	310,916	0	342	0	342	0	311,258	0	21,310	21,310	0	01/15/2016	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)
455421-GM-3	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02		05/31/2006	Various		692,224	660,000	670,580	667,021	0	(134)	0	(134)	0	666,887	0	25,337	25,337	12,832	01/01/2016	1FE
504025-BP-1	LAPORTE IN MULTI SCH BLDG CORP REF 01A		06/01/2006	PRAGER MCCARTHY & SEALY		42,506	40,000	42,560	41,435	0	(49)	0	(49)	0	41,386	0	1,119	1,119	823	01/15/2011	1FE
504025-BQ-9	LAPORTE IN MULTI SCH BLDG CORP REF 01A		05/18/2006	PRAGER MCCARTHY & SEALY		106,828	100,000	106,672	103,921	0	(95)	0	(95)	0	103,825	0	3,003	3,003	1,867	07/15/2011	1FE
590252-BD-3	MERRILLVILLE IN MULTI SCH BLDG 1990 CAP		06/27/2006	PRAGER MCCARTHY & SEALY		537,854	690,000	452,592	524,777	0	2,134	0	2,134	0	526,911	0	10,943	10,943	0	07/15/2012	1FE
594307-AQ-3	MICHIGAN CITY IN SCH BLDG CORP 02 CAP		05/16/2006	PRAGER MCCARTHY & SEALY		162,679	250,000	129,098	152,409	0	661	0	661	0	153,070	0	9,609	9,609	0	01/15/2016	1FE
655158-CJ-0	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP		05/24/2006	Various		935,144	1,775,000	816,092	894,342	0	6,223	0	6,223	0	900,564	0	34,579	34,579	0	02/15/2020	1FE
655158-CK-7	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP		04/04/2006	PRAGER MCCARTHY & SEALY		102,966	200,000	89,834	98,388	0	81	0	81	0	98,469	0	4,497	4,497	0	08/15/2020	1FE
927557-HJ-0	VINTON-TECUMSEH IN SCH BLDG CORP 03		06/19/2006	PRAGER MCCARTHY & SEALY		209,270	200,000	210,342	208,024	0	(230)	0	(230)	0	207,794	0	1,476	1,476	4,500	07/10/2017	1FE
946363-DP-0	WAYNE TWP IN MARION CNTY SCH BLDG 04		05/05/2006	ABN AMRO SECURITIES (USA) INC		4,990,739	4,720,000	5,121,058	5,094,889	0	(2,293)	0	(2,293)	0	5,092,596	0	(101,857)	(101,857)	78,667	07/10/2019	1FE
966412-DB-1	WHITLEY CNTY IN MID SCH BLDG CORP 03		06/01/2006	PRAGER MCCARTHY & SEALY		314,876	300,000	313,647	310,349	0	(143)	0	(143)	0	310,206	0	4,670	4,670	4,944	01/15/2018	1FE
98972L-CQ-2	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z		06/26/2006	PRAGER MCCARTHY & SEALY		652,644	625,000	659,075	651,316	0	(908)	0	(908)	0	650,408	0	2,236	2,236	174	07/15/2016	1FE
478740-LS-0	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		06/22/2006	PRAGER MCCARTHY & SEALY		104,258	100,000	99,362	99,396	0	5	0	5	0	99,401	0	4,857	4,857	3,694	10/01/2024	1FE
485427-GP-7	KANSAS DEV FIN BRD REGENTS REHAB 97 G2		04/25/2006	PRAGER MCCARTHY & SEALY		477,206	465,000	501,279	472,008	0	(343)	0	(343)	0	471,665	0	5,541	5,541	14,706	10/01/2007	1FE
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF		04/27/2006	PRAGER MCCARTHY & SEALY		103,249	100,000	104,449	104,125	0	(31)	0	(31)	0	104,094	0	(845)	(845)	763	09/01/2015	1FE
890568-ET-1	TOPEKA KS G O HEARTLAND PARK 2006 A		06/28/2006	STIFEL NICOLAUS & CO, INC		99,125	100,000	99,623	99,623	0	3	0	3	0	99,626	0	(501)	(501)	1,163	08/15/2024	1FE
982687-CY-9	WYANDOTTE CNTY KANSAS SCH 204		05/05/2006	PRE-REFUNDING		1,990,587	2,000,000	1,987,980	1,990,468	0	50	0	50	0	1,990,518	0	68	68	19,911	09/01/2020	1FE
982671-JP-5	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		05/11/2006	Various		617,842	600,000	644,160	624,601	0	(297)	0	(297)	0	624,303	0	(6,461)	(6,461)	7,700	08/01/2015	1FE
982671-JQ-3	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		05/12/2006	BLAIR, WILLIAM, & COMPANY, L.L.C		1,187,876	1,160,000	1,229,774	1,200,414	0	(520)	0	(520)	0	1,199,894	0	(12,018)	(12,018)	15,308	08/01/2016	1FE
058552-DA-5	BALLARD CNTY KY SCH DIST FIN CORP 04		04/24/2006	Various		1,101,118	1,085,000	1,072,848	1,074,081	0	31	0	31	0	1,074,112	0	27,006	27,006	17,793	06/01/2017	1FE
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		04/24/2006	UNION BANK OF SWITZERLAND		494,400	500,000	497,120	493,031	0	25	0	25	0	493,057	0	1,343	1,343	12,160	10/01/2020	1FE
49118N-AX-3	KENTUCKY ASSET/LIAB COMMN FED HWY 05		06/14/2006	PRAGER MCCARTHY & SEALY		236,922	230,000	243,906	238,912	0	(750)	0	(750)	0	238,163	0	(1,241)	(1,241)	3,378	09/01/2008	1FE
49151E-CZ-4	KENTUCKY ST PPTY & BLDGS PROJ 69 2001A		06/30/2006	PRAGER MCCARTHY & SEALY		344,847	330,000	357,149	349,660	0	(1,348)	0	(1,348)	0	348,312	0	(3,465)	(3,465)	7,061	08/01/2009	1FE
546405-AN-1	LOUISIANA OFFICE FACS LSE CAPITOL 99A		05/05/2006	PRAGER MCCARTHY & SEALY		105,448	100,000	107,963	104,305	0	(116)	0	(116)	0	104,188	0	1,260	1,260	1,054	03/01/2014	1FE
546415-DT-4	LOUISIANA ST G O SER 1993 A REF		06/29/2006	Various		1,141,270	1,100,000	1,188,858	1,155,016	0	(5,819)	0	(5,819)	0	1,149,197	0	(7,927)	(7,927)	26,505	08/01/2008	1FE
546415-DM-9	LOUISIANA ST G O SER 1993 B		06/29/2006	PRAGER MCCARTHY & SEALY		105,171	100,000	108,833	106,640	0	(492)	0	(492)	0	106,148	0	(977)	(977)	2,406	08/01/2009	1FE
355748-NE-0	FREDERICK MD G O PUB IMPT 2005		06/23/2006	PRAGER MCCARTHY & SEALY		98,505	100,000	100,803	100,226	0	(5)	0	(5)	0	100,221	0	(1,716)	(1,716)	1,735	08/01/2020	1FE
741705-DG-9	PRINCE GEORGES CNTY MD COP EQUIP 05		06/27/2006	PRAGER MCCARTHY & SEALY		102,749	100,000	105,956	103,734	0	(369)	0	(369)	0	103,365	0	(616)	(616)	1,653	09/01/2008	1FE
741701-TH-9	PRINCE GEORGES CNTY MD G O PUB IMPT 05		04/19/2006	PRAGER MCCARTHY & SEALY		129,273	125,000	133,008	130,005	0	(124)	0	(124)	0	129,881	0	(609)	(609)	5,087	10/01/2008	1FE
741701-TJ-5	PRINCE GEORGES CNTY MD G O PUB IMPT 05		06/27/2006	PRAGER MCCARTHY & SEALY		103,906	100,000	107,784	105,253	0	(353)	0	(353)	0	104,901	0	(995)	(995)	4,986	10/01/2009	1FE
575827-EK-2	MASSACHUSETTS G O 1996 A REF		04/26/2006	PRAGER MCCARTHY & SEALY		117,966	100,000	121,331	116,742	0	(135)	0	(135)	0	116,607	0	1,359	1,359	3,250	11/01/2014	1FE
575827-3K-4	MASSACHUSETTS G O CONS LOAN 2001 C		06/21/2006	PRAGER MCCARTHY & SEALY		1,124,387	1,100,000	1,155,968	1,133,560	0	(4,636)	0	(4,636)	0	1,128,924	0	(4,537)	(4,537)	32,885	12/01/2007	1FE
57582N-AP-0	MASSACHUSETTS G O CONS LOAN 2001 D		06/15/2006	PRAGER MCCARTHY & SEALY		1,663,260	1,500,000	1,718,340	1,680,341	0	(3,920)	0	(3,920)	0	1,676,421	0	(13,161)	(13,161)	52,479	11/01/2014	1FE
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C		05/04/2006	PRAGER MCCARTHY & SEALY		165,452	150,000	169,388	163,970	0	(166)	0	(166)	0	163,804	0	1,647	1,647	4,308	11/01/2013	1FE

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)
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04		05/04/2006	PRAGER MCCARTHY & SEALY		107,904	100,000	109,645	108,269	0	(91)	0	(91)	0	108,177	0	(273)	(273)	2,742	05/01/2015	1FE
170016-SV-2	CHIPPEWA VLY MI SCH G O 2003 REF		04/18/2006	BANC AMERICA SECURITIES		2,738,320	2,600,000	2,780,934	2,734,333	0	(902)	0	(902)	0	2,733,432	0	4,888	4,888	61,389	05/01/2016	1FE
182252-RJ-7	CLARKSTON MI CMNTY SCH G O 2004 REF		06/01/2006	PRAGER MCCARTHY & SEALY		729,403	700,000	729,848	725,631	0	(430)	0	(430)	0	725,201	0	4,202	4,202	19,198	05/01/2016	1FE
182252-RK-4	CLARKSTON MI CMNTY SCH G O 2004 REF		04/10/2006	PRAGER MCCARTHY & SEALY		520,010	500,000	518,090	515,543	0	(53)	0	(53)	0	515,490	0	4,520	4,520	10,688	05/01/2017	1FE
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II		06/07/2006	PRAGER MCCARTHY & SEALY		208,518	200,000	201,496	201,038	0	(29)	0	(29)	0	201,009	0	7,509	7,509	6,139	05/01/2020	1FE
251093-RN-2	DETROIT MI G O 1997-B REF		05/31/2006	PRAGER MCCARTHY & SEALY		560,455	540,000	575,791	564,741	0	(1,677)	0	(1,677)	0	563,064	0	(2,609)	(2,609)	19,215	04/01/2009	1FE
251093-ZA-1	DETROIT MI G O 2004 A-1		06/09/2006	PRAGER MCCARTHY & SEALY		210,262	200,000	208,642	207,467	0	(160)	0	(160)	0	207,307	0	2,955	2,955	7,028	04/01/2021	1FE
251129-VG-4	DETROIT MI SCH DIST UNLTD TAX 1996 A		05/01/2006	CALLED @ 102.00000000		4,845,000	4,750,000	4,691,440	4,750,000	0	0	0	0	0	4,750,000	0	95,000	95,000	135,375	05/01/2025	1
252255-JW-5	DEXTER MI CMNTY SCHS G O 2003		06/07/2006	PRAGER MCCARTHY & SEALY		420,604	400,000	422,048	416,431	0	(394)	0	(394)	0	416,037	0	4,567	4,567	12,278	05/01/2019	1FE
291448-CR-7	EMMET CNTY MI BLDG AUTH 2003 REF		06/09/2006	PRAGER MCCARTHY & SEALY		948,552	900,000	972,018	956,181	0	(809)	0	(809)	0	955,372	0	(6,820)	(6,820)	24,045	05/01/2016	1FE
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		04/26/2006	PRAGER MCCARTHY & SEALY		203,160	200,000	205,260	204,570	0	(36)	0	(36)	0	204,534	0	(1,374)	(1,374)	4,438	05/01/2018	1FE
594614-UE-7	MICHIGAN ST BLDG AUTH FAC PROG 2003 I		04/18/2006	SOUTHWEST SECURITIES, INC.		25,992,500	25,000,000	27,036,764	26,361,028	0	(18,061)	0	(18,061)	0	26,342,967	0	(350,467)	(350,467)	638,889	10/15/2009	1FE
771537-SS-7	ROCHESTER MI CSD SCH BLDG G O 2004 REF		05/03/2006	UNION BANK OF SWITZERLAND		1,011,800	1,000,000	1,036,400	1,029,274	0	(301)	0	(301)	0	1,028,973	0	(17,173)	(17,173)	23,188	05/01/2017	1FE
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF		05/12/2006	PRAGER MCCARTHY & SEALY		329,989	325,000	334,090	332,581	0	(101)	0	(101)	0	332,480	0	(2,491)	(2,491)	7,963	05/01/2018	1FE
124637-GU-7	BYRON MN INDPT SCH DIST NO 531 04 A		04/21/2006	CRONIN & COMANY		647,531	625,000	634,481	633,137	0	(56)	0	(56)	0	633,081	0	14,450	14,450	7,010	02/01/2017	1FE
124637-GV-5	BYRON MN INDPT SCH DIST NO 531 04 A		05/22/2006	Various		953,434	920,000	928,032	926,897	0	(93)	0	(93)	0	926,804	0	26,630	26,630	13,231	02/01/2018	1FE
124637-GX-1	BYRON MN INDPT SCH DIST NO 531 04 A		06/20/2006	PRAGER MCCARTHY & SEALY		2,220,658	2,120,000	2,158,542	2,153,129	0	(742)	0	(742)	0	2,152,386	0	68,271	68,271	41,811	02/01/2020	1FE
227840-FB-6	CROW WING CNTY MN G O CAP IMPT 04A		05/12/2006	CRONIN & COMANY		231,572	225,000	227,826	227,446	0	(29)	0	(29)	0	227,417	0	4,155	4,155	2,981	02/01/2015	1FE
227840-FD-2	CROW WING CNTY MN G O CAP IMPT 04A		06/02/2006	Various		1,731,880	1,660,000	1,686,145	1,682,666	0	(240)	0	(240)	0	1,682,426	0	49,454	49,454	22,175	02/01/2017	1FE
227840-FE-0	CROW WING CNTY MN G O CAP IMPT 04A		06/14/2006	Various		468,143	450,000	454,082	453,540	0	(52)	0	(52)	0	453,488	0	14,655	14,655	6,973	02/01/2018	1FE
227840-FG-5	CROW WING CNTY MN G O CAP IMPT 04A		05/18/2006	PRAGER MCCARTHY & SEALY		157,556	150,000	152,832	152,459	0	(33)	0	(33)	0	152,426	0	5,129	5,129	2,333	02/01/2020	1FE
465468-BB-1	ITASCA CNTY MN ISD NO 318 G O 2001		06/29/2006	Various		1,410,056	1,355,000	1,357,168	1,356,337	0	(49)	0	(49)	0	1,356,288	0	53,768	53,768	28,128	02/01/2016	1FE
603792-NW-8	MINNEAPOLIS MN SPL SCH DIST N01 COP 05A		06/15/2006	Various		562,193	550,000	568,271	560,526	0	(184)	0	(184)	0	560,342	0	1,851	1,851	8,119	02/01/2017	1FE
777594-UZ-3	ROSEMOUNT MN INDPT SCH DIST NO 196 04A		04/05/2006	CRONIN & COMANY		254,825	250,000	253,305	252,797	0	(8)	0	(8)	0	252,788	0	2,037	2,037	2,156	02/01/2018	1FE
468430-6A-6	JACKSON MS G O 2005 REF		05/10/2006	PRAGER MCCARTHY & SEALY		1,073,610	1,000,000	1,101,790	1,078,333	0	(960)	0	(960)	0	1,077,373	0	(3,763)	(3,763)	31,111	10/01/2014	1FE
16645P-DX-6	CHESTERFIELD MO COP 2005		04/11/2006	STIFEL NICOLAUS & CO, INC.		824,546	775,000	832,009	823,746	0	(181)	0	(181)	0	823,564	0	981	981	14,639	12/01/2020	1FE
467578-BE-9	JACKSON CNTY MO SPL OBLIG 2002		06/05/2006	STIFEL NICOLAUS & CO, INC.		654,468	600,000	645,342	632,454	0	(776)	0	(776)	0	631,678	0	22,790	22,790	17,142	12/01/2016	1FE
467578-AM-2	JACKSON CNTY MO SPL TRUMAN MED 01A		06/27/2006	PRAGER MCCARTHY & SEALY		446,178	425,000	425,000	425,000	0	0	0	0	0	425,000	0	21,178	21,178	15,273	12/01/2013	1FE
467578-AN-0	JACKSON CNTY MO SPL TRUMAN MED 01A		04/28/2006	Various		368,988	350,000	350,000	350,000	0	0	0	0	0	350,000	0	18,988	18,988	15,210	12/01/2014	1FE
467578-AP-5	JACKSON CNTY MO SPL TRUMAN MED 01A		04/28/2006	STIFEL NICOLAUS & CO, INC.		236,966	225,000	225,000	225,000	0	0	0	0	0	225,000	0	11,966	11,966	10,271	12/01/2015	1FE
485041-ES-2	KANSAS CITY MO CMNTY CLG DIST 01		04/25/2006	PRAGER MCCARTHY & SEALY		567,467	540,000	546,788	543,960	0	(36)	0	(36)	0	543,923	0	23,544	23,544	8,228	07/01/2014	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		04/21/2006	STIFEL NICOLAUS & CO, INC.		48,000	100,000	42,812	45,353	0	156	0	156	0	45,508	0	2,492	2,492	0	04/15/2022	1FE
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A		04/26/2006	PRAGER MCCARTHY & SEALY		214,054	200,000	220,158	216,564	0	(152)	0	(152)	0	216,412	0	(2,358)	(2,358)	2,500	02/01/2014	1FE
60636F-BH-4	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		04/21/2006	STIFEL NICOLAUS & CO, INC.		276,444	275,000	273,056	273,087	0	7	0	7	0	273,094	0	3,350	3,350	4,879	10/01/2020	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)
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A		06/13/2006	PRAGER MCCARTHY & SEALY		372,763	350,000	375,295	368,565	0	(375)	0	(375)	0	368,190	0	4,573	4,573	4,805	02/15/2016	1FE
406036-DX-8	HALL CNTY NE SD NO 2 GRAND ISLAND 03		05/22/2006	BLAIR, WILLIAM, & COMPANY, L.L.C.		547,344	525,000	545,969	540,081	0	(293)	0	(293)	0	539,788	0	7,556	7,556	12,053	12/01/2015	1FE
62908X-AF-7	NETC FAC CORP NE LSE TERRY CARPENTER 02		05/05/2006	PRAGER MCCARTHY & SEALY		102,264	100,000	102,365	101,116	0	(38)	0	(38)	0	101,078	0	1,186	1,186	2,738	04/01/2009	1FE
641459-LW-0	NEVADA G O MUN BANK PROJ 52 SER 96A		05/15/2006	CALLED @ 101.00000000		4,943,950	4,895,000	4,860,588	4,895,000	0	0	0	0	0	4,895,000	0	48,950	48,950	140,731	05/15/2026	1
296806-KF-8	ESSEX CNTY NJ CNTY CORRECTIONAL FAC 03A		06/26/2006	PRAGER MCCARTHY & SEALY		105,650	100,000	111,568	107,767	0	(221)	0	(221)	0	107,546	0	(1,896)	(1,896)	3,722	10/01/2014	1FE
296806-KG-6	ESSEX CNTY NJ CNTY CORRECTIONAL FAC 03A		04/20/2006	PRAGER MCCARTHY & SEALY		264,933	250,000	276,643	268,142	0	(141)	0	(141)	0	268,001	0	(3,069)	(3,069)	7,083	10/01/2015	1FE
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		04/25/2006	PRAGER MCCARTHY & SEALY		107,396	100,000	109,967	107,802	0	(58)	0	(58)	0	107,744	0	(348)	(348)	2,947	10/01/2016	1FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2006	CALLED @ 100.00000000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,381	06/15/2017	1
646046-LF-7	NEW JERSEY ST COP EQUIP LSE 2004 A		06/26/2006	PRAGER MCCARTHY & SEALY		104,608	100,000	104,349	103,741	0	(93)	0	(93)	0	103,649	0	959	959	2,694	06/15/2018	1FE
646135-Z4-8	NEW JERSEY TRANSN TR FD AUTH 04A		05/11/2006	RYAN BECK & CO		1,716,640	1,600,000	1,680,752	1,669,902	0	(886)	0	(886)	0	1,669,016	0	47,624	47,624	73,556	06/15/2021	1FE
646135-2U-6	NEW JERSEY TRANSN TR FD AUTH 05A		06/02/2006	PRAGER MCCARTHY & SEALY		415,538	400,000	429,080	418,685	0	(990)	0	(990)	0	417,695	0	(2,157)	(2,157)	19,841	12/15/2008	1FE
646136-EN-7	NEW JERSEY TRANSN TR FD AUTH 06C		06/09/2006	BEAR STEARNS SECURITIES CORP		19,939,000	50,000,000	19,196,000	0	0	33,959	0	33,959	0	19,229,959	0	709,041	709,041	0	12/15/2025	1FE
805805-HQ-4	SAYREVILLE NJ SCH DIST G O 2005		04/20/2006	PRAGER MCCARTHY & SEALY		693,144	695,000	696,098	694,634	0	1	0	1	0	694,635	0	(1,491)	(1,491)	25,541	07/15/2027	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		06/15/2006	CALLED @ 100.00		181,727	181,727	181,727	181,727	0	0	0	0	0	181,727	0	0	0	2,567	03/15/2010	1
356730-B8-3	FREEPORT NY G O PWR PROJ 2004 A		05/19/2006	PRAGER MCCARTHY & SEALY		202,702	200,000	205,502	203,702	0	(70)	0	(70)	0	203,632	0	(930)	(930)	3,225	01/15/2019	1FE
356730-B9-1	FREEPORT NY G O PWR PROJ 2004 A		06/16/2006	PRAGER MCCARTHY & SEALY		507,897	500,000	510,370	507,644	0	(165)	0	(165)	0	507,478	0	419	419	8,563	01/15/2020	1FE
356730-C3-3	FREEPORT NY G O PWR PROJ 2004 A		05/16/2006	Various		1,467,143	1,465,000	1,475,753	1,473,502	0	(142)	0	(142)	0	1,473,359	0	(6,216)	(6,216)	22,606	01/15/2022	1FE
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY		04/15/2006	PRINCIPAL PAYMENT		232,826	232,826	232,826	232,826	0	0	0	0	0	232,826	0	0	0	13,388	04/15/2012	1
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		06/21/2006	PRAGER MCCARTHY & SEALY		106,876	100,000	107,117	104,573	0	(172)	0	(172)	0	104,401	0	2,475	2,475	3,427	11/01/2011	1FE
64966F-UW-2	NEW YORK NY G O FISCAL 1998 SER C		06/20/2006	PRAGER MCCARTHY & SEALY		204,154	200,000	202,337	202,084	0	(284)	0	(284)	0	201,800	0	2,354	2,354	6,358	11/15/2007	1FE
64966A-TS-4	NEW YORK NY G O FISCAL 2001 SER D		06/29/2006	Various		7,408,042	7,200,000	7,542,576	7,317,984	0	(10,966)	0	(10,966)	0	7,307,018	0	101,024	101,024	149,020	08/01/2008	1FE
64966A-YQ-2	NEW YORK NY G O FISCAL 2001 SER G		06/28/2006	PRAGER MCCARTHY & SEALY		105,414	100,000	102,848	101,518	0	(66)	0	(66)	0	101,452	0	3,962	3,962	2,217	08/01/2015	1FE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		05/31/2006	Various		447,324	415,000	443,183	434,319	0	(387)	0	(387)	0	433,932	0	13,392	13,392	12,400	11/01/2012	1FE
64966A-Y8-2	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		06/15/2006	SEIBERT BRANFORD		1,219,410	1,120,000	1,207,304	1,179,267	0	(1,104)	0	(1,104)	0	1,178,163	0	41,247	41,247	34,433	11/01/2013	1FE
649832-XD-9	NEW YORK ST DORM JUD LSE SUFFOLK 91A REF		04/15/2006	MATURED		2,170,000	2,170,000	2,327,623	2,171,640	0	(1,640)	0	(1,640)	0	2,170,000	0	0	0	100,363	04/15/2006	1FE
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1		06/29/2006	PRAGER MCCARTHY & SEALY		103,867	100,000	103,006	101,548	0	(98)	0	(98)	0	101,449	0	2,418	2,418	2,361	01/15/2010	1FE
64983T-DC-4	NEW YORK ST DORM UPSTATE CMNTY CLGS 04		05/24/2006	PRAGER MCCARTHY & SEALY		211,274	200,000	218,204	212,459	0	(169)	0	(169)	0	212,291	0	(1,017)	(1,017)	3,929	07/01/2018	1FE
650035-AY-4	NEW YORK ST URBAN DEV SVC CONTRACT 05B		06/16/2006	PRAGER MCCARTHY & SEALY		2,126,680	2,000,000	2,154,660	2,151,762	0	(2,827)	0	(2,827)	0	2,148,935	0	(22,255)	(22,255)	46,111	01/01/2018	1FE
803548-MN-3	SARATOGA SPRINGS NY CITY SD 02		05/02/2006	PRAGER MCCARTHY & SEALY		1,009,136	965,000	969,825	968,454	0	(37)	0	(37)	0	968,417	0	40,719	40,719	18,625	06/15/2020	1FE
848304-FK-2	SPENCERPORT NY CENT SCH DIST 2002		05/04/2006	Various		2,242,395	2,170,000	2,178,246	2,175,452	0	(94)	0	(94)	0	2,175,358	0	67,037	67,037	43,060	06/15/2020	1FE
864766-S7-6	SUFFOLK CNTY NY PUB IMPT 2005 B		06/02/2006	PRAGER MCCARTHY & SEALY		338,635	335,000	335,000	335,000	0	0	0	0	0	335,000	0	3,635	3,635	9,045	11/01/2021	1FE
864766-S8-4	SUFFOLK CNTY NY PUB IMPT 2005 B		06/09/2006	PRAGER MCCARTHY & SEALY		101,545	100,000	99,878	99,880	0	1	0	1	0	99,881	0	1,664	1,664	2,788	11/01/2022	1FE
161037-PK-6	CHARLOTTE NC COP TRANSIT PROJ 04A		04/04/2006	PRAGER MCCARTHY & SEALY		105,706	100,000	106,508	105,218	0	(10)	0	(10)	0	105,207	0	499	499	1,750	06/01/2018	1FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		05/15/2006	PRAGER MCCARTHY & SEALY		206,280	200,000	210,666	203,948	0	(198)	0	(198)	0	203,751	0	2,529	2,529	6,306	10/01/2008	1FE
405775-AV-9	HALIFAX CNTY NC COP 2006		04/04/2006	PRAGER MCCARTHY & SEALY		110,828	110,000	109,126	109,128	0	0	0	0	0	109,128	0	1,700	1,700	715	06/01/2026	1FE
658200-BJ-1	NORTH CAROLINA INFRA COP CAP IMPT 05A		05/05/2006	PRAGER MCCARTHY & SEALY		204,579	200,000	210,140	205,965	0	(308)	0	(308)	0	205,657	0	(1,078)	(1,078)	2,639	02/01/2008	1FE
658256-GD-8	NORTH CAROLINA ST G O PUB IMPT 2001 A		06/05/2006	PRAGER MCCARTHY & SEALY		368,237	350,000	357,252	354,935	0	(113)	0	(113)	0	354,822	0	13,415	13,415	4,447	03/01/2013	1FE
658256-ML-3	NORTH CAROLINA ST G O PUB IMPT 2003 B		04/10/2006	PRAGER MCCARTHY & SEALY		202,352	200,000	198,052	198,276	0	3	0	3	0	198,278	0	4,074	4,074	4,800	04/01/2021	1FE
658255-5V-2	NORTH CAROLINA ST G O PUB SCH 1998 A		04/25/2006	PRAGER MCCARTHY & SEALY		104,056	100,000	102,319	101,705	0	11	0	11	0	101,715	0	2,341	2,341	2,731	04/01/2013	1FE
684609-SB-7	ORANGE CNTY NC G O PUB IMPT 04 B		06/02/2006	PRAGER MCCARTHY & SEALY		151,532	150,000	147,647	147,798	0	17	0	17	0	147,815	0	3,716	3,716	2,363	02/01/2022	1FE
906395-ZW-1	UNION CNTY NC G O SCH BONDS 2001		04/26/2006	PRAGER MCCARTHY & SEALY		210,370	200,000	204,584	203,483	0	(27)	0	(27)	0	203,456	0	6,914	6,914	1,583	03/01/2015	1FE
971673-DH-8	WILMINGTON NC COP 2004		06/09/2006	PRAGER MCCARTHY & SEALY		271,435	260,000	258,149	258,207	0	6	0	6	0	258,213	0	13,222	13,222	2,942	09/01/2029	1FE
172252-ZE-1	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		06/23/2006	Various		2,544,284	2,470,000	2,614,248	2,566,876	0	(4,511)	0	(4,511)	0	2,562,365	0	(18,080)	(18,080)	24,672	09/01/2008	1FE
172252-ZF-8	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		06/19/2006	Various		780,523	750,000	803,610	789,496	0	(2,023)	0	(2,023)	0	787,473	0	(6,951)	(6,951)	10,035	09/01/2009	1FE
345766-LX-5	FOREST HILLS OH LOC SCH DIST G O 03		06/02/2006	UNION BANK OF SWITZERLAND		1,271,521	1,220,000	1,290,675	1,276,610	0	(1,155)	0	(1,155)	0	1,275,455	0	(3,934)	(3,934)	29,941	12/01/2016	1FE
353172-S5-9	FRANKLIN CNTY OH G O 2005		05/22/2006	PRAGER MCCARTHY & SEALY		465,184	450,000	473,283	469,058	0	(817)	0	(817)	0	468,241	0	(3,058)	(3,058)	21,444	12/01/2008	1FE
430416-FQ-5	HIGHLAND OH LOC SCH DIST SCH IMPT 06		05/23/2006	PRAGER MCCARTHY & SEALY		151,485	150,000	151,713	151,700	0	(20)	0	(20)	0	151,680	0	(195)	(195)	3,431	12/01/2022	1FE
67755C-PE-3	OHIO ST BLDG AUTH ADMIN BLDG 05B REF		05/03/2006	PRAGER MCCARTHY & SEALY		257,885	250,000	266,420	260,133	0	(403)	0	(403)	0	259,730	0	(1,845)	(1,845)	7,535	10/01/2008	1FE
67755C-PF-0	OHIO ST BLDG AUTH ADMIN BLDG 05B REF		06/12/2006	PRAGER MCCARTHY & SEALY		261,070	250,000	269,055	263,470	0	(752)	0	(752)	0	262,718	0	(1,648)	(1,648)	8,819	10/01/2009	1FE
67755C-JB-6	OHIO ST BLDG AUTH ADULT CORRECTL 04A		06/15/2006	PRAGER MCCARTHY & SEALY		324,189	300,000	320,751	317,444	0	(336)	0	(336)	0	317,107	0	7,082	7,082	10,748	04/01/2016	1FE
677518-J2-9	OHIO ST CAP FACS HIGHER ED SER II 01A		04/05/2006	PRAGER MCCARTHY & SEALY		103,156	100,000	105,615	103,385	0	(49)	0	(49)	0	103,335	0	(179)	(179)	4,721	12/01/2007	1FE
677519-PA-2	OHIO ST G O COMMON SCHOOLS 2003 A		04/10/2006	UNION BANK OF SWITZERLAND		509,795	500,000	502,800	502,062	0	(9)	0	(9)	0	502,053	0	7,742	7,742	1,750	03/15/2017	1FE
677519-PB-0	OHIO ST G O COMMON SCHOOLS 2003 A		05/23/2006	Various		355,176	350,000	349,608	349,669	0	3	0	3	0	349,671	0	5,504	5,504	2,581	03/15/2018	1FE
677520-AQ-1	OHIO ST G O HWY CAP IMPT 2005 I		05/23/2006	PRAGER MCCARTHY & SEALY		462,102	450,000	476,289	465,102	0	(621)	0	(621)	0	464,480	0	(2,378)	(2,378)	13,875	05/01/2008	1FE
677520-AR-9	OHIO ST G O HWY CAP IMPT 2005 I		06/12/2006	PRAGER MCCARTHY & SEALY		259,713	250,000	268,308	261,792	0	(750)	0	(750)	0	261,043	0	(1,330)	(1,330)	7,778	05/01/2009	1FE
70960U-AK-0	PENTA CAREER CTR OH COP 2004		05/02/2006	PRAGER MCCARTHY & SEALY		387,861	375,000	402,660	391,596	0	(159)	0	(159)	0	391,438	0	(3,576)	(3,576)	9,931	04/01/2014	1FE
768500-AW-0	RIVER VALLEY OH LOC SCH DIST CONST 01		05/05/2006	PRAGER MCCARTHY & SEALY		337,930	320,000	332,374	327,606	0	(129)	0	(129)	0	327,477	0	10,452	10,452	8,820	11/01/2017	1FE
897105-ER-9	TROTWOOD-MADISON OH SCH DIST G O 02		06/09/2006	PRAGER MCCARTHY & SEALY		131,669	125,000	127,969	127,123	0	(55)	0	(55)	0	127,068	0	4,601	4,601	3,351	12/01/2019	1FE
897105-ET-5	TROTWOOD-MADISON OH SCH DIST G O 02		05/02/2006	PRAGER MCCARTHY & SEALY		104,123	100,000	100,783	100,562	0	(7)	0	(7)	0	100,555	0	3,568	3,568	2,139	12/01/2021	1FE
678519-CC-1	OKLAHOMA CITY OK G O 2002 REF		04/27/2006	PRAGER MCCARTHY & SEALY		210,240	200,000	208,362	205,555	0	(71)	0	(71)	0	205,484	0	4,756	4,756	1,694	03/01/2015	1FE
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		06/08/2006	PRAGER MCCARTHY & SEALY		106,573	100,000	104,780	103,054	0	(92)	0	(92)	0	102,962	0	3,611	3,611	1,833	02/01/2013	1FE
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		06/08/2006	PRAGER MCCARTHY & SEALY		106,207	100,000	103,721	102,383	0	(72)	0	(72)	0	102,311	0	3,896	3,896	1,833	02/01/2014	1FE
178882-HG-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		06/30/2006	PRAGER MCCARTHY & SEALY		204,723	315,000	184,716	198,480	0	2,127	0	2,127	0	200,606	0	4,116	4,116	0	06/15/2016	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		05/03/2006	PRAGER MCCARTHY & SEALY		53,105	100,000	46,630	50,581	0	250	0	250	0	50,831	0	2,274	2,274	0	06/15/2020	1FE
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		04/12/2006	PRAGER MCCARTHY & SEALY		46,475	100,000	38,887	42,819	0	100	0	100	0	42,918	0	3,557	3,557	0	06/15/2023	1FE
179093-DP-1	CLACKAMAS CNTY OR SD NO 12 NORTH 04 REF		06/28/2006	PRAGER MCCARTHY & SEALY		213,666	200,000	220,066	215,615	0	(252)	0	(252)	0	215,363	0	(1,697)	(1,697)	5,500	06/15/2018	1FE
197748-BD-7	COLUMBIA OR IMPT DIST WTR 1978		06/15/2006	MATURED		475,000	475,000	469,229	474,905	0	95	0	95	0	475,000	0	0	0	16,625	06/15/2006	2

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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)
481019-CE-5	JOSEPHINE CNTY OR UNIT SD 3 RIVERS 05		06/27/2006	PRAGER MCCARTHY & SEALY		214,766	200,000	222,202	220,933	0	(285)	0	(285)	0	220,648	0	(5,882)	(5,882)	5,417	12/15/2019	1FE
533404-BA-6	LINCOLN CNTY OR SCH DIST G O 1995		06/21/2006	PRAGER MCCARTHY & SEALY		357,670	335,000	368,068	361,677	0	(1,137)	0	(1,137)	0	360,540	0	(2,870)	(2,870)	14,364	06/15/2009	1FE
625510-GF-3	MULTNOMAH CNTY OR COPS 98		06/15/2006	PRAGER MCCARTHY & SEALY		508,295	500,000	524,955	504,160	0	(347)	0	(347)	0	503,813	0	4,482	4,482	7,014	08/01/2007	1FE
625574-FL-7	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01		04/21/2006	PRAGER MCCARTHY & SEALY		198,884	185,000	198,296	193,432	0	(82)	0	(82)	0	193,350	0	5,534	5,534	8,191	06/15/2012	1FE
68607H-EA-0	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		05/01/2006	CALLED @ 101.00000000		2,742,150	2,715,000	2,718,394	2,715,000	0	0	0	0	0	2,715,000	0	27,150	27,150	78,056	05/01/2017	1FE
68607H-YF-7	OREGON ST DEPT OF ADMIN SVCS COP 05A		05/25/2006	PRAGER MCCARTHY & SEALY		1,052,472	1,025,000	1,083,282	1,058,564	0	(1,306)	0	(1,306)	0	1,057,258	0	(4,786)	(4,786)	38,792	05/01/2008	1FE
68608B-CQ-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		06/23/2006	Various		1,579,505	1,600,000	1,625,872	1,597,954	0	26	0	26	0	1,597,980	0	(18,475)	(18,475)	32,133	12/01/2016	1FE
68607F-JQ-4	OREGON ST VETERANS WELFARE SER 76A		04/01/2006	CALLED @ 100.00000000		240,000	240,000	238,200	238,490	0	0	0	0	0	238,490	0	1,510	1,510	7,260	10/01/2028	1FE
794173-BF-0	SALEM-KEIZER OR SCH DIST 24J G O 1998		06/23/2006	PRAGER MCCARTHY & SEALY		102,366	100,000	103,669	100,957	0	(102)	0	(102)	0	100,855	0	1,511	1,511	2,875	06/01/2008	1FE
260480-AW-8	DOVER TWP PA SWR AUTH GTD SWR SER 77		05/01/2006	CALLED @ 100.00000000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	945	05/01/2007	1
353244-CW-4	FRANKLIN CNTY PA G O 2004		06/23/2006	PRAGER MCCARTHY & SEALY		224,034	220,000	228,034	226,259	0	(97)	0	(97)	0	226,163	0	(2,128)	(2,128)	6,488	04/01/2017	1FE
660065-AD-5	NORTH HUNTINGDON TWP PA MUN SWR 76		04/01/2006	MATURED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,035	04/01/2006	1
664652-CZ-5	NORTHEASTN SUSQUEHANNA PA SCH AUTH		05/15/2006	CALLED @ 100.00000000		155,000	155,000	139,500	153,029	0	139	0	139	0	153,168	0	1,832	1,832	4,883	11/15/2007	1
708553-KL-5	PENNSBURY PA SCH DIST G O 2004		05/09/2006	PRAGER MCCARTHY & SEALY		107,604	100,000	108,915	107,686	0	(89)	0	(89)	0	107,596	0	8	8	1,403	08/01/2014	1FE
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A		05/22/2006	PRAGER MCCARTHY & SEALY		201,946	200,000	199,332	199,343	0	5	0	5	0	199,347	0	2,599	2,599	9,300	06/01/2021	1FE
721007-AP-7	PIDGEON CREEK PA SAN AUTH GTD SWR 77		05/01/2006	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,922	05/01/2006	1
725209-EE-6	PITTSBURGH PA G O SER 2005 A		03/31/2006	PRAGER MCCARTHY & SEALY		52,222	50,000	53,199	482,553	0	(65)	0	(65)	0	52,298	0	(76)	(76)	236	09/01/2009	1FE
725209-EF-3	PITTSBURGH PA G O SER 2005 A		04/04/2006	PRAGER MCCARTHY & SEALY		105,313	100,000	107,004	105,737	0	(20)	0	(20)	0	105,717	0	(404)	(404)	500	09/01/2010	1FE
725209-ES-5	PITTSBURGH PA G O SER 2005 B		05/23/2006	PRAGER MCCARTHY & SEALY		283,594	275,000	289,471	284,174	0	(378)	0	(378)	0	283,796	0	(202)	(202)	2,566	09/01/2008	1FE
858151-CY-7	STEEL VY PA SCH DIST 1977		05/01/2006	CALLED @ 100.00000000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	5,781	11/01/2006	1
936652-FQ-4	WARWICK PA SCH DIST G O 2005		04/28/2006	PRAGER MCCARTHY & SEALY		98,943	100,000	101,695	98,745	0	6	0	6	0	98,751	0	192	192	921	02/15/2020	1FE
936652-FR-2	WARWICK PA SCH DIST G O 2005		06/19/2006	Various		741,410	750,000	759,045	736,015	0	150	0	150	0	736,165	0	5,245	5,245	11,192	02/15/2021	1FE
084203-TB-4	BERKELEY CNTY SC SCH DIST G O 2005 REF		06/06/2006	PRAGER MCCARTHY & SEALY		97,393	100,000	98,667	96,668	0	33	0	33	0	96,701	0	692	692	1,422	02/01/2020	1FE
396053-CD-0	GREENVILLE CNTY SC COP PUB FACS 2001		05/01/2006	PRAGER MCCARTHY & SEALY		288,519	275,000	279,268	277,693	0	(36)	0	(36)	0	277,657	0	10,862	10,862	8,135	04/01/2016	1FE
529080-CH-4	LEXINGTON CNTY SC SD NO 02 BROOKLAND 03		04/11/2006	PRAGER MCCARTHY & SEALY		211,581	210,000	210,302	210,241	0	(1)	0	(1)	0	210,239	0	1,342	1,342	1,208	03/01/2022	1FE
763665-SW-7	RICHLAND CNTY SC SD NO 01 G O 2003		06/19/2006	PRAGER MCCARTHY & SEALY		311,727	300,000	314,154	312,027	0	(291)	0	(291)	0	311,735	0	(8)	(8)	4,394	03/01/2016	1FE
986523-MS-4	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		04/05/2006	FIRST SOUTHWEST COMPANY		202,818	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,818	2,818	975	03/01/2021	1FE
095175-HB-4	BLOUNT CNTY TN PUB CAMPBELL CNTY 04B6A		05/18/2006	PRAGER MCCARTHY & SEALY		106,315	100,000	104,827	104,143	0	(61)	0	(61)	0	104,082	0	2,233	2,233	2,389	06/01/2016	1FE
095175-HC-2	BLOUNT CNTY TN PUB CAMPBELL CNTY 04B6A		05/24/2006	PRAGER MCCARTHY & SEALY		212,888	200,000	208,194	207,037	0	(117)	0	(117)	0	206,921	0	5,967	5,967	4,972	06/01/2017	1FE
095175-FL-4	BLOUNT CNTY TN PUB GREENE CNTY 04 B5A		05/04/2006	PRAGER MCCARTHY & SEALY		111,138	105,000	113,005	112,085	0	(77)	0	(77)	0	112,007	0	(869)	(869)	2,304	06/01/2017	1FE
478251-BV-2	JOHNSON CITY TN G O 1998 REF		06/06/2006	PRAGER MCCARTHY & SEALY		106,748	100,000	107,645	106,623	0	(100)	0	(100)	0	106,523	0	225	225	2,481	06/01/2016	1FE
557412-VL-4	MADISON CNTY TN G O SCH & PUB IMPT 04A		06/02/2006	PRAGER MCCARTHY & SEALY		107,323	100,000	108,079	107,353	0	(110)	0	(110)	0	107,242	0	81	81	3,417	04/01/2018	1FE
832016-FL-8	SMITH CNTY TN G O SCH 2005 REF		06/22/2006	PRAGER MCCARTHY & SEALY		212,350	200,000	215,900	212,595	0	(167)	0	(167)	0	212,429	0	(79)	(79)	6,833	04/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
052396-BU-1	AUSTIN TX PUB IMPT 2002		05/03/2006	CITIGROUP GLOBAL MARKETS		810,104	800,000	800,000	800,000	0	0	0	0	0	800,000	0	10,104	10,104	6,886	09/01/2019	1FE
052396-HF-8	AUSTIN TX PUB IMPT 2004 REF		04/04/2006	PRAGER MCCARTHY & SEALY		1,005,570	1,000,000	1,000,000	992,609	0	5	0	5	0	992,614	0	12,956	12,956	4,500	09/01/2023	1FE
243325-HT-7	DECATUR TX INDPT SCH DIST 2004 CUR		05/15/2006	PRAGER MCCARTHY & SEALY		321,854	305,000	337,556	325,741	0	(274)	0	(274)	0	325,468	0	(3,613)	(3,613)	3,940	08/15/2016	1FE
257849-KZ-1	DONNA TX INDPT SCH DIST G O 05 REF		04/26/2006	PRAGER MCCARTHY & SEALY		106,141	100,000	107,409	106,861	0	(54)	0	(54)	0	106,807	0	(666)	(666)	1,056	02/15/2016	1FE
280515-XZ-5	EDGEWOOD TX ISD SCH BLDG 2004 A		04/07/2006	PRAGER MCCARTHY & SEALY		104,409	100,000	101,415	101,228	0	(4)	0	(4)	0	101,224	0	3,185	3,185	792	02/15/2025	1FE
283767-4A-6	EL PASO TX INDPT SCH DIST 06		06/20/2006	PRAGER MCCARTHY & SEALY		2,071,340	2,065,000	2,075,036	0	0	(948)	0	(948)	0	2,074,088	0	(2,748)	(2,748)	15,602	08/15/2007	1FE
309555-DC-1	FARMERS BRANCH CARROLLTON FLD TX S 78		04/01/2006	MATURED		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	6,300	04/01/2006	1
366155-MT-3	GARLAND TX ISD G O SCH BLDG 2003 CAP		04/20/2006	PRAGER MCCARTHY & SEALY		108,208	200,000	90,118	103,936	0	353	0	353	0	104,289	0	3,919	3,919	0	02/15/2019	1FE
366155-MU-0	GARLAND TX ISD G O SCH BLDG 2003 CAP		05/31/2006	PRAGER MCCARTHY & SEALY		102,832	200,000	84,544	97,721	0	901	0	901	0	98,622	0	4,210	4,210	0	02/15/2020	1FE
414004-TT-8	HARRIS CNTY TX TOLL RD SUB LIEN 03 REF		04/18/2006	PRAGER MCCARTHY & SEALY		101,203	100,000	99,649	99,686	0	1	0	1	0	99,686	0	1,517	1,517	1,056	08/01/2020	1FE
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		06/30/2006	PRAGER MCCARTHY & SEALY		269,901	335,000	170,813	254,095	0	3,268	0	3,268	0	257,363	0	12,538	12,538	0	09/15/2011	1FE
492440-KZ-4	KERRVILLE TX INDPT SCH DIST 04 REF		04/12/2006	PRAGER MCCARTHY & SEALY		106,018	100,000	107,301	106,255	0	(30)	0	(30)	0	106,225	0	(207)	(207)	875	08/15/2017	1FE
503462-MW-0	LA JOYA TX ISD SCH BLDG 2004		06/01/2006	PRAGER MCCARTHY & SEALY		104,936	100,000	105,279	104,560	0	(88)	0	(88)	0	104,472	0	464	464	1,542	02/15/2019	1FE
643153-PM-5	NEW CANEY TEX INDPT SCH DIST CAP APPREC-		03/14/2006	PRE-REFUNDING		676,085	1,240,000	470,468	675,393	0	(1,962)	0	(1,962)	0	673,431	0	2,655	2,655	0	02/15/2016	1FE
643153-PN-3	NEW CANEY TEX INDPT SCH DIST CAP APPREC-		03/14/2006	PRE-REFUNDING		626,531	1,235,000	433,497	625,879	0	(1,847)	0	(1,847)	0	624,033	0	2,499	2,499	0	02/15/2017	1FE
643153-PP-8	NEW CANEY TEX INDPT SCH DIST CAP APPREC-		03/14/2006	PRE-REFUNDING		587,566	1,240,000	405,381	586,950	0	(1,745)	0	(1,745)	0	585,204	0	2,361	2,361	0	02/15/2018	1FE
643153-PQ-6	NEW CANEY TEX INDPT SCH DIST CAP APPREC-		03/14/2006	PRE-REFUNDING		546,051	1,235,000	375,662	545,474	0	(1,634)	0	(1,634)	0	543,840	0	2,211	2,211	0	02/15/2019	1FE
643153-PR-4	NEW CANEY TEX INDPT SCH DIST CAP APPREC-		03/14/2006	PRE-REFUNDING		511,090	1,235,000	351,209	510,548	0	(1,534)	0	(1,534)	0	509,014	0	2,076	2,076	0	02/15/2020	1FE
65956R-LW-5	NORTH HARRIS TX CMNTY CLG DIST 06 A		06/01/2006	PRAGER MCCARTHY & SEALY		108,552	115,000	106,191	0	0	58	0	58	0	106,249	0	2,303	2,303	1,418	02/15/2022	1FE
779239-7Y-2	ROUND ROCK TX INDPT SCH DIST 2005 REF		06/16/2006	PRAGER MCCARTHY & SEALY		1,555,695	1,500,000	1,608,360	1,571,931	0	(4,540)	0	(4,540)	0	1,567,391	0	(11,696)	(11,696)	29,167	08/01/2009	1FE
796236-K3-0	SAN ANTONIO TX GEN IMPT 2004		06/05/2006	PRAGER MCCARTHY & SEALY		103,255	100,000	106,274	103,332	0	(79)	0	(79)	0	103,253	0	2	2	1,676	02/01/2018	1FE
796236-K6-3	SAN ANTONIO TX GEN IMPT 2004		05/02/2006	PRAGER MCCARTHY & SEALY		101,890	100,000	100,067	100,056	0	(1)	0	(1)	0	100,055	0	1,835	1,835	1,240	02/01/2021	1FE
882720-J6-3	TEXAS ST PUB FIN AUTH G O 2003 REF		06/09/2006	PRAGER MCCARTHY & SEALY		515,665	500,000	530,370	519,172	0	(1,503)	0	(1,503)	0	517,669	0	(2,004)	(2,004)	17,569	10/01/2008	1FE
882721-GB-3	TEXAS ST TAX & REV ANTIC NOTES 2005		06/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		33,134,424	33,100,000	33,187,690	0	0	(44,625)	0	(44,625)	0	33,143,065	0	(8,641)	(8,641)	1,216,085	08/31/2006	1
983068-WA-1	WYLIE TX INDPT SCH DIST SCH BLDG 04		04/03/2006	PRAGER MCCARTHY & SEALY		205,976	200,000	197,282	197,353	0	1	0	1	0	197,354	0	8,622	8,622	1,417	08/15/2033	1FE
127145-FV-7	CACHE CNTY UT BRD OF ED G O GTD 04B		05/02/2006	PRAGER MCCARTHY & SEALY		103,361	100,000	103,388	102,941	0	(26)	0	(26)	0	102,915	0	446	446	1,847	06/15/2018	1FE
165321-7F-1	CHESAPEAKE VA G O WTR SWR 04 B REF		06/29/2006	PRAGER MCCARTHY & SEALY		267,670	250,000	282,868	273,477	0	(536)	0	(536)	0	272,941	0	(5,271)	(5,271)	7,431	12/01/2015	1FE
409558-Q8-9	HAMPTON VA PUB IMPT 2004 REF		06/16/2006	PRAGER MCCARTHY & SEALY		1,130,298	1,100,000	1,143,307	1,137,368	0	(305)	0	(305)	0	1,137,062	0	(6,764)	(6,764)	11,950	02/01/2016	1FE
409558-Q9-7	HAMPTON VA PUB IMPT 2004 REF		06/26/2006	Various		967,785	950,000	981,417	977,122	0	(438)	0	(438)	0	976,684	0	(8,899)	(8,899)	13,463	02/01/2017	1FE
545909-BP-7	LOUDOUN CNTY VA INDL PUB LSE GOVT 03		06/16/2006	PRAGER MCCARTHY & SEALY		104,971	100,000	102,053	101,575	0	(43)	0	(43)	0	101,531	0	3,440	3,440	1,528	03/01/2019	1FE
927780-3S-3	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 04A		04/19/2006	PRAGER MCCARTHY & SEALY		505,180	500,000	492,245	492,753	0	20	0	20	0	492,773	0	12,407	12,407	5,188	02/01/2022	1FE
928172-JE-6	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		06/30/2006	Various		247,142	250,000	255,123	248,927	0	15	0	15	0	248,943	0	(1,801)	(1,801)	3,856	08/01/2017	1FE
928172-JF-3	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		04/19/2006	Various		1,878,918	1,875,000	1,918,519	1,877,677	0	(13)	0	(13)	0	1,877,664	0	1,254	1,254	17,236	08/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
92817F-P7-5	VIRGINIA PUB SCH AUTH SCH FING 03 C		04/27/2006	PRAGER MCCARTHY & SEALY		711,151	700,000	691,719	692,633	0	17	0	17	0	692,650	0	18,501	18,501	6,588	08/01/2019	1FE
079545-QN-2	BELLINGHAM WA G O LTD TAX IMPT 04		05/09/2006	PRAGER MCCARTHY & SEALY		250,830	250,000	254,860	252,603	0	(30)	0	(30)	0	252,573	0	(1,743)	(1,743)	10,656	12/01/2020	1FE
079545-QQ-5	BELLINGHAM WA G O LTD TAX IMPT 04		05/05/2006	PRAGER MCCARTHY & SEALY		399,756	400,000	402,152	401,235	0	(14)	0	(14)	0	401,222	0	(1,466)	(1,466)	16,950	12/01/2022	1FE
082847-FN-9	BENTON CNTY WA G O LTD TAX 03 REF		06/21/2006	PRAGER MCCARTHY & SEALY		267,413	250,000	266,943	264,739	0	(230)	0	(230)	0	264,508	0	2,904	2,904	7,118	12/01/2017	1FE
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02		04/05/2006	PRAGER MCCARTHY & SEALY		107,097	100,000	104,916	103,520	0	(11)	0	(11)	0	103,509	0	3,588	3,588	4,506	12/01/2018	1FE
181144-PP-5	CLARK CNTY WA VANCOUVER SD NO 37 2001C		04/04/2006	Various		1,046,211	1,765,000	775,718	960,922	0	816	0	816	0	961,738	0	84,473	84,473	0	12/01/2017	1FE
49474E-AX-1	KING CNTY WA G O LTD TAX SWR 98B REF		05/05/2006	PRAGER MCCARTHY & SEALY		406,732	400,000	402,020	401,209	0	(32)	0	(32)	0	401,177	0	5,555	5,555	6,808	01/01/2020	1FE
498035-K8-6	KITSAP CNTY WA G O LTD 04 REF		04/05/2006	PRAGER MCCARTHY & SEALY		100,577	100,000	98,267	98,347	0	2	0	2	0	98,349	0	2,228	2,228	1,238	07/01/2023	1FE
812626-NX-3	SEATTLE WA G O LTD 2004 REF		04/10/2006	PRAGER MCCARTHY & SEALY		508,105	500,000	494,465	495,033	0	11	0	11	0	495,044	0	13,061	13,061	6,375	01/01/2018	1FE
93974A-MB-7	WASHINGTON ST G O MOTOR VEH TAX 2003 C		06/22/2006	PRAGER MCCARTHY & SEALY		498,664	700,000	431,312	486,447	0	4,712	0	4,712	0	491,159	0	7,505	7,505	0	06/01/2014	1FE
93974A-P7-3	WASHINGTON ST G O MOTOR VEH TAX 2004 F		05/18/2006	BEAL, M.R., & CO		99,974	160,000	92,304	97,363	0	657	0	657	0	98,021	0	1,954	1,954	0	12/01/2016	1FE
084239-EM-0	BERKELEY CNTY WV BRD ED PUB SCH 02		05/04/2006	FERRIS BAKER WATTS		1,057,230	1,000,000	1,019,730	1,013,637	0	(171)	0	(171)	0	1,013,466	0	43,764	43,764	26,111	05/01/2015	1FE
084239-EN-8	BERKELEY CNTY WV BRD ED PUB SCH 02		06/30/2006	FERRIS BAKER WATTS		446,225	425,000	429,701	428,254	0	(103)	0	(103)	0	428,152	0	18,073	18,073	14,462	05/01/2016	1FE
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		05/30/2006	UNION BANK OF SWITZERLAND		1,017,000	1,000,000	1,049,290	1,020,975	0	(289)	0	(289)	0	1,020,686	0	(3,686)	(3,686)	30,125	04/01/2019	1FE
902098-EE-8	TWO RIVERS WI PUB SCH DIST REF 02		04/19/2006	CRONIN & COMANY		730,093	700,000	712,271	708,187	0	(77)	0	(77)	0	708,109	0	21,984	21,984	5,153	03/01/2017	1FE
971838-CX-3	WILMOT WI UN HIGH SCH DIST G O 04B		06/21/2006	PRAGER MCCARTHY & SEALY		253,680	250,000	261,573	256,998	0	(121)	0	(121)	0	256,877	0	(3,197)	(3,197)	3,594	03/01/2018	1FE
2499999 - Bonds - Political Subdivisions						334,625,073	372,864,553	332,973,754	261,766,499	0	(114,564)	0	(114,564)	0	331,747,662	0	2,877,411	2,877,411	6,592,390	XXX	XXX
31297T-TS-2	FED HOME LOAN MTG CORP #A37761		06/01/2006	SCHEDULED REDEMPTION		6,652	6,652	6,333	6,344	0	308	0	308	0	6,652	0	0	0	80	09/01/2035	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		06/01/2006	SCHEDULED REDEMPTION		12,707	12,707	12,098	12,117	0	590	0	590	0	12,707	0	0	0	158	10/01/2035	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		06/01/2006	SCHEDULED REDEMPTION		561,334	561,334	560,484	561,228	0	106	0	106	0	561,334	0	0	0	8,101	08/15/2008	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		06/01/2006	SCHEDULED REDEMPTION		194,258	194,258	197,950	195,049	0	(792)	0	(792)	0	194,258	0	0	0	2,833	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		06/01/2006	SCHEDULED REDEMPTION		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	0	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2006	SCHEDULED REDEMPTION		126	126	130	130	0	(4)	0	(4)	0	126	0	0	0	2	08/01/2033	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815		06/01/2006	SCHEDULED REDEMPTION		410,633	410,633	408,131	408,179	0	2,454	0	2,454	0	410,633	0	0	0	4,301	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		06/01/2006	SCHEDULED REDEMPTION		35,551	35,551	35,334	35,338	0	212	0	212	0	35,551	0	0	0	400	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		06/01/2006	SCHEDULED REDEMPTION		740	740	763	762	0	(22)	0	(22)	0	740	0	0	0	9	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2006	SCHEDULED REDEMPTION		707	707	715	715	0	(8)	0	(8)	0	707	0	0	0	10	06/01/2033	1
31296M-C6-4	FED HOME LOAN MTG CORP GOLD #A12793		06/01/2006	SCHEDULED REDEMPTION		1,930	1,930	1,873	1,876	0	54	0	54	0	1,930	0	0	0	24	08/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		06/01/2006	SCHEDULED REDEMPTION		99	99	102	101	0	(2)	0	(2)	0	99	0	0	0	1	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		06/01/2006	SCHEDULED REDEMPTION		3,431	3,431	3,328	3,335	0	96	0	96	0	3,431	0	0	0	38	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		06/01/2006	SCHEDULED REDEMPTION		1,780	1,780	1,819	1,818	0	(38)	0	(38)	0	1,780	0	0	0	26	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		06/01/2006	SCHEDULED REDEMPTION		184,043	184,043	179,017	179,036	0	5,007	0	5,007	0	184,043	0	0	0	2,062	09/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		06/01/2006	SCHEDULED REDEMPTION		13,389	13,389	13,182	13,207	0	181	0	181	0	13,389	0	0	0	146	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)
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		06/01/2006	SCHEDULED REDEMPTION		113,324	113,324	118,211	116,761	0	(3,437)	0	(3,437)	0	113,324	0	0	0	1,836	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		06/01/2006	SCHEDULED REDEMPTION		2,986	2,986	3,115	3,077	0	(91)	0	(91)	0	2,986	0	0	0	43	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		06/01/2006	SCHEDULED REDEMPTION		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	1	10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		06/01/2006	SCHEDULED REDEMPTION		152,287	152,287	148,128	148,146	0	4,141	0	4,141	0	152,287	0	0	0	1,326	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		06/01/2006	SCHEDULED REDEMPTION		91,706	91,706	95,661	94,487	0	(2,781)	0	(2,781)	0	91,706	0	0	0	1,013	10/01/2033	1
31296P-P5-5	FED HOME LOAN MTG CORP GOLD #A14944		06/01/2006	SCHEDULED REDEMPTION		46,998	46,998	48,628	48,562	0	(1,564)	0	(1,564)	0	46,998	0	0	0	762	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		06/01/2006	SCHEDULED REDEMPTION		201,050	201,050	206,924	205,609	0	(4,559)	0	(4,559)	0	201,050	0	0	0	2,589	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		06/01/2006	SCHEDULED REDEMPTION		758	758	774	774	0	(16)	0	(16)	0	758	0	0	0	9	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		06/01/2006	SCHEDULED REDEMPTION		1,438	1,438	1,456	1,455	0	(17)	0	(17)	0	1,438	0	0	0	15	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		06/01/2006	SCHEDULED REDEMPTION		531	531	543	542	0	(11)	0	(11)	0	531	0	0	0	6	11/01/2033	1
31296Q-KD-1	FED HOME LOAN MTG CORP GOLD #A15692		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		06/01/2006	SCHEDULED REDEMPTION		560	560	577	576	0	(16)	0	(16)	0	560	0	0	0	8	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		06/01/2006	SCHEDULED REDEMPTION		1,148	1,148	1,174	1,173	0	(24)	0	(24)	0	1,148	0	0	0	17	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		06/01/2006	SCHEDULED REDEMPTION		2,721	2,721	2,780	2,769	0	(48)	0	(48)	0	2,721	0	0	0	37	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2006	SCHEDULED REDEMPTION		347	347	356	355	0	(8)	0	(8)	0	347	0	0	0	5	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2006	SCHEDULED REDEMPTION		1,636	1,636	1,693	1,689	0	(53)	0	(53)	0	1,636	0	0	0	22	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		06/01/2006	SCHEDULED REDEMPTION		573	573	586	585	0	(12)	0	(12)	0	573	0	0	0	8	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		06/01/2006	SCHEDULED REDEMPTION		1,372	1,372	1,397	1,392	0	(19)	0	(19)	0	1,372	0	0	0	17	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		06/01/2006	SCHEDULED REDEMPTION		3,258	3,258	3,335	3,330	0	(72)	0	(72)	0	3,258	0	0	0	43	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2006	SCHEDULED REDEMPTION		33	33	35	34	0	(1)	0	(1)	0	33	0	0	0	0	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		06/01/2006	SCHEDULED REDEMPTION		4,400	4,400	4,493	4,473	0	(73)	0	(73)	0	4,400	0	0	0	54	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		06/01/2006	SCHEDULED REDEMPTION		106	106	108	108	0	(2)	0	(2)	0	106	0	0	0	1	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		06/01/2006	SCHEDULED REDEMPTION		142	142	147	147	0	(5)	0	(5)	0	142	0	0	0	2	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2006	SCHEDULED REDEMPTION		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	04/01/2034	1
31296X-F9-1	FED HOME LOAN MTG CORP GOLD #A21092		06/01/2006	SCHEDULED REDEMPTION		600	600	621	620	0	(19)	0	(19)	0	600	0	0	0	9	04/01/2034	1
31296X-XM-2	FED HOME LOAN MTG CORP GOLD #A21584		06/01/2006	SCHEDULED REDEMPTION		1,726	1,726	1,786	1,782	0	(56)	0	(56)	0	1,726	0	0	0	25	02/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		06/01/2006	SCHEDULED REDEMPTION		31,513	31,513	30,567	30,661	0	852	0	852	0	31,513	0	0	0	332	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		06/01/2006	SCHEDULED REDEMPTION		1,192	1,192	1,218	1,216	0	(24)	0	(24)	0	1,192	0	0	0	18	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2006	SCHEDULED REDEMPTION		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	0	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		06/01/2006	SCHEDULED REDEMPTION		507	507	512	512	0	(5)	0	(5)	0	507	0	0	0	8	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		06/01/2006	SCHEDULED REDEMPTION		14,845	14,845	15,007	15,004	0	(159)	0	(159)	0	14,845	0	0	0	221	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2006	SCHEDULED REDEMPTION		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		06/01/2006	SCHEDULED REDEMPTION		11,756	11,756	12,012	11,997	0	(241)	0	(241)	0	11,756	0	0	0	140	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)
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		06/01/2006	SCHEDULED REDEMPTION		237	237	242	242	0	(5)	0	(5)	0	237	0	0	0	3	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		06/01/2006	SCHEDULED REDEMPTION		4,229	4,229	4,317	4,309	0	(80)	0	(80)	0	4,229	0	0	0	63	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2006	SCHEDULED REDEMPTION		176	176	182	182	0	(6)	0	(6)	0	176	0	0	0	3	07/01/2034	1
31297C-HZ-6	FED HOME LOAN MTG CORP GOLD #A24748		06/01/2006	SCHEDULED REDEMPTION		1,904	1,904	1,970	1,964	0	(60)	0	(60)	0	1,904	0	0	0	27	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		06/01/2006	SCHEDULED REDEMPTION		3,215	3,215	3,326	3,317	0	(102)	0	(102)	0	3,215	0	0	0	35	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2006	SCHEDULED REDEMPTION		262,647	262,647	271,922	270,046	0	(7,399)	0	(7,399)	0	262,647	0	0	0	3,933	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2006	SCHEDULED REDEMPTION		1,792	1,792	1,854	1,848	0	(57)	0	(57)	0	1,792	0	0	0	26	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2006	SCHEDULED REDEMPTION		52,478	52,478	54,298	54,136	0	(1,658)	0	(1,658)	0	52,478	0	0	0	850	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2006	SCHEDULED REDEMPTION		1,471	1,471	1,522	1,517	0	(46)	0	(46)	0	1,471	0	0	0	20	08/01/2034	1
31297D-MY-1	FED HOME LOAN MTG CORP GOLD #A25775		06/01/2006	SCHEDULED REDEMPTION		7,801	7,801	8,072	8,048	0	(246)	0	(246)	0	7,801	0	0	0	103	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		06/01/2006	SCHEDULED REDEMPTION		211	211	213	213	0	(2)	0	(2)	0	211	0	0	0	3	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		06/01/2006	SCHEDULED REDEMPTION		1,251	1,251	1,265	1,265	0	(13)	0	(13)	0	1,251	0	0	0	17	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2006	SCHEDULED REDEMPTION		111	111	115	115	0	(4)	0	(4)	0	111	0	0	0	2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2006	SCHEDULED REDEMPTION		1,022	1,022	1,058	1,055	0	(32)	0	(32)	0	1,022	0	0	0	14	09/01/2034	1
31297E-M7-8	FED HOME LOAN MTG CORP GOLD #A26682		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		98	97	99	99	0	0	0	0	0	99	0	(1)	(1)	0	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2006	SCHEDULED REDEMPTION		3,043	3,043	3,149	3,139	0	(96)	0	(96)	0	3,043	0	0	0	33	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2006	SCHEDULED REDEMPTION		5,348	5,348	5,534	5,515	0	(167)	0	(167)	0	5,348	0	0	0	87	10/01/2034	1
31297G-QU-8	FED HOME LOAN MTG CORP GOLD #A28567		06/01/2006	SCHEDULED REDEMPTION		418	418	432	431	0	(13)	0	(13)	0	418	0	0	0	6	11/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		06/01/2006	SCHEDULED REDEMPTION		84	84	87	86	0	(2)	0	(2)	0	84	0	0	0	1	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		06/01/2006	SCHEDULED REDEMPTION		51,725	51,725	52,854	52,765	0	(1,040)	0	(1,040)	0	51,725	0	0	0	775	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		06/01/2006	SCHEDULED REDEMPTION		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	1	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2006	SCHEDULED REDEMPTION		2,660	2,660	2,752	2,743	0	(83)	0	(83)	0	2,660	0	0	0	43	12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		06/01/2006	SCHEDULED REDEMPTION		95,422	95,422	97,256	96,989	0	(1,567)	0	(1,567)	0	95,422	0	0	0	972	12/01/2034	1
31297K-ZN-5	FED HOME LOAN MTG CORP GOLD #A30749		04/01/2006	Various		66,363	65,139	67,398	67,160	0	7	0	7	0	67,167	0	(804)	(804)	482	01/01/2035	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2006	Various		39,760	39,123	40,480	40,330	0	(160)	0	(160)	0	40,170	0	(410)	(410)	336	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		06/01/2006	SCHEDULED REDEMPTION		15,006	15,006	14,134	14,140	0	866	0	866	0	15,006	0	0	0	141	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		06/01/2006	SCHEDULED REDEMPTION		437,732	437,732	434,294	434,326	0	3,407	0	3,407	0	437,732	0	0	0	5,195	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		06/01/2006	SCHEDULED REDEMPTION		1,260	1,260	1,187	1,187	0	73	0	73	0	1,260	0	0	0	14	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		06/01/2006	SCHEDULED REDEMPTION		160,709	160,709	160,809	160,800	0	(91)	0	(91)	0	160,709	0	0	0	1,850	04/01/2035	1
31297M-3Q-9	FED HOME LOAN MTG CORP GOLD #A32607		04/01/2006	Various		675,213	662,746	685,736	683,072	0	20	0	20	0	683,092	0	(7,879)	(7,879)	4,905	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		06/01/2006	SCHEDULED REDEMPTION		7,389	7,389	7,459	7,452	0	(63)	0	(63)	0	7,389	0	0	0	91	04/01/2035	1
31297N-G2-6	FED HOME LOAN MTG CORP GOLD #A32917		04/01/2006	Various		229,859	225,615	233,441	232,516	0	2	0	2	0	232,518	0	(2,659)	(2,659)	1,670	05/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		06/01/2006	SCHEDULED REDEMPTION		4,408	4,408	4,504	4,495	0	(88)	0	(88)	0	4,408	0	0	0	44	05/01/2035	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)
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		06/01/2006	SCHEDULED REDEMPTION		14,078	14,078	14,170	14,164	0	(86)	0	(86)	0	14,078	0	0	0	171	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		06/01/2006	SCHEDULED REDEMPTION		11,333	11,333	11,408	11,403	0	(70)	0	(70)	0	11,333	0	0	0	140	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		06/01/2006	SCHEDULED REDEMPTION		30,851	30,851	29,057	29,070	0	1,781	0	1,781	0	30,851	0	0	0	320	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		06/01/2006	SCHEDULED REDEMPTION		170	170	175	175	0	(4)	0	(4)	0	170	0	0	0	2	02/01/2035	1
31297P-Q2-0	FED HOME LOAN MTG CORP GOLD #A34073		04/01/2006	Various		158,103	155,224	160,608	160,041	0	(47)	0	(47)	0	159,994	0	(1,890)	(1,890)	1,145	02/01/2035	1
31297P-UY-5	FED HOME LOAN MTG CORP GOLD #A34199		06/01/2006	SCHEDULED REDEMPTION		24,749	24,749	25,607	25,510	0	(761)	0	(761)	0	24,749	0	0	0	401	04/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		06/01/2006	SCHEDULED REDEMPTION		17,195	17,195	16,677	16,708	0	487	0	487	0	17,195	0	0	0	176	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		06/01/2006	SCHEDULED REDEMPTION		82,142	82,142	83,438	83,295	0	(1,153)	0	(1,153)	0	82,142	0	0	0	763	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		06/01/2006	SCHEDULED REDEMPTION		2,353	2,353	2,434	2,425	0	(72)	0	(72)	0	2,353	0	0	0	38	05/01/2035	1
31297T-NV-1	FED HOME LOAN MTG CORP GOLD #A37604		06/01/2006	SCHEDULED REDEMPTION		4,276	4,276	4,071	4,077	0	199	0	199	0	4,276	0	0	0	51	09/01/2035	1
31297T-NZ-2	FED HOME LOAN MTG CORP GOLD #A37608		06/01/2006	SCHEDULED REDEMPTION		793	793	755	757	0	36	0	36	0	793	0	0	0	9	09/01/2035	1
31297T-TT-0	FED HOME LOAN MTG CORP GOLD #A37762		06/01/2006	SCHEDULED REDEMPTION		2,143	2,143	2,041	2,044	0	100	0	100	0	2,143	0	0	0	24	09/01/2035	1
31297U-AT-7	FED HOME LOAN MTG CORP GOLD #A38118		06/01/2006	SCHEDULED REDEMPTION		2,413	2,413	2,297	2,300	0	112	0	112	0	2,413	0	0	0	27	10/01/2035	1
31297U-B2-5	FED HOME LOAN MTG CORP GOLD #A38157		06/01/2006	SCHEDULED REDEMPTION		4,298	4,298	4,092	4,098	0	200	0	200	0	4,298	0	0	0	37	10/01/2035	1
31297U-CV-0	FED HOME LOAN MTG CORP GOLD #A38184		06/01/2006	SCHEDULED REDEMPTION		6,486	6,486	6,175	6,184	0	302	0	302	0	6,486	0	0	0	77	09/01/2035	1
31297U-PH-7	FED HOME LOAN MTG CORP GOLD #A38524		06/01/2006	SCHEDULED REDEMPTION		7,435	7,435	7,078	7,089	0	346	0	346	0	7,435	0	0	0	80	10/01/2035	1
31297U-4V-9	FED HOME LOAN MTG CORP GOLD #A38936		06/01/2006	SCHEDULED REDEMPTION		6,948	6,948	7,189	7,161	0	(213)	0	(213)	0	6,948	0	0	0	87	05/01/2035	1
31297V-FT-0	FED HOME LOAN MTG CORP GOLD #A39178		06/01/2006	SCHEDULED REDEMPTION		20,396	20,396	19,418	19,448	0	948	0	948	0	20,396	0	0	0	207	10/01/2035	1
31297V-HL-5	FED HOME LOAN MTG CORP GOLD #A39235		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2035	1
31297V-Q9-2	FED HOME LOAN MTG CORP GOLD #A39480		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2036	1
31297V-2X-5	FED HOME LOAN MTG CORP GOLD #A39790		06/01/2006	SCHEDULED REDEMPTION		6,550	6,550	6,236	6,245	0	304	0	304	0	6,550	0	0	0	73	11/01/2035	1
31297V-7C-6	FED HOME LOAN MTG CORP GOLD #A39891		06/01/2006	SCHEDULED REDEMPTION		1,650	1,650	1,571	1,573	0	77	0	77	0	1,650	0	0	0	18	11/01/2035	1
31297W-CD-6	FED HOME LOAN MTG CORP GOLD #A39968		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		479,881	495,241	504,377	491,420	0	12,957	0	12,957	0	504,377	0	(24,496)	(24,496)	0	11/01/2035	1
3128K0-NG-4	FED HOME LOAN MTG CORP GOLD #A40391		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		55	55	56	56	0	0	0	0	0	56	0	(1)	(1)	0	12/01/2035	1
3128K0-2Q-5	FED HOME LOAN MTG CORP GOLD #A40783		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		90	88	90	90	0	0	0	0	0	90	0	(1)	(1)	0	12/01/2035	1
3128K1-LT-6	FED HOME LOAN MTG CORP GOLD #A41238		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		22	22	22	22	0	0	0	0	0	22	0	0	0	0	01/01/2036	1
3128K1-MF-5	FED HOME LOAN MTG CORP GOLD #A41258		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2036	1
3128K1-MM-0	FED HOME LOAN MTG CORP GOLD #A41264		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		87	86	88	88	0	0	0	0	0	88	0	(1)	(1)	0	01/01/2036	1
3128K1-M2-4	FED HOME LOAN MTG CORP GOLD #A41277		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		15	15	15	15	0	0	0	0	0	15	0	0	0	0	12/01/2035	1
3128K1-R2-9	FED HOME LOAN MTG CORP GOLD #A41405		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		21	20	21	21	0	0	0	0	0	21	0	0	0	0	01/01/2036	1
3128K1-T3-5	FED HOME LOAN MTG CORP GOLD #A41470		03/31/2006	GREENWICH CAPITAL MARKETS, INC		942,838	942,838	964,521	964,523	0	(2)	0	(2)	0	964,521	0	(21,683)	(21,683)	0	12/01/2035	1
3128K1-XV-8	FED HOME LOAN MTG CORP GOLD #A41592		03/31/2006	GREENWICH CAPITAL MARKETS, INC		144,804	144,804	148,133	148,133	0	0	0	0	0	148,133	0	(3,329)	(3,329)	0	01/01/2036	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)
3128K1-XX-4	FED HOME LOAN MTG CORP GOLD #A41594		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		136	135	137	137	0	0	0	0	0	137	0	(1)	(1)	0	01/01/2036	1
3128K1-X9-7	FED HOME LOAN MTG CORP GOLD #A41604		03/31/2006	GREENWICH CAPITAL MARKETS, INC		1,389,124	1,389,124	1,421,067	1,421,069	0	(2)	0	(2)	0	1,421,067	0	(31,943)	(31,943)	0	12/01/2035	1
3128K2-A8-2	FED HOME LOAN MTG CORP GOLD #A41831		03/31/2006	GREENWICH CAPITAL MARKETS, INC		855,195	855,195	874,854	874,854	0	0	0	0	0	874,854	0	(19,660)	(19,660)	0	01/01/2036	1
3128K2-FL-8	FED HOME LOAN MTG CORP GOLD #A41971		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		15	15	16	16	0	0	0	0	0	16	0	0	0	0	01/01/2036	1
3128K2-GL-7	FED HOME LOAN MTG CORP GOLD #A42003		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		61	60	61	61	0	0	0	0	0	61	0	(1)	(1)	0	01/01/2036	1
3128K2-JV-2	FED HOME LOAN MTG CORP GOLD #A42076		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		367,476	379,238	386,076	386,105	0	(28)	0	(28)	0	386,076	0	(18,601)	(18,601)	0	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,412,488	1,457,700	1,481,771	1,481,859	0	(88)	0	(88)	0	1,481,771	0	(69,283)	(69,283)	0	01/01/2036	1
3128K2-QE-2	FED HOME LOAN MTG CORP GOLD #A42253		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2036	1
3128K3-U5-4	FED HOME LOAN MTG CORP GOLD #A43304		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		1,888,058	1,948,492	1,975,220	1,975,319	0	(99)	0	(99)	0	1,975,220	0	(87,162)	(87,162)	0	02/01/2036	1
3128K4-H7-3	FED HOME LOAN MTG CORP GOLD #A43854		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		574,410	592,796	600,466	600,476	0	(10)	0	(10)	0	600,466	0	(26,056)	(26,056)	0	03/01/2036	1
3128K4-JE-6	FED HOME LOAN MTG CORP GOLD #A43861		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		525,107	541,915	549,605	549,605	0	0	0	0	0	549,605	0	(24,498)	(24,498)	0	03/01/2036	1
3128K4-JT-3	FED HOME LOAN MTG CORP GOLD #A43874		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		2,266,858	2,339,416	2,373,800	2,373,861	0	(61)	0	(61)	0	2,373,800	0	(106,942)	(106,942)	0	03/01/2036	1
3128K4-LW-3	FED HOME LOAN MTG CORP GOLD #A43941		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		3,341,276	3,448,225	3,498,115	3,498,297	0	(182)	0	(182)	0	3,498,115	0	(156,839)	(156,839)	0	03/01/2036	1
3128K4-PQ-2	FED HOME LOAN MTG CORP GOLD #A44031		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		727,621	750,911	761,841	761,887	0	(46)	0	(46)	0	761,841	0	(34,220)	(34,220)	0	03/01/2036	1
3128K4-TU-9	FED HOME LOAN MTG CORP GOLD #A44163		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		226,228	233,469	236,862	236,862	0	0	0	0	0	236,862	0	(10,634)	(10,634)	0	04/01/2036	1
3128K4-UJ-2	FED HOME LOAN MTG CORP GOLD #A44185		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		567,535	585,700	593,750	593,753	0	(3)	0	(3)	0	593,750	0	(26,216)	(26,216)	0	03/01/2036	1
3128K4-UU-7	FED HOME LOAN MTG CORP GOLD #A44195		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		742,756	766,531	776,806	776,810	0	(4)	0	(4)	0	776,806	0	(34,050)	(34,050)	0	04/01/2036	1
3128K4-5V-3	FED HOME LOAN MTG CORP GOLD #A44460		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		7,751,872	7,999,996	8,121,935	8,122,442	0	(506)	0	(506)	0	8,121,935	0	(370,064)	(370,064)	0	04/01/2036	1
3128K5-BV-3	FED HOME LOAN MTG CORP GOLD #A44552		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		601,508	620,762	629,995	630,033	0	(38)	0	(38)	0	629,995	0	(28,487)	(28,487)	0	04/01/2036	1
3128K5-C8-3	FED HOME LOAN MTG CORP GOLD #A44595		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		777,411	802,295	813,758	813,806	0	(47)	0	(47)	0	813,758	0	(36,347)	(36,347)	0	04/01/2036	1
3128K5-HW-5	FED HOME LOAN MTG CORP GOLD #A44745		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		7,751,872	7,999,996	8,094,765	8,095,154	0	(390)	0	(390)	0	8,094,765	0	(342,893)	(342,893)	0	04/01/2036	1
3128K5-JN-3	FED HOME LOAN MTG CORP GOLD #A44769		03/31/2006	GREENWICH CAPITAL MARKETS, INC		1,359,722	1,359,722	1,390,983	1,390,995	0	(12)	0	(12)	0	1,390,983	0	(31,261)	(31,261)	0	04/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		06/01/2006	Various		919,184	902,218	933,513	929,814	0	(2)	0	(2)	0	929,812	0	(10,628)	(10,628)	6,983	06/01/2035	1
3128K8-AX-4	FED HOME LOAN MTG CORP GOLD #A47222		06/01/2006	SCHEDULED REDEMPTION		2,304	2,304	2,193	2,196	0	107	0	107	0	2,304	0	0	0	24	10/01/2035	1
3128K8-CR-5	FED HOME LOAN MTG CORP GOLD #A47280		06/01/2006	SCHEDULED REDEMPTION		17,109	17,109	16,289	16,313	0	796	0	796	0	17,109	0	0	0	187	10/01/2035	1
3128K8-EX-0	FED HOME LOAN MTG CORP GOLD #A47350		06/01/2006	SCHEDULED REDEMPTION		8,952	8,952	8,523	8,535	0	416	0	416	0	8,952	0	0	0	109	10/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		06/01/2006	SCHEDULED REDEMPTION		742,860	742,860	713,726	714,661	0	28,198	0	28,198	0	742,860	0	0	0	8,377	11/01/2035	1
3128K8-T5-5	FED HOME LOAN MTG CORP GOLD #A47772		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		82	81	83	83	0	0	0	0	0	83	0	(1)	(1)	0	10/01/2035	1
3128K8-XT-8	FED HOME LOAN MTG CORP GOLD #A47890		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		191,573	197,705	199,936	199,945	0	(9)	0	(9)	0	199,936	0	(8,363)	(8,363)	0	12/01/2035	1
3128K9-C4-4	FED HOME LOAN MTG CORP GOLD #A48191		03/31/2006	GREENWICH CAPITAL MARKETS, INC		85,125	85,125	87,083	87,086	0	(3)	0	(3)	0	87,083	0	(1,958)	(1,958)	0	01/01/2036	1
3128K9-5U-4	FED HOME LOAN MTG CORP GOLD #A48959		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		287,734	296,944	300,295	300,295	0	0	0	0	0	300,295	0	(12,560)	(12,560)	0	05/01/2036	1
3128KA-BS-9	FED HOME LOAN MTG CORP GOLD #A49049		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		245,853	253,723	256,585	256,597	0	(12)	0	(12)	0	256,585	0	(10,732)	(10,732)	0	05/01/2036	1
3128KA-HZ-7	FED HOME LOAN MTG CORP GOLD #A49248		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		96,889	99,990	101,118	101,118	0	0	0	0	0	101,118	0	(4,229)	(4,229)	0	05/01/2036	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)
3128KA-MZ-1	FED HOME LOAN MTG CORP GOLD #A49376		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		949,860	980,264	991,325	991,370	0	(45)	0	(45)	0	991,325	0	(41,464)	(41,464)	0	05/01/2036	1
3128KA-2D-2	FED HOME LOAN MTG CORP GOLD #A49772		06/02/2006	MERRILL LYNCH CAPITAL MARKETS		202,219	208,692	211,047	211,045	0	0	0	0	0	211,047	0	(8,827)	(8,827)	0	06/01/2036	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		06/01/2006	SCHEDULED REDEMPTION		4,390	4,390	4,505	4,482	0	(92)	0	(92)	0	4,390	0	0	0	49	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		06/01/2006	SCHEDULED REDEMPTION		81,220	81,220	83,352	82,890	0	(1,670)	0	(1,670)	0	81,220	0	0	0	1,000	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		06/01/2006	SCHEDULED REDEMPTION		5,096	5,096	5,229	5,198	0	(103)	0	(103)	0	5,096	0	0	0	57	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		06/01/2006	Various		427	427	408	866	0	40	0	40	0	427	0	0	0	6	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		06/01/2006	SCHEDULED REDEMPTION		1,509	1,509	1,476	1,480	0	29	0	29	0	1,509	0	0	0	13	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		06/01/2006	SCHEDULED REDEMPTION		41,356	41,356	39,490	39,508	0	1,848	0	1,848	0	41,356	0	0	0	322	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		06/01/2006	SCHEDULED REDEMPTION		30,726	30,726	29,340	29,353	0	1,373	0	1,373	0	30,726	0	0	0	292	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		06/01/2006	SCHEDULED REDEMPTION		13,715	13,715	13,096	13,102	0	613	0	613	0	13,715	0	0	0	123	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		06/01/2006	SCHEDULED REDEMPTION		11,615	11,615	11,091	11,096	0	519	0	519	0	11,615	0	0	0	106	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		06/01/2006	SCHEDULED REDEMPTION		19,283	19,283	18,413	18,421	0	862	0	862	0	19,283	0	0	0	178	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		06/01/2006	SCHEDULED REDEMPTION		17,443	17,443	16,656	16,663	0	779	0	779	0	17,443	0	0	0	159	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		06/01/2006	SCHEDULED REDEMPTION		24,385	24,385	23,285	23,295	0	1,090	0	1,090	0	24,385	0	0	0	209	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		06/01/2006	SCHEDULED REDEMPTION		15,466	15,466	14,769	14,775	0	691	0	691	0	15,466	0	0	0	140	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		06/01/2006	SCHEDULED REDEMPTION		34,219	34,219	32,675	32,690	0	1,529	0	1,529	0	34,219	0	0	0	328	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		06/01/2006	SCHEDULED REDEMPTION		35,265	35,265	33,674	33,689	0	1,576	0	1,576	0	35,265	0	0	0	301	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		06/01/2006	SCHEDULED REDEMPTION		2,192	2,192	2,142	2,143	0	48	0	48	0	2,192	0	0	0	21	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		06/01/2006	SCHEDULED REDEMPTION		4,119	4,119	3,936	3,938	0	181	0	181	0	4,119	0	0	0	37	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		06/01/2006	SCHEDULED REDEMPTION		13,150	13,150	12,557	12,562	0	588	0	588	0	13,150	0	0	0	117	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		06/01/2006	SCHEDULED REDEMPTION		13,104	13,104	12,513	12,519	0	585	0	585	0	13,104	0	0	0	116	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		06/01/2006	SCHEDULED REDEMPTION		8,106	8,106	7,741	7,744	0	362	0	362	0	8,106	0	0	0	69	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		06/01/2006	SCHEDULED REDEMPTION		25,789	25,789	25,182	25,204	0	584	0	584	0	25,789	0	0	0	199	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		06/01/2006	SCHEDULED REDEMPTION		56,033	56,033	53,505	53,530	0	2,503	0	2,503	0	56,033	0	0	0	494	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		06/01/2006	SCHEDULED REDEMPTION		12,023	12,023	11,481	11,486	0	537	0	537	0	12,023	0	0	0	107	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		06/01/2006	SCHEDULED REDEMPTION		3,400	3,400	3,247	3,248	0	152	0	152	0	3,400	0	0	0	30	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		06/01/2006	SCHEDULED REDEMPTION		6,179	6,179	5,900	5,903	0	276	0	276	0	6,179	0	0	0	55	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		06/01/2006	SCHEDULED REDEMPTION		1,658	1,658	1,621	1,623	0	35	0	35	0	1,658	0	0	0	15	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		06/01/2006	SCHEDULED REDEMPTION		1,736	1,736	1,699	1,700	0	36	0	36	0	1,736	0	0	0	13	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		06/01/2006	SCHEDULED REDEMPTION		30,988	30,988	30,266	30,291	0	696	0	696	0	30,988	0	0	0	300	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		06/01/2006	SCHEDULED REDEMPTION		29,817	29,817	29,167	29,189	0	628	0	628	0	29,817	0	0	0	243	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		06/01/2006	SCHEDULED REDEMPTION		37,915	37,915	37,098	37,126	0	789	0	789	0	37,915	0	0	0	347	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		06/01/2006	SCHEDULED REDEMPTION		50,305	50,305	49,081	49,124	0	1,181	0	1,181	0	50,305	0	0	0	428	01/01/2020	1

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312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		06/01/2006	SCHEDULED REDEMPTION		18,894	18,894	18,494	18,509	0	385	0	385	0	18,894	0	0	0	170	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		06/01/2006	SCHEDULED REDEMPTION		38,176	38,176	37,289	37,320	0	856	0	856	0	38,176	0	0	0	351	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		06/01/2006	SCHEDULED REDEMPTION		74,601	74,601	73,022	73,077	0	1,525	0	1,525	0	74,601	0	0	0	672	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		06/01/2006	SCHEDULED REDEMPTION		18,096	18,096	17,697	17,711	0	385	0	385	0	18,096	0	0	0	166	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		06/01/2006	SCHEDULED REDEMPTION		4,463	4,463	4,359	4,363	0	101	0	101	0	4,463	0	0	0	40	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		06/01/2006	SCHEDULED REDEMPTION		11,854	11,854	11,591	11,600	0	254	0	254	0	11,854	0	0	0	106	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		06/01/2006	SCHEDULED REDEMPTION		2,875	2,875	2,811	2,814	0	61	0	61	0	2,875	0	0	0	26	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		06/01/2006	SCHEDULED REDEMPTION		22,484	22,484	21,999	22,016	0	468	0	468	0	22,484	0	0	0	202	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		06/01/2006	SCHEDULED REDEMPTION		11,309	11,309	11,049	11,058	0	251	0	251	0	11,309	0	0	0	101	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		06/01/2006	SCHEDULED REDEMPTION		7,586	7,586	7,422	7,428	0	158	0	158	0	7,586	0	0	0	69	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		06/01/2006	SCHEDULED REDEMPTION		11,488	11,488	11,208	11,218	0	270	0	270	0	11,488	0	0	0	102	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		06/01/2006	SCHEDULED REDEMPTION		20,912	20,912	20,464	20,479	0	433	0	433	0	20,912	0	0	0	186	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		06/01/2006	SCHEDULED REDEMPTION		26,634	26,634	27,490	27,632	0	(998)	0	(998)	0	26,634	0	0	0	431	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2006	SCHEDULED REDEMPTION		277	277	284	284	0	(7)	0	(7)	0	277	0	0	0	5	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2006	SCHEDULED REDEMPTION		12,707	12,707	12,986	13,085	0	(377)	0	(377)	0	12,707	0	0	0	201	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2006	SCHEDULED REDEMPTION		19,395	19,395	18,604	18,631	0	764	0	764	0	19,395	0	0	0	267	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2006	SCHEDULED REDEMPTION		18,811	18,811	19,210	19,158	0	(347)	0	(347)	0	18,811	0	0	0	289	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2006	SCHEDULED REDEMPTION		7,436	7,436	7,585	7,642	0	(206)	0	(206)	0	7,436	0	0	0	118	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2006	SCHEDULED REDEMPTION		3,445	3,445	3,530	3,526	0	(81)	0	(81)	0	3,445	0	0	0	46	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2006	SCHEDULED REDEMPTION		81	81	83	83	0	(2)	0	(2)	0	81	0	0	0	1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2006	SCHEDULED REDEMPTION		11,925	11,925	12,215	12,204	0	(279)	0	(279)	0	11,925	0	0	0	175	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2006	SCHEDULED REDEMPTION		214	214	219	219	0	(5)	0	(5)	0	214	0	0	0	3	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2006	SCHEDULED REDEMPTION		7,367	7,367	7,550	7,545	0	(178)	0	(178)	0	7,367	0	0	0	95	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2006	SCHEDULED REDEMPTION		11,316	11,316	11,594	11,583	0	(267)	0	(267)	0	11,316	0	0	0	149	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		06/01/2006	SCHEDULED REDEMPTION		20,357	20,357	20,916	20,886	0	(530)	0	(530)	0	20,357	0	0	0	341	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		06/01/2006	SCHEDULED REDEMPTION		5,321	5,321	5,479	5,478	0	(157)	0	(157)	0	5,321	0	0	0	86	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2006	SCHEDULED REDEMPTION		373	373	388	390	0	(17)	0	(17)	0	373	0	0	0	6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2006	SCHEDULED REDEMPTION		6,441	6,441	6,609	6,606	0	(166)	0	(166)	0	6,441	0	0	0	104	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2006	SCHEDULED REDEMPTION		740	740	758	758	0	(19)	0	(19)	0	740	0	0	0	11	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		06/01/2006	SCHEDULED REDEMPTION		349	349	363	363	0	(14)	0	(14)	0	349	0	0	0	6	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		06/01/2006	SCHEDULED REDEMPTION		163	163	169	169	0	(6)	0	(6)	0	163	0	0	0	3	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		06/01/2006	SCHEDULED REDEMPTION		27,631	27,631	28,652	28,613	0	(983)	0	(983)	0	27,631	0	0	0	467	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		06/01/2006	SCHEDULED REDEMPTION		5,926	5,926	6,096	6,090	0	(164)	0	(164)	0	5,926	0	0	0	97	05/01/2030	1

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31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		06/01/2006	SCHEDULED REDEMPTION		337	337	348	347	0	(10)	0	(10)	0	337	0	0	0	5	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		06/01/2006	SCHEDULED REDEMPTION		150	150	156	156	0	(6)	0	(6)	0	150	0	0	0	2	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		06/01/2006	SCHEDULED REDEMPTION		1,065	1,065	1,096	1,095	0	(30)	0	(30)	0	1,065	0	0	0	16	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		06/01/2006	SCHEDULED REDEMPTION		64,558	64,558	66,692	67,220	0	(2,662)	0	(2,662)	0	64,558	0	0	0	1,107	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		06/01/2006	SCHEDULED REDEMPTION		572	572	589	586	0	(14)	0	(14)	0	572	0	0	0	10	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		06/01/2006	SCHEDULED REDEMPTION		5,651	5,651	5,820	5,803	0	(152)	0	(152)	0	5,651	0	0	0	89	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		06/01/2006	SCHEDULED REDEMPTION		251	251	262	260	0	(9)	0	(9)	0	251	0	0	0	4	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		06/01/2006	SCHEDULED REDEMPTION		2,007	2,007	2,067	2,060	0	(53)	0	(53)	0	2,007	0	0	0	37	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2006	SCHEDULED REDEMPTION		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		06/01/2006	SCHEDULED REDEMPTION		279	279	291	289	0	(9)	0	(9)	0	279	0	0	0	5	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		06/01/2006	SCHEDULED REDEMPTION		7,261	7,261	7,513	7,468	0	(207)	0	(207)	0	7,261	0	0	0	123	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2006	SCHEDULED REDEMPTION		3,691	3,691	3,836	3,804	0	(113)	0	(113)	0	3,691	0	0	0	68	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2006	SCHEDULED REDEMPTION		4,714	4,714	4,830	4,809	0	(94)	0	(94)	0	4,714	0	0	0	68	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		06/01/2006	SCHEDULED REDEMPTION		14,174	14,174	14,743	14,619	0	(445)	0	(445)	0	14,174	0	0	0	239	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		06/01/2006	SCHEDULED REDEMPTION		19,706	19,706	20,199	20,176	0	(470)	0	(470)	0	19,706	0	0	0	260	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		06/01/2006	SCHEDULED REDEMPTION		8,178	8,178	8,437	8,428	0	(250)	0	(250)	0	8,178	0	0	0	107	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		06/01/2006	SCHEDULED REDEMPTION		114	114	119	118	0	(4)	0	(4)	0	114	0	0	0	1	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2006	SCHEDULED REDEMPTION		1,932	1,932	1,999	1,987	0	(54)	0	(54)	0	1,932	0	0	0	32	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		06/01/2006	SCHEDULED REDEMPTION		8,106	8,106	8,349	8,296	0	(189)	0	(189)	0	8,106	0	0	0	130	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		06/01/2006	SCHEDULED REDEMPTION		76,058	76,058	77,912	77,429	0	(1,371)	0	(1,371)	0	76,058	0	0	0	1,154	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2006	SCHEDULED REDEMPTION		2,224	2,224	2,280	2,269	0	(45)	0	(45)	0	2,224	0	0	0	35	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2006	SCHEDULED REDEMPTION		809	809	837	836	0	(27)	0	(27)	0	809	0	0	0	12	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		06/01/2006	SCHEDULED REDEMPTION		71,276	71,276	72,375	72,348	0	(1,071)	0	(1,071)	0	71,276	0	0	0	973	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		06/01/2006	SCHEDULED REDEMPTION		52,934	52,934	54,783	54,489	0	(1,554)	0	(1,554)	0	52,934	0	0	0	790	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		06/01/2006	SCHEDULED REDEMPTION		12,649	12,649	13,024	12,908	0	(259)	0	(259)	0	12,649	0	0	0	170	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		06/01/2006	SCHEDULED REDEMPTION		26,039	26,039	27,113	26,753	0	(715)	0	(715)	0	26,039	0	0	0	380	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2006	SCHEDULED REDEMPTION		1,619	1,619	1,675	1,675	0	(55)	0	(55)	0	1,619	0	0	0	23	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		06/01/2006	SCHEDULED REDEMPTION		80,307	80,307	83,005	82,873	0	(2,566)	0	(2,566)	0	80,307	0	0	0	1,047	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		06/01/2006	SCHEDULED REDEMPTION		23,080	23,080	23,766	23,730	0	(650)	0	(650)	0	23,080	0	0	0	310	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		06/01/2006	SCHEDULED REDEMPTION		12,372	12,372	12,682	12,644	0	(272)	0	(272)	0	12,372	0	0	0	169	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		06/01/2006	SCHEDULED REDEMPTION		8,448	8,448	8,615	8,608	0	(160)	0	(160)	0	8,448	0	0	0	102	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		06/01/2006	SCHEDULED REDEMPTION		459,224	459,224	441,358	441,597	0	17,628	0	17,628	0	459,224	0	0	0	4,558	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		06/01/2006	SCHEDULED REDEMPTION		1,331	1,331	1,360	1,359	0	(28)	0	(28)	0	1,331	0	0	0	18	06/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2006	SCHEDULED REDEMPTION		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	0	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2006	SCHEDULED REDEMPTION		8,829	8,829	9,031	9,025	0	(197)	0	(197)	0	8,829	0	0	0	130	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		06/01/2006	SCHEDULED REDEMPTION		2,595	2,595	2,658	2,656	0	(61)	0	(61)	0	2,595	0	0	0	35	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		06/01/2006	SCHEDULED REDEMPTION		4,394	4,394	4,237	4,282	0	112	0	112	0	4,394	0	0	0	53	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2006	SCHEDULED REDEMPTION		2,700	2,700	2,604	2,617	0	83	0	83	0	2,700	0	0	0	33	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		06/01/2006	SCHEDULED REDEMPTION		54,002	54,002	52,078	52,428	0	1,574	0	1,574	0	54,002	0	0	0	740	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2006	SCHEDULED REDEMPTION		7,087	7,087	7,261	7,254	0	(167)	0	(167)	0	7,087	0	0	0	105	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		06/01/2006	SCHEDULED REDEMPTION		5,034	5,034	4,855	4,899	0	135	0	135	0	5,034	0	0	0	63	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		06/01/2006	SCHEDULED REDEMPTION		12	12	13	13	0	0	0	0	0	12	0	0	0	0	01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2006	SCHEDULED REDEMPTION		1,384	1,384	1,416	1,415	0	(31)	0	(31)	0	1,384	0	0	0	19	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2006	SCHEDULED REDEMPTION		2,444	2,444	2,500	2,499	0	(55)	0	(55)	0	2,444	0	0	0	37	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		06/01/2006	SCHEDULED REDEMPTION		443	443	454	453	0	(10)	0	(10)	0	443	0	0	0	6	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2006	SCHEDULED REDEMPTION		2,232	2,232	2,283	2,282	0	(50)	0	(50)	0	2,232	0	0	0	33	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2006	SCHEDULED REDEMPTION		334	334	342	341	0	(7)	0	(7)	0	334	0	0	0	4	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2006	SCHEDULED REDEMPTION		8	8	7	7	0	0	0	0	0	8	0	0	0	0	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2006	SCHEDULED REDEMPTION		118	118	114	115	0	3	0	3	0	118	0	0	0	2	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2006	SCHEDULED REDEMPTION		175	175	170	171	0	4	0	4	0	175	0	0	0	3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2006	SCHEDULED REDEMPTION		839	839	833	833	0	6	0	6	0	839	0	0	0	11	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2006	SCHEDULED REDEMPTION		983	983	1,006	1,005	0	(22)	0	(22)	0	983	0	0	0	14	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2006	SCHEDULED REDEMPTION		25,321	25,321	25,183	25,188	0	133	0	133	0	25,321	0	0	0	325	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2006	SCHEDULED REDEMPTION		210	210	210	210	0	1	0	1	0	210	0	0	0	3	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		06/01/2006	SCHEDULED REDEMPTION		394	394	391	392	0	2	0	2	0	394	0	0	0	6	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		06/01/2006	SCHEDULED REDEMPTION		7,876	7,876	8,110	8,108	0	(232)	0	(232)	0	7,876	0	0	0	147	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		06/01/2006	SCHEDULED REDEMPTION		51	51	53	52	0	(1)	0	(1)	0	51	0	0	0	1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		06/01/2006	SCHEDULED REDEMPTION		4,540	4,540	4,690	4,693	0	(153)	0	(153)	0	4,540	0	0	0	85	10/01/2029	1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		06/01/2006	SCHEDULED REDEMPTION		9,687	9,687	9,973	9,976	0	(289)	0	(289)	0	9,687	0	0	0	181	11/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		06/01/2006	SCHEDULED REDEMPTION		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		06/01/2006	SCHEDULED REDEMPTION		863	863	893	892	0	(29)	0	(29)	0	863	0	0	0	15	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		06/01/2006	SCHEDULED REDEMPTION		56	56	57	57	0	(1)	0	(1)	0	56	0	0	0	1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		06/01/2006	SCHEDULED REDEMPTION		105	105	108	108	0	(3)	0	(3)	0	105	0	0	0	2	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		06/01/2006	SCHEDULED REDEMPTION		1,606	1,606	1,653	1,651	0	(45)	0	(45)	0	1,606	0	0	0	20	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		06/01/2006	SCHEDULED REDEMPTION		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	1	12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		06/01/2006	SCHEDULED REDEMPTION		64	64	65	65	0	(2)	0	(2)	0	64	0	0	0	1	12/01/2029	1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023		06/01/2006	SCHEDULED REDEMPTION		71	71	73	73	0	(2)	0	(2)	0	71	0	0	0	1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		06/01/2006	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	13	0	0	0	0	01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		06/01/2006	SCHEDULED REDEMPTION		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2006	SCHEDULED REDEMPTION		124	124	127	127	0	(3)	0	(3)	0	124	0	0	0	2	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		06/01/2006	SCHEDULED REDEMPTION		542	542	558	557	0	(15)	0	(15)	0	542	0	0	0	9	01/01/2030	1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		06/01/2006	SCHEDULED REDEMPTION		220	220	226	225	0	(6)	0	(6)	0	220	0	0	0	4	01/01/2030	1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		06/01/2006	SCHEDULED REDEMPTION		270	270	278	278	0	(7)	0	(7)	0	270	0	0	0	5	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2006	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		06/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	01/01/2030	1
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099		04/01/2006	SCHEDULED REDEMPTION		5,665	5,665	5,853	5,864	0	(199)	0	(199)	0	5,665	0	0	0	35	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2006	SCHEDULED REDEMPTION		172	172	176	176	0	(4)	0	(4)	0	172	0	0	0	3	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		06/01/2006	SCHEDULED REDEMPTION		7,247	7,247	7,487	7,542	0	(295)	0	(295)	0	7,247	0	0	0	135	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		06/01/2006	SCHEDULED REDEMPTION		290	290	299	299	0	(9)	0	(9)	0	290	0	0	0	5	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		06/01/2006	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	0	03/01/2030	1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		06/01/2006	SCHEDULED REDEMPTION		98	98	100	101	0	(3)	0	(3)	0	98	0	0	0	2	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		06/01/2006	SCHEDULED REDEMPTION		444	444	456	456	0	(12)	0	(12)	0	444	0	0	0	7	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		06/01/2006	SCHEDULED REDEMPTION		5,068	5,068	5,208	5,202	0	(134)	0	(134)	0	5,068	0	0	0	81	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2006	SCHEDULED REDEMPTION		22	22	21	21	0	1	0	1	0	22	0	0	0	0	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		06/01/2006	SCHEDULED REDEMPTION		91	91	94	94	0	(3)	0	(3)	0	91	0	0	0	1	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		06/01/2006	SCHEDULED REDEMPTION		64	64	65	65	0	(2)	0	(2)	0	64	0	0	0	1	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		06/01/2006	SCHEDULED REDEMPTION		1,274	1,274	1,309	1,310	0	(37)	0	(37)	0	1,274	0	0	0	24	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2006	SCHEDULED REDEMPTION		74	74	75	76	0	(2)	0	(2)	0	74	0	0	0	1	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		06/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		06/01/2006	SCHEDULED REDEMPTION		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		06/01/2006	SCHEDULED REDEMPTION		5,143	5,143	5,289	5,282	0	(139)	0	(139)	0	5,143	0	0	0	66	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		06/01/2006	SCHEDULED REDEMPTION		491	491	504	503	0	(12)	0	(12)	0	491	0	0	0	9	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		06/01/2006	SCHEDULED REDEMPTION		112	112	116	116	0	(4)	0	(4)	0	112	0	0	0	2	06/01/2030	1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		06/01/2006	SCHEDULED REDEMPTION		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		06/01/2006	SCHEDULED REDEMPTION		6,019	6,019	6,184	6,169	0	(150)	0	(150)	0	6,019	0	0	0	113	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		06/01/2006	SCHEDULED REDEMPTION		335	335	345	344	0	(9)	0	(9)	0	335	0	0	0	6	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		06/01/2006	SCHEDULED REDEMPTION		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		06/01/2006	SCHEDULED REDEMPTION		10	10	11	11	0	0	0	0	0	10	0	0	0	0	09/01/2030	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)
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		06/01/2006	SCHEDULED REDEMPTION		2,568	2,568	2,639	2,640	0	(73)	0	(73)	0	2,568	0	0	0	32	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		06/01/2006	SCHEDULED REDEMPTION		1,959	1,959	2,013	2,006	0	(47)	0	(47)	0	1,959	0	0	0	25	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		06/01/2006	SCHEDULED REDEMPTION		27,251	27,251	28,033	27,996	0	(745)	0	(745)	0	27,251	0	0	0	342	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		06/01/2006	SCHEDULED REDEMPTION		317	317	326	326	0	(8)	0	(8)	0	317	0	0	0	6	09/01/2030	1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		06/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		06/01/2006	SCHEDULED REDEMPTION		412	412	424	424	0	(12)	0	(12)	0	412	0	0	0	7	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		06/01/2006	SCHEDULED REDEMPTION		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		06/01/2006	SCHEDULED REDEMPTION		9	9	10	10	0	0	0	0	0	9	0	0	0	0	10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		06/01/2006	SCHEDULED REDEMPTION		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	1	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		06/01/2006	SCHEDULED REDEMPTION		32,521	32,521	34,211	34,090	0	(1,569)	0	(1,569)	0	32,521	0	0	0	409	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		06/01/2006	SCHEDULED REDEMPTION		322	322	333	332	0	(10)	0	(10)	0	322	0	0	0	5	10/01/2030	1
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671		06/01/2006	SCHEDULED REDEMPTION		43	43	45	45	0	(2)	0	(2)	0	43	0	0	0	1	10/01/2030	1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		06/01/2006	SCHEDULED REDEMPTION		77	77	79	79	0	(2)	0	(2)	0	77	0	0	0	1	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		06/01/2006	SCHEDULED REDEMPTION		174	174	178	178	0	(5)	0	(5)	0	174	0	0	0	3	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		06/01/2006	SCHEDULED REDEMPTION		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	10/01/2030	1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		06/01/2006	SCHEDULED REDEMPTION		72	72	72	72	0	1	0	1	0	72	0	0	0	1	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	10/01/2030	1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	11/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		06/01/2006	SCHEDULED REDEMPTION		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		06/01/2006	SCHEDULED REDEMPTION		56	56	58	58	0	(2)	0	(2)	0	56	0	0	0	1	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		06/01/2006	SCHEDULED REDEMPTION		7,900	7,900	8,210	8,182	0	(283)	0	(283)	0	7,900	0	0	0	146	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		06/01/2006	SCHEDULED REDEMPTION		657	657	675	672	0	(15)	0	(15)	0	657	0	0	0	10	11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		06/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		06/01/2006	SCHEDULED REDEMPTION		1,845	1,845	1,895	1,892	0	(48)	0	(48)	0	1,845	0	0	0	23	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		06/01/2006	SCHEDULED REDEMPTION		5,115	5,115	5,249	5,243	0	(128)	0	(128)	0	5,115	0	0	0	66	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		06/01/2006	SCHEDULED REDEMPTION		138	138	137	137	0	1	0	1	0	138	0	0	0	2	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		06/01/2006	SCHEDULED REDEMPTION		94	94	97	97	0	(2)	0	(2)	0	94	0	0	0	2	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		06/01/2006	SCHEDULED REDEMPTION		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	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)
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		06/01/2006	SCHEDULED REDEMPTION		3,509	3,509	3,614	3,604	0	(94)	0	(94)	0	3,509	0	0	0	66	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		06/01/2006	SCHEDULED REDEMPTION		99	99	102	102	0	(3)	0	(3)	0	99	0	0	0	2	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		06/01/2006	SCHEDULED REDEMPTION		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	1	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		06/01/2006	SCHEDULED REDEMPTION		293	293	301	300	0	(6)	0	(6)	0	293	0	0	0	5	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		06/01/2006	SCHEDULED REDEMPTION		157	157	162	162	0	(4)	0	(4)	0	157	0	0	0	3	12/01/2030	1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		06/01/2006	SCHEDULED REDEMPTION		750	750	771	768	0	(17)	0	(17)	0	750	0	0	0	13	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		06/01/2006	SCHEDULED REDEMPTION		182	182	187	187	0	(5)	0	(5)	0	182	0	0	0	3	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		06/01/2006	SCHEDULED REDEMPTION		10,957	10,957	11,266	11,265	0	(307)	0	(307)	0	10,957	0	0	0	205	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2006	SCHEDULED REDEMPTION		14,558	14,558	14,892	14,883	0	(325)	0	(325)	0	14,558	0	0	0	193	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		06/01/2006	SCHEDULED REDEMPTION		1,408	1,408	1,446	1,443	0	(35)	0	(35)	0	1,408	0	0	0	18	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		06/01/2006	SCHEDULED REDEMPTION		807	807	829	826	0	(20)	0	(20)	0	807	0	0	0	10	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		06/01/2006	SCHEDULED REDEMPTION		198	198	204	204	0	(6)	0	(6)	0	198	0	0	0	3	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		06/01/2006	SCHEDULED REDEMPTION		73,737	73,737	76,694	76,375	0	(2,638)	0	(2,638)	0	73,737	0	0	0	1,152	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		06/01/2006	SCHEDULED REDEMPTION		146	146	150	150	0	(4)	0	(4)	0	146	0	0	0	2	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		06/01/2006	SCHEDULED REDEMPTION		625	625	610	613	0	13	0	13	0	625	0	0	0	8	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		06/01/2006	SCHEDULED REDEMPTION		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		06/01/2006	SCHEDULED REDEMPTION		160	160	164	164	0	(4)	0	(4)	0	160	0	0	0	3	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		06/01/2006	SCHEDULED REDEMPTION		24	24	25	25	0	0	0	0	0	24	0	0	0	0	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		06/01/2006	SCHEDULED REDEMPTION		1,367	1,367	1,422	1,416	0	(49)	0	(49)	0	1,367	0	0	0	26	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		06/01/2006	SCHEDULED REDEMPTION		402	402	418	418	0	(16)	0	(16)	0	402	0	0	0	7	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		06/01/2006	SCHEDULED REDEMPTION		1,550	1,550	1,595	1,593	0	(43)	0	(43)	0	1,550	0	0	0	20	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		06/01/2006	SCHEDULED REDEMPTION		197	197	202	202	0	(5)	0	(5)	0	197	0	0	0	3	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		06/01/2006	SCHEDULED REDEMPTION		136	136	140	140	0	(4)	0	(4)	0	136	0	0	0	3	01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		06/01/2006	SCHEDULED REDEMPTION		448	448	461	458	0	(11)	0	(11)	0	448	0	0	0	7	02/01/2031	1
31298G-FN-5	FED HOME LOAN MTG CORP GOLD #C47373		06/01/2006	SCHEDULED REDEMPTION		257	257	255	255	0	2	0	2	0	257	0	0	0	4	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		06/01/2006	SCHEDULED REDEMPTION		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		06/01/2006	SCHEDULED REDEMPTION		857	857	891	888	0	(31)	0	(31)	0	857	0	0	0	16	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		06/01/2006	SCHEDULED REDEMPTION		189	189	194	194	0	(5)	0	(5)	0	189	0	0	0	3	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		06/01/2006	SCHEDULED REDEMPTION		26	26	26	26	0	1	0	1	0	26	0	0	0	0	02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		06/01/2006	SCHEDULED REDEMPTION		686	686	706	703	0	(17)	0	(17)	0	686	0	0	0	11	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		06/01/2006	SCHEDULED REDEMPTION		129	129	134	133	0	(5)	0	(5)	0	129	0	0	0	2	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2006	SCHEDULED REDEMPTION		72	72	70	70	0	2	0	2	0	72	0	0	0	1	02/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		06/01/2006	SCHEDULED REDEMPTION		11,753	11,753	12,225	12,169	0	(416)	0	(416)	0	11,753	0	0	0	162	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		06/01/2006	SCHEDULED REDEMPTION		83	83	85	85	0	(2)	0	(2)	0	83	0	0	0	1	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		06/01/2006	SCHEDULED REDEMPTION		4,801	4,801	4,934	4,916	0	(115)	0	(115)	0	4,801	0	0	0	90	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		06/01/2006	SCHEDULED REDEMPTION		183	183	188	187	0	(5)	0	(5)	0	183	0	0	0	3	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		06/01/2006	SCHEDULED REDEMPTION		311	311	320	319	0	(7)	0	(7)	0	311	0	0	0	6	03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		06/01/2006	SCHEDULED REDEMPTION		377	377	388	387	0	(10)	0	(10)	0	377	0	0	0	7	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		06/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		06/01/2006	SCHEDULED REDEMPTION		634	634	655	650	0	(16)	0	(16)	0	634	0	0	0	11	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		06/01/2006	SCHEDULED REDEMPTION		51	51	53	53	0	(1)	0	(1)	0	51	0	0	0	1	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		06/01/2006	SCHEDULED REDEMPTION		113	113	116	116	0	(3)	0	(3)	0	113	0	0	0	2	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		06/01/2006	SCHEDULED REDEMPTION		5,897	5,897	6,060	6,037	0	(140)	0	(140)	0	5,897	0	0	0	75	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		06/01/2006	SCHEDULED REDEMPTION		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		06/01/2006	SCHEDULED REDEMPTION		70	70	72	72	0	(2)	0	(2)	0	70	0	0	0	1	04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		06/01/2006	SCHEDULED REDEMPTION		185	185	190	190	0	(4)	0	(4)	0	185	0	0	0	3	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		06/01/2006	SCHEDULED REDEMPTION		86	86	89	88	0	(2)	0	(2)	0	86	0	0	0	1	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		06/01/2006	SCHEDULED REDEMPTION		24,197	24,197	24,877	24,767	0	(570)	0	(570)	0	24,197	0	0	0	305	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		06/01/2006	SCHEDULED REDEMPTION		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2006	SCHEDULED REDEMPTION		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	1	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		06/01/2006	SCHEDULED REDEMPTION		491	491	511	507	0	(16)	0	(16)	0	491	0	0	0	8	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		06/01/2006	SCHEDULED REDEMPTION		227	227	233	232	0	(5)	0	(5)	0	227	0	0	0	4	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		06/01/2006	SCHEDULED REDEMPTION		217	217	223	222	0	(5)	0	(5)	0	217	0	0	0	4	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		06/01/2006	SCHEDULED REDEMPTION		71	71	73	73	0	(2)	0	(2)	0	71	0	0	0	1	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		06/01/2006	SCHEDULED REDEMPTION		27,472	27,472	28,576	28,392	0	(920)	0	(920)	0	27,472	0	0	0	511	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		06/01/2006	SCHEDULED REDEMPTION		8,148	8,148	8,382	8,366	0	(218)	0	(218)	0	8,148	0	0	0	152	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2006	SCHEDULED REDEMPTION		5,418	5,418	5,388	5,390	0	28	0	28	0	5,418	0	0	0	79	06/01/2031	1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		06/01/2006	SCHEDULED REDEMPTION		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	07/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		06/01/2006	SCHEDULED REDEMPTION		204	204	210	209	0	(5)	0	(5)	0	204	0	0	0	3	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		06/01/2006	SCHEDULED REDEMPTION		832	832	855	851	0	(19)	0	(19)	0	832	0	0	0	14	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		06/01/2006	SCHEDULED REDEMPTION		7,693	7,693	7,910	7,881	0	(188)	0	(188)	0	7,693	0	0	0	109	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		06/01/2006	SCHEDULED REDEMPTION		267	267	274	273	0	(7)	0	(7)	0	267	0	0	0	4	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		06/01/2006	SCHEDULED REDEMPTION		7,933	7,933	8,145	8,087	0	(154)	0	(154)	0	7,933	0	0	0	100	07/01/2031	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)
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		06/01/2006	SCHEDULED REDEMPTION		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	1	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		06/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	0	0	0	0	14	0	0	0	0	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		06/01/2006	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		06/01/2006	SCHEDULED REDEMPTION		83	83	86	86	0	(2)	0	(2)	0	83	0	0	0	1	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		06/01/2006	SCHEDULED REDEMPTION		1,000	1,000	1,040	1,038	0	(38)	0	(38)	0	1,000	0	0	0	17	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2006	SCHEDULED REDEMPTION		53,257	53,257	54,555	54,400	0	(1,142)	0	(1,142)	0	53,257	0	0	0	623	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		06/01/2006	SCHEDULED REDEMPTION		571	571	594	593	0	(22)	0	(22)	0	571	0	0	0	11	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2006	SCHEDULED REDEMPTION		5,118	5,118	5,090	5,090	0	28	0	28	0	5,118	0	0	0	79	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		06/01/2006	SCHEDULED REDEMPTION		333	333	342	341	0	(8)	0	(8)	0	333	0	0	0	6	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		06/01/2006	SCHEDULED REDEMPTION		98	98	100	100	0	(2)	0	(2)	0	98	0	0	0	2	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		06/01/2006	SCHEDULED REDEMPTION		427	427	439	436	0	(9)	0	(9)	0	427	0	0	0	7	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		06/01/2006	SCHEDULED REDEMPTION		997	997	1,021	1,021	0	(24)	0	(24)	0	997	0	0	0	16	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		06/01/2006	SCHEDULED REDEMPTION		1,342	1,342	1,378	1,372	0	(30)	0	(30)	0	1,342	0	0	0	24	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		06/01/2006	SCHEDULED REDEMPTION		127	127	130	129	0	(3)	0	(3)	0	127	0	0	0	2	09/01/2031	1
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472		06/01/2006	SCHEDULED REDEMPTION		74,753	74,753	77,755	77,103	0	(2,350)	0	(2,350)	0	74,753	0	0	0	1,401	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		06/01/2006	SCHEDULED REDEMPTION		223	223	228	227	0	(5)	0	(5)	0	223	0	0	0	3	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		06/01/2006	SCHEDULED REDEMPTION		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		06/01/2006	SCHEDULED REDEMPTION		83	83	86	85	0	(2)	0	(2)	0	83	0	0	0	1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		06/01/2006	SCHEDULED REDEMPTION		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	09/01/2031	1
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449		06/01/2006	SCHEDULED REDEMPTION		80	80	82	81	0	(2)	0	(2)	0	80	0	0	0	1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2006	SCHEDULED REDEMPTION		3,794	3,794	3,774	3,775	0	19	0	19	0	3,794	0	0	0	57	10/01/2031	1
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788		06/01/2006	SCHEDULED REDEMPTION		19	19	20	19	0	(1)	0	(1)	0	19	0	0	0	0	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		06/01/2006	SCHEDULED REDEMPTION		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		06/01/2006	SCHEDULED REDEMPTION		144	144	148	148	0	(4)	0	(4)	0	144	0	0	0	2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2006	SCHEDULED REDEMPTION		201	201	206	206	0	(5)	0	(5)	0	201	0	0	0	4	10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		06/01/2006	SCHEDULED REDEMPTION		396	396	408	405	0	(9)	0	(9)	0	396	0	0	0	7	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		06/01/2006	SCHEDULED REDEMPTION		4,966	4,966	5,109	5,075	0	(109)	0	(109)	0	4,966	0	0	0	82	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		06/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		06/01/2006	SCHEDULED REDEMPTION		44,563	44,563	45,758	45,505	0	(942)	0	(942)	0	44,563	0	0	0	526	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2006	SCHEDULED REDEMPTION		359	359	367	366	0	(8)	0	(8)	0	359	0	0	0	6	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		06/01/2006	SCHEDULED REDEMPTION		795	795	816	815	0	(20)	0	(20)	0	795	0	0	0	15	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2006	SCHEDULED REDEMPTION		1,760	1,760	1,800	1,799	0	(39)	0	(39)	0	1,760	0	0	0	18	12/01/2031	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)
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		06/01/2006	SCHEDULED REDEMPTION		450	450	468	464	0	(14)	0	(14)	0	450	0	0	0	8	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		06/01/2006	SCHEDULED REDEMPTION		955	955	994	985	0	(30)	0	(30)	0	955	0	0	0	18	11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		06/01/2006	SCHEDULED REDEMPTION		80,883	80,883	82,854	82,540	0	(1,658)	0	(1,658)	0	80,883	0	0	0	1,246	12/01/2031	1
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058		06/01/2006	SCHEDULED REDEMPTION		3,766	3,766	3,857	3,846	0	(80)	0	(80)	0	3,766	0	0	0	66	08/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2006	SCHEDULED REDEMPTION		280	280	290	289	0	(10)	0	(10)	0	280	0	0	0	4	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		06/01/2006	SCHEDULED REDEMPTION		22,104	22,104	22,395	22,379	0	(275)	0	(275)	0	22,104	0	0	0	298	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2006	SCHEDULED REDEMPTION		24,798	24,798	25,658	25,640	0	(842)	0	(842)	0	24,798	0	0	0	399	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		06/01/2006	SCHEDULED REDEMPTION		2,947	2,947	3,017	3,013	0	(66)	0	(66)	0	2,947	0	0	0	39	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		06/01/2006	SCHEDULED REDEMPTION		16,498	16,498	16,959	16,850	0	(351)	0	(351)	0	16,498	0	0	0	308	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		06/01/2006	SCHEDULED REDEMPTION		1,106	1,106	1,150	1,138	0	(32)	0	(32)	0	1,106	0	0	0	14	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		06/01/2006	SCHEDULED REDEMPTION		292	292	303	300	0	(8)	0	(8)	0	292	0	0	0	5	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		06/01/2006	SCHEDULED REDEMPTION		61	61	63	63	0	(2)	0	(2)	0	61	0	0	0	1	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		06/01/2006	SCHEDULED REDEMPTION		506	506	519	518	0	(12)	0	(12)	0	506	0	0	0	7	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2006	SCHEDULED REDEMPTION		2,621	2,621	2,712	2,710	0	(89)	0	(89)	0	2,621	0	0	0	35	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		06/01/2006	SCHEDULED REDEMPTION		239,575	239,575	243,355	242,753	0	(3,178)	0	(3,178)	0	239,575	0	0	0	3,085	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		06/01/2006	SCHEDULED REDEMPTION		1,272	1,272	1,288	1,287	0	(16)	0	(16)	0	1,272	0	0	0	19	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		06/01/2006	SCHEDULED REDEMPTION		115	115	118	117	0	(3)	0	(3)	0	115	0	0	0	2	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		06/01/2006	SCHEDULED REDEMPTION		580	580	603	598	0	(18)	0	(18)	0	580	0	0	0	10	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2006	SCHEDULED REDEMPTION		8,394	8,394	8,686	8,679	0	(285)	0	(285)	0	8,394	0	0	0	135	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		06/01/2006	SCHEDULED REDEMPTION		1,530	1,530	1,582	1,574	0	(45)	0	(45)	0	1,530	0	0	0	24	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2006	SCHEDULED REDEMPTION		2,634	2,634	2,725	2,707	0	(73)	0	(73)	0	2,634	0	0	0	46	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		06/01/2006	SCHEDULED REDEMPTION		16,297	16,297	16,951	16,774	0	(477)	0	(477)	0	16,297	0	0	0	209	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		06/01/2006	SCHEDULED REDEMPTION		3,338	3,338	3,380	3,379	0	(42)	0	(42)	0	3,338	0	0	0	34	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		06/01/2006	SCHEDULED REDEMPTION		243	243	249	248	0	(5)	0	(5)	0	243	0	0	0	3	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		06/01/2006	SCHEDULED REDEMPTION		9,787	9,787	10,124	10,051	0	(264)	0	(264)	0	9,787	0	0	0	171	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		06/01/2006	SCHEDULED REDEMPTION		13,048	13,048	13,497	13,406	0	(357)	0	(357)	0	13,048	0	0	0	228	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2006	SCHEDULED REDEMPTION		214	214	221	220	0	(6)	0	(6)	0	214	0	0	0	3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2006	SCHEDULED REDEMPTION		8,938	8,938	9,255	9,163	0	(225)	0	(225)	0	8,938	0	0	0	110	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		06/01/2006	SCHEDULED REDEMPTION		148,771	148,771	154,908	152,762	0	(3,991)	0	(3,991)	0	148,771	0	0	0	2,227	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2006	SCHEDULED REDEMPTION		66,161	66,161	68,507	67,829	0	(1,668)	0	(1,668)	0	66,161	0	0	0	1,148	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		06/01/2006	SCHEDULED REDEMPTION		87,381	87,381	92,242	90,453	0	(3,072)	0	(3,072)	0	87,381	0	0	0	1,635	06/01/2032	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)
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		06/01/2006	SCHEDULED REDEMPTION		144,568	144,568	150,035	148,124	0	(3,555)	0	(3,555)	0	144,568	0	0	0	1,966	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		06/01/2006	SCHEDULED REDEMPTION		188	188	194	194	0	(6)	0	(6)	0	188	0	0	0	3	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		06/01/2006	SCHEDULED REDEMPTION		45,018	45,018	46,568	46,234	0	(1,215)	0	(1,215)	0	45,018	0	0	0	787	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2006	SCHEDULED REDEMPTION		108	108	112	112	0	(4)	0	(4)	0	108	0	0	0	2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2006	SCHEDULED REDEMPTION		45,626	45,626	47,208	47,174	0	(1,549)	0	(1,549)	0	45,626	0	0	0	503	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2006	SCHEDULED REDEMPTION		73	73	76	76	0	(2)	0	(2)	0	73	0	0	0	1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2006	SCHEDULED REDEMPTION		11,659	11,659	12,064	12,055	0	(396)	0	(396)	0	11,659	0	0	0	188	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		06/01/2006	SCHEDULED REDEMPTION		773	773	790	790	0	(17)	0	(17)	0	773	0	0	0	8	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		06/01/2006	SCHEDULED REDEMPTION		47	47	48	48	0	(2)	0	(2)	0	47	0	0	0	1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2006	SCHEDULED REDEMPTION		108	108	107	107	0	0	0	0	0	108	0	0	0	2	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2006	SCHEDULED REDEMPTION		5,464	5,464	5,434	5,439	0	24	0	24	0	5,464	0	0	0	69	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		06/01/2006	SCHEDULED REDEMPTION		855	855	876	876	0	(20)	0	(20)	0	855	0	0	0	12	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2006	SCHEDULED REDEMPTION		1,041	1,041	1,035	1,036	0	5	0	5	0	1,041	0	0	0	15	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		06/01/2006	SCHEDULED REDEMPTION		115,408	115,408	116,856	116,847	0	(1,439)	0	(1,439)	0	115,408	0	0	0	1,451	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		06/01/2006	SCHEDULED REDEMPTION		25,970	25,970	26,537	26,527	0	(557)	0	(557)	0	25,970	0	0	0	343	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		06/01/2006	SCHEDULED REDEMPTION		12,951	12,951	13,275	13,238	0	(287)	0	(287)	0	12,951	0	0	0	175	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2006	SCHEDULED REDEMPTION		12,549	12,549	12,862	12,827	0	(278)	0	(278)	0	12,549	0	0	0	165	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		06/01/2006	SCHEDULED REDEMPTION		1,072	1,072	1,096	1,094	0	(22)	0	(22)	0	1,072	0	0	0	14	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2006	SCHEDULED REDEMPTION		453	453	469	469	0	(15)	0	(15)	0	453	0	0	0	7	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		06/01/2006	SCHEDULED REDEMPTION		937	937	959	956	0	(19)	0	(19)	0	937	0	0	0	12	12/01/2032	1
31288F-H9-8	FED HOME LOAN MTG CORP GOLD #C76556		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/01/2033	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		06/01/2006	SCHEDULED REDEMPTION		203,422	203,422	205,861	205,846	0	(2,424)	0	(2,424)	0	203,422	0	0	0	2,059	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		06/01/2006	SCHEDULED REDEMPTION		6,343	6,343	6,308	6,309	0	34	0	34	0	6,343	0	0	0	76	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		06/01/2006	SCHEDULED REDEMPTION		788	788	806	805	0	(17)	0	(17)	0	788	0	0	0	12	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		06/01/2006	SCHEDULED REDEMPTION		726	726	743	742	0	(16)	0	(16)	0	726	0	0	0	10	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		06/01/2006	SCHEDULED REDEMPTION		57,370	57,370	57,048	57,049	0	321	0	321	0	57,370	0	0	0	781	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		06/01/2006	SCHEDULED REDEMPTION		4,498	4,498	4,611	4,595	0	(97)	0	(97)	0	4,498	0	0	0	56	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		06/01/2006	SCHEDULED REDEMPTION		14,016	14,016	14,502	14,492	0	(476)	0	(476)	0	14,016	0	0	0	227	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2006	SCHEDULED REDEMPTION		617	617	638	637	0	(21)	0	(21)	0	617	0	0	0	9	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2006	SCHEDULED REDEMPTION		156,526	156,526	158,402	158,387	0	(1,861)	0	(1,861)	0	156,526	0	0	0	1,752	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2006	SCHEDULED REDEMPTION		1,980	1,980	2,022	2,045	0	(65)	0	(65)	0	1,980	0	0	0	31	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2006	SCHEDULED REDEMPTION		3,374	3,374	3,442	3,468	0	(94)	0	(94)	0	3,374	0	0	0	53	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2006	SCHEDULED REDEMPTION		21,075	21,075	21,475	21,634	0	(558)	0	(558)	0	21,075	0	0	0	326	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		06/01/2006	SCHEDULED REDEMPTION		2,583	2,583	2,632	2,649	0	(66)	0	(66)	0	2,583	0	0	0	40	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2006	SCHEDULED REDEMPTION		2,680	2,680	2,729	2,747	0	(67)	0	(67)	0	2,680	0	0	0	42	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		06/01/2006	SCHEDULED REDEMPTION		444	444	462	455	0	(11)	0	(11)	0	444	0	0	0	8	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2006	SCHEDULED REDEMPTION		670	670	693	693	0	(23)	0	(23)	0	670	0	0	0	10	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		06/01/2006	SCHEDULED REDEMPTION		5,355	5,355	5,295	5,302	0	52	0	52	0	5,355	0	0	0	83	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2006	SCHEDULED REDEMPTION		1,198	1,198	1,228	1,226	0	(27)	0	(27)	0	1,198	0	0	0	12	09/01/2022	1
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072		06/01/2006	SCHEDULED REDEMPTION		240	240	248	241	0	(1)	0	(1)	0	240	0	0	0	4	02/01/2007	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		06/01/2006	SCHEDULED REDEMPTION		17,083	17,083	16,890	17,010	0	73	0	73	0	17,083	0	0	0	248	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		06/01/2006	SCHEDULED REDEMPTION		30,341	30,341	30,104	30,252	0	89	0	89	0	30,341	0	0	0	435	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		06/01/2006	SCHEDULED REDEMPTION		31,616	31,616	31,167	31,397	0	219	0	219	0	31,616	0	0	0	458	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		06/01/2006	SCHEDULED REDEMPTION		78,712	78,712	78,097	78,475	0	237	0	237	0	78,712	0	0	0	1,141	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		06/01/2006	SCHEDULED REDEMPTION		6,575	6,575	6,582	6,580	0	(5)	0	(5)	0	6,575	0	0	0	99	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		06/01/2006	SCHEDULED REDEMPTION		28,164	28,164	27,924	27,992	0	171	0	171	0	28,164	0	0	0	368	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		06/01/2006	SCHEDULED REDEMPTION		1,040	1,040	1,074	1,061	0	(21)	0	(21)	0	1,040	0	0	0	20	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		06/01/2006	SCHEDULED REDEMPTION		324	324	335	333	0	(8)	0	(8)	0	324	0	0	0	6	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		06/01/2006	SCHEDULED REDEMPTION		39,890	39,890	39,840	39,890	0	0	0	0	0	39,890	0	0	0	538	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2006	SCHEDULED REDEMPTION		2,100	2,100	2,168	2,158	0	(59)	0	(59)	0	2,100	0	0	0	37	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2006	SCHEDULED REDEMPTION		2,991	2,991	3,088	3,084	0	(94)	0	(94)	0	2,991	0	0	0	56	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2006	SCHEDULED REDEMPTION		13,871	13,871	14,322	14,249	0	(378)	0	(378)	0	13,871	0	0	0	268	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2006	SCHEDULED REDEMPTION		22,331	22,331	23,105	23,007	0	(676)	0	(676)	0	22,331	0	0	0	433	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2006	SCHEDULED REDEMPTION		224,589	224,589	234,064	232,043	0	(7,455)	0	(7,455)	0	224,589	0	0	0	2,580	08/01/2018	1
3128QF-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		06/01/2006	SCHEDULED REDEMPTION		50,347	50,347	50,127	50,262	0	85	0	85	0	50,347	0	0	0	732	06/01/2009	1
3128QG-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		06/01/2006	SCHEDULED REDEMPTION		25,758	25,758	25,787	25,779	0	(21)	0	(21)	0	25,758	0	0	0	373	11/01/2010	1
3128QJ-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		06/01/2006	SCHEDULED REDEMPTION		8,193	8,193	8,166	8,171	0	22	0	22	0	8,193	0	0	0	126	05/01/2011	1
3128QK-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		06/01/2006	SCHEDULED REDEMPTION		48	48	50	49	0	(1)	0	(1)	0	48	0	0	0	1	08/01/2011	1
3128QK-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		06/01/2006	SCHEDULED REDEMPTION		106	106	109	108	0	(2)	0	(2)	0	106	0	0	0	2	08/01/2011	1
3128QM-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		06/01/2006	SCHEDULED REDEMPTION		3,416	3,416	3,482	3,454	0	(38)	0	(38)	0	3,416	0	0	0	56	04/01/2012	1
3128QM-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		06/01/2006	SCHEDULED REDEMPTION		3,412	3,412	3,478	3,458	0	(46)	0	(46)	0	3,412	0	0	0	56	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2006	SCHEDULED REDEMPTION		17,729	17,729	17,123	17,369	0	360	0	360	0	17,729	0	0	0	197	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2006	SCHEDULED REDEMPTION		7,729	7,729	7,980	7,964	0	(236)	0	(236)	0	7,729	0	0	0	137	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2006	SCHEDULED REDEMPTION		1,080	1,080	1,118	1,105	0	(25)	0	(25)	0	1,080	0	0	0	19	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		06/01/2006	SCHEDULED REDEMPTION		38,405	38,405	39,414	39,283	0	(878)	0	(878)	0	38,405	0	0	0	440	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		06/01/2006	SCHEDULED REDEMPTION		22,489	22,489	23,080	22,980	0	(491)	0	(491)	0	22,489	0	0	0	253	04/01/2018	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)
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		06/01/2006	SCHEDULED REDEMPTION		774	774	794	790	0	(16)	0	(16)	0	774	0	0	0	9	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		06/01/2006	SCHEDULED REDEMPTION		614,771	614,771	623,897	622,125	0	(7,354)	0	(7,354)	0	614,771	0	0	0	6,952	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		06/01/2006	SCHEDULED REDEMPTION		16,806	16,806	17,247	17,155	0	(349)	0	(349)	0	16,806	0	0	0	156	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		06/01/2006	SCHEDULED REDEMPTION		1,545	1,545	1,585	1,577	0	(32)	0	(32)	0	1,545	0	0	0	17	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2006	SCHEDULED REDEMPTION		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2006	SCHEDULED REDEMPTION		2,299	2,299	2,332	2,331	0	(32)	0	(32)	0	2,299	0	0	0	35	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2006	SCHEDULED REDEMPTION		63	63	65	65	0	(2)	0	(2)	0	63	0	0	0	1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2006	SCHEDULED REDEMPTION		8,255	8,255	8,492	8,491	0	(236)	0	(236)	0	8,255	0	0	0	139	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		06/01/2006	SCHEDULED REDEMPTION		6,758	6,758	7,029	7,020	0	(262)	0	(262)	0	6,758	0	0	0	109	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		06/01/2006	SCHEDULED REDEMPTION		3,013	3,013	3,110	3,103	0	(90)	0	(90)	0	3,013	0	0	0	50	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		06/01/2006	SCHEDULED REDEMPTION		3,767	3,767	3,871	3,863	0	(96)	0	(96)	0	3,767	0	0	0	66	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		06/01/2006	SCHEDULED REDEMPTION		57,671	57,671	59,586	59,499	0	(1,827)	0	(1,827)	0	57,671	0	0	0	932	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		06/01/2006	SCHEDULED REDEMPTION		316	316	328	327	0	(11)	0	(11)	0	316	0	0	0	5	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		06/01/2006	SCHEDULED REDEMPTION		8,158	8,158	8,486	8,451	0	(292)	0	(292)	0	8,158	0	0	0	106	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		06/01/2006	SCHEDULED REDEMPTION		4,763	4,763	4,905	4,894	0	(131)	0	(131)	0	4,763	0	0	0	80	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2006	SCHEDULED REDEMPTION		613	613	634	631	0	(18)	0	(18)	0	613	0	0	0	9	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2006	SCHEDULED REDEMPTION		21,370	21,370	22,105	22,049	0	(680)	0	(680)	0	21,370	0	0	0	333	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2006	SCHEDULED REDEMPTION		6,786	6,786	7,020	7,002	0	(216)	0	(216)	0	6,786	0	0	0	104	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2006	SCHEDULED REDEMPTION		4,201	4,201	4,347	4,344	0	(143)	0	(143)	0	4,201	0	0	0	60	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2006	SCHEDULED REDEMPTION		86,838	86,838	91,560	91,430	0	(4,591)	0	(4,591)	0	86,838	0	0	0	1,299	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		06/01/2006	SCHEDULED REDEMPTION		9,408	9,408	9,639	9,630	0	(222)	0	(222)	0	9,408	0	0	0	125	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		06/01/2006	SCHEDULED REDEMPTION		13,773	13,773	14,081	14,083	0	(310)	0	(310)	0	13,773	0	0	0	181	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		06/01/2006	SCHEDULED REDEMPTION		43,966	43,966	44,944	44,913	0	(947)	0	(947)	0	43,966	0	0	0	583	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		06/01/2006	SCHEDULED REDEMPTION		118,254	118,254	122,287	122,175	0	(3,921)	0	(3,921)	0	118,254	0	0	0	1,570	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		06/01/2006	SCHEDULED REDEMPTION		9,551	9,551	9,770	9,755	0	(204)	0	(204)	0	9,551	0	0	0	125	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		06/01/2006	SCHEDULED REDEMPTION		220,116	220,116	227,589	227,200	0	(7,083)	0	(7,083)	0	220,116	0	0	0	2,912	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		06/01/2006	SCHEDULED REDEMPTION		5,907	5,907	6,055	6,051	0	(144)	0	(144)	0	5,907	0	0	0	77	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2006	SCHEDULED REDEMPTION		1,026	1,026	1,048	1,047	0	(21)	0	(21)	0	1,026	0	0	0	12	07/01/2033	1
31283H-4S-1	FED HOME LOAN MTG CORP GOLD #G01733		06/01/2006	SCHEDULED REDEMPTION		33,840	33,840	35,013	34,971	0	(1,132)	0	(1,132)	0	33,840	0	0	0	464	10/01/2034	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2006	SCHEDULED REDEMPTION		51,551	51,551	53,339	53,276	0	(1,725)	0	(1,725)	0	51,551	0	0	0	744	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		06/01/2006	SCHEDULED REDEMPTION		6,362	6,362	6,508	6,500	0	(138)	0	(138)	0	6,362	0	0	0	83	03/01/2035	1
3128MJ-AH-3	FED HOME LOAN MTG CORP GOLD #G08007		06/01/2006	SCHEDULED REDEMPTION		15,055	15,055	15,577	15,530	0	(476)	0	(476)	0	15,055	0	0	0	216	08/01/2034	1
3128MJ-AJ-9	FED HOME LOAN MTG CORP GOLD #G08008		06/01/2006	SCHEDULED REDEMPTION		36,636	36,636	37,907	37,794	0	(1,157)	0	(1,157)	0	36,636	0	0	0	523	07/01/2034	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128MJ-B9-0	FED HOME LOAN MTG CORP GOLD #G08063		01/05/2006	MERRILL LYNCH CAPITAL MARKETS		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2035	1
3128MJ-CA-6	FED HOME LOAN MTG CORP GOLD #G08064		04/01/2006	Various		197,404	193,895	200,621	199,858	0	(216)	0	(216)	0	199,642	0	(2,238)	(2,238)	1,420	04/01/2035	1
3128MJ-CC-2	FED HOME LOAN MTG CORP GOLD #G08066		06/01/2006	Various		2,340,421	2,299,207	2,378,961	2,369,533	0	(3,296)	0	(3,296)	0	2,366,238	0	(25,817)	(25,817)	18,972	06/01/2035	1
3128MJ-CG-3	FED HOME LOAN MTG CORP GOLD #G08070		04/01/2006	Various		614,417	603,418	624,349	621,875	0	(568)	0	(568)	0	621,307	0	(6,890)	(6,890)	4,429	07/01/2035	1
3128MJ-DL-1	FED HOME LOAN MTG CORP GOLD #G08106		03/31/2006	Various		21,038,658	21,038,657	21,506,918	21,508,642	0	(1,724)	0	(1,724)	0	21,506,918	0	(468,259)	(468,259)	0	01/01/2036	1
3128MJ-DS-6	FED HOME LOAN MTG CORP GOLD #G08112		03/31/2006	GREENWICH CAPITAL MARKETS, INC		187,210	187,210	191,516	191,522	0	(6)	0	(6)	0	191,516	0	(4,305)	(4,305)	0	02/01/2036	1
3128MJ-D5-6	FED HOME LOAN MTG CORP GOLD #G08123		03/31/2006	GREENWICH CAPITAL MARKETS, INC		999,316	999,316	1,022,297	1,022,302	0	(6)	0	(6)	0	1,022,297	0	(22,981)	(22,981)	0	04/01/2036	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		06/01/2006	SCHEDULED REDEMPTION		129,954	129,954	126,624	128,903	0	1,051	0	1,051	0	129,954	0	0	0	1,735	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		06/01/2006	SCHEDULED REDEMPTION		136,944	136,944	132,491	134,057	0	2,887	0	2,887	0	136,944	0	0	0	1,819	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		06/01/2006	SCHEDULED REDEMPTION		19,321	19,321	19,384	19,369	0	(48)	0	(48)	0	19,321	0	0	0	280	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		06/01/2006	SCHEDULED REDEMPTION		23,774	23,774	24,283	23,932	0	(159)	0	(159)	0	23,774	0	0	0	365	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		06/01/2006	SCHEDULED REDEMPTION		10,348	10,348	10,684	10,594	0	(247)	0	(247)	0	10,348	0	0	0	186	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		06/01/2006	SCHEDULED REDEMPTION		54,223	54,223	55,765	55,242	0	(1,019)	0	(1,019)	0	54,223	0	0	0	895	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		06/01/2006	SCHEDULED REDEMPTION		499,300	499,300	516,854	513,315	0	(14,015)	0	(14,015)	0	499,300	0	0	0	6,052	06/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		06/01/2006	SCHEDULED REDEMPTION		23,620	23,620	23,090	23,108	0	512	0	512	0	23,620	0	0	0	209	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		06/01/2006	SCHEDULED REDEMPTION		15,781	15,781	16,051	16,040	0	(259)	0	(259)	0	15,781	0	0	0	176	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		06/01/2006	SCHEDULED REDEMPTION		27,853	27,853	26,596	26,609	0	1,244	0	1,244	0	27,853	0	0	0	220	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		06/01/2006	SCHEDULED REDEMPTION		38,418	38,418	37,546	37,577	0	842	0	842	0	38,418	0	0	0	321	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		06/01/2006	SCHEDULED REDEMPTION		23,122	23,122	22,625	22,642	0	480	0	480	0	23,122	0	0	0	184	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		06/01/2006	SCHEDULED REDEMPTION		21,219	21,219	20,754	20,769	0	449	0	449	0	21,219	0	0	0	195	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		06/01/2006	SCHEDULED REDEMPTION		5,937	5,937	5,804	5,808	0	129	0	129	0	5,937	0	0	0	53	08/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		06/01/2006	SCHEDULED REDEMPTION		46,088	46,088	45,607	45,644	0	444	0	444	0	46,088	0	0	0	710	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		06/01/2006	SCHEDULED REDEMPTION		30,625	30,625	30,306	30,298	0	327	0	327	0	30,625	0	0	0	474	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		06/01/2006	SCHEDULED REDEMPTION		281,556	281,556	278,741	278,767	0	2,789	0	2,789	0	281,556	0	0	0	3,869	10/01/2035	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD #H00065		06/01/2006	SCHEDULED REDEMPTION		6,347	6,347	6,284	6,284	0	63	0	63	0	6,347	0	0	0	74	11/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		06/01/2006	SCHEDULED REDEMPTION		8,214	8,214	8,132	8,133	0	81	0	81	0	8,214	0	0	0	95	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		06/01/2006	SCHEDULED REDEMPTION		1,238	1,238	1,226	1,226	0	12	0	12	0	1,238	0	0	0	14	12/01/2035	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		06/01/2006	SCHEDULED REDEMPTION		32,463	32,463	31,746	31,771	0	692	0	692	0	32,463	0	0	0	296	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2006	SCHEDULED REDEMPTION		1,990	1,990	1,944	1,946	0	44	0	44	0	1,990	0	0	0	20	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		06/01/2006	SCHEDULED REDEMPTION		28,831	28,831	28,170	28,192	0	638	0	638	0	28,831	0	0	0	268	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		06/01/2006	SCHEDULED REDEMPTION		2,552	2,552	2,494	2,496	0	56	0	56	0	2,552	0	0	0	22	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2006	SCHEDULED REDEMPTION		80,318	80,318	78,461	78,791	0	1,527	0	1,527	0	80,318	0	0	0	966	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		06/01/2006	SCHEDULED REDEMPTION		1,681	1,681	1,663	1,664	0	17	0	17	0	1,681	0	0	0	26	08/01/2028	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)
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063		06/01/2006	SCHEDULED REDEMPTION		360	360	356	357	0	3	0	3	0	360	0	0	0	6	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2006	SCHEDULED REDEMPTION		1,265	1,265	1,235	1,241	0	23	0	23	0	1,265	0	0	0	17	08/01/2028	1
31283Y-6N-3	FED HOME LOAN MTG CORP GOLD #P20078		06/01/2006	SCHEDULED REDEMPTION		17	17	16	16	0	0	0	0	0	17	0	0	0	0	10/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		06/01/2006	SCHEDULED REDEMPTION		301	301	297	299	0	2	0	2	0	301	0	0	0	5	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		06/01/2006	SCHEDULED REDEMPTION		282	282	279	280	0	2	0	2	0	282	0	0	0	4	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		06/01/2006	SCHEDULED REDEMPTION		83,418	83,418	82,401	82,613	0	804	0	804	0	83,418	0	0	0	984	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		06/01/2006	SCHEDULED REDEMPTION		3,261	3,261	3,262	3,261	0	(1)	0	(1)	0	3,261	0	0	0	56	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		06/01/2006	SCHEDULED REDEMPTION		248	248	259	255	0	(6)	0	(6)	0	248	0	0	0	5	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2006	SCHEDULED REDEMPTION		437	437	447	437	0	0	0	0	0	437	0	0	0	8	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2006	SCHEDULED REDEMPTION		270	270	282	284	0	(13)	0	(13)	0	270	0	0	0	5	02/01/2017	1
313615-F6-8	FED NATL MTG ASSOC #050589		06/01/2006	SCHEDULED REDEMPTION		875	875	875	875	0	0	0	0	0	875	0	0	0	14	06/01/2007	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2006	SCHEDULED REDEMPTION		65	65	68	69	0	(4)	0	(4)	0	65	0	0	0	1	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		06/01/2006	SCHEDULED REDEMPTION		50,074	50,074	49,886	49,974	0	100	0	100	0	50,074	0	0	0	780	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		06/01/2006	SCHEDULED REDEMPTION		11,564	11,564	11,814	11,652	0	(87)	0	(87)	0	11,564	0	0	0	177	08/01/2008	1
31362F-UY-7	FED NATL MTG ASSOC #059999		06/01/2006	SCHEDULED REDEMPTION		314	314	325	317	0	(3)	0	(3)	0	314	0	0	0	6	07/01/2009	1
31362T-WD-1	FED NATL MTG ASSOC #070844		06/01/2006	SCHEDULED REDEMPTION		143	143	150	144	0	(1)	0	(1)	0	143	0	0	0	3	06/01/2017	1
31623-KG-4	FED NATL MTG ASSOC #076795		06/01/2006	SCHEDULED REDEMPTION		793	793	832	814	0	(21)	0	(21)	0	793	0	0	0	16	06/01/2016	1
31623-2C-3	FED NATL MTG ASSOC #077271		06/01/2006	SCHEDULED REDEMPTION		2,122	2,122	2,239	2,122	0	0	0	0	0	2,122	0	0	0	44	01/01/2010	1
31365D-CU-7	FED NATL MTG ASSOC #124383		06/01/2006	SCHEDULED REDEMPTION		9,866	9,866	9,771	9,855	0	11	0	11	0	9,866	0	0	0	144	05/01/2007	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2006	SCHEDULED REDEMPTION		1,072	1,072	1,101	1,100	0	(29)	0	(29)	0	1,072	0	0	0	17	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2006	SCHEDULED REDEMPTION		56	56	58	58	0	(2)	0	(2)	0	56	0	0	0	1	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		06/01/2006	SCHEDULED REDEMPTION		23,697	23,697	23,608	23,650	0	47	0	47	0	23,697	0	0	0	329	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		06/01/2006	SCHEDULED REDEMPTION		11	11	11	12	0	(1)	0	(1)	0	11	0	0	0	0	10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2006	SCHEDULED REDEMPTION		229	229	238	241	0	(13)	0	(13)	0	229	0	0	0	5	12/01/2021	1
31366G-YX-9	FED NATL MTG ASSOC #148426		06/01/2006	SCHEDULED REDEMPTION		189	189	197	189	0	0	0	0	0	189	0	0	0	4	03/01/2008	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2006	SCHEDULED REDEMPTION		835	835	867	864	0	(29)	0	(29)	0	835	0	0	0	11	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2006	SCHEDULED REDEMPTION		5,041	5,041	5,276	5,305	0	(264)	0	(264)	0	5,041	0	0	0	89	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		06/01/2006	SCHEDULED REDEMPTION		674	674	668	668	0	6	0	6	0	674	0	0	0	10	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		06/01/2006	SCHEDULED REDEMPTION		532	532	558	557	0	(26)	0	(26)	0	532	0	0	0	7	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		06/01/2006	SCHEDULED REDEMPTION		958	958	960	960	0	(2)	0	(2)	0	958	0	0	0	14	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		06/01/2006	SCHEDULED REDEMPTION		3,554	3,554	3,714	3,674	0	(121)	0	(121)	0	3,554	0	0	0	55	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		06/01/2006	SCHEDULED REDEMPTION		33,536	33,536	34,218	33,725	0	(189)	0	(189)	0	33,536	0	0	0	513	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		06/01/2006	SCHEDULED REDEMPTION		49,603	49,603	50,613	49,946	0	(343)	0	(343)	0	49,603	0	0	0	754	06/01/2009	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)
31369B-U8-6	FED NATL MTG ASSOC #205907		06/01/2006	SCHEDULED REDEMPTION		17,982	17,982	18,302	18,294	0	(312)	0	(312)	0	17,982	0	0	0	211	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		06/01/2006	SCHEDULED REDEMPTION		345	345	355	355	0	(11)	0	(11)	0	345	0	0	0	5	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		06/01/2006	SCHEDULED REDEMPTION		23,266	23,266	24,044	23,991	0	(724)	0	(724)	0	23,266	0	0	0	353	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2006	SCHEDULED REDEMPTION		4,641	4,641	4,769	4,763	0	(123)	0	(123)	0	4,641	0	0	0	83	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2006	SCHEDULED REDEMPTION		50	50	53	52	0	(2)	0	(2)	0	50	0	0	0	1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2006	SCHEDULED REDEMPTION		534	534	565	567	0	(33)	0	(33)	0	534	0	0	0	11	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		06/01/2006	SCHEDULED REDEMPTION		3,438	3,438	3,479	3,460	0	(23)	0	(23)	0	3,438	0	0	0	49	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		06/01/2006	SCHEDULED REDEMPTION		1,755	1,755	1,749	1,755	0	0	0	0	0	1,755	0	0	0	23	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		06/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	0	0	0	0	14	0	0	0	0	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		06/01/2006	SCHEDULED REDEMPTION		810	810	773	773	0	37	0	37	0	810	0	0	0	12	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		06/01/2006	SCHEDULED REDEMPTION		36,187	36,187	34,383	34,650	0	1,537	0	1,537	0	36,187	0	0	0	400	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		06/01/2006	SCHEDULED REDEMPTION		42,322	42,322	40,146	40,482	0	1,840	0	1,840	0	42,322	0	0	0	559	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		06/01/2006	SCHEDULED REDEMPTION		557	557	585	584	0	(27)	0	(27)	0	557	0	0	0	8	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		06/01/2006	SCHEDULED REDEMPTION		1,857	1,857	1,861	1,861	0	(4)	0	(4)	0	1,857	0	0	0	27	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2006	SCHEDULED REDEMPTION		3,000	3,000	3,107	3,106	0	(106)	0	(106)	0	3,000	0	0	0	45	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		06/01/2006	SCHEDULED REDEMPTION		814	814	854	853	0	(40)	0	(40)	0	814	0	0	0	12	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		06/01/2006	SCHEDULED REDEMPTION		1,123	1,123	1,179	1,178	0	(55)	0	(55)	0	1,123	0	0	0	16	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2006	SCHEDULED REDEMPTION		3,948	3,948	3,925	3,889	0	59	0	59	0	3,948	0	0	0	59	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		06/01/2006	SCHEDULED REDEMPTION		203	203	209	209	0	(6)	0	(6)	0	203	0	0	0	3	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		06/01/2006	SCHEDULED REDEMPTION		3,098	3,098	2,991	2,996	0	102	0	102	0	3,098	0	0	0	48	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2006	SCHEDULED REDEMPTION		7,122	7,122	7,396	7,353	0	(230)	0	(230)	0	7,122	0	0	0	110	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		06/01/2006	SCHEDULED REDEMPTION		16,390	16,390	17,447	17,417	0	(1,027)	0	(1,027)	0	16,390	0	0	0	272	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2006	SCHEDULED REDEMPTION		866	866	875	873	0	(7)	0	(7)	0	866	0	0	0	15	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2006	SCHEDULED REDEMPTION		874	874	897	895	0	(22)	0	(22)	0	874	0	0	0	13	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2006	SCHEDULED REDEMPTION		13,132	13,132	13,636	13,632	0	(500)	0	(500)	0	13,132	0	0	0	209	03/01/2030	1
31371J-E9-1	FED NATL MTG ASSOC #253160		06/01/2006	SCHEDULED REDEMPTION		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	12/01/2022	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2006	SCHEDULED REDEMPTION		4,006	4,006	4,038	4,060	0	(54)	0	(54)	0	4,006	0	0	0	68	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2006	SCHEDULED REDEMPTION		1,405	1,405	1,419	1,416	0	(11)	0	(11)	0	1,405	0	0	0	25	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2006	SCHEDULED REDEMPTION		2,855	2,855	3,023	3,091	0	(236)	0	(236)	0	2,855	0	0	0	56	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2006	SCHEDULED REDEMPTION		18,356	18,356	19,060	19,048	0	(693)	0	(693)	0	18,356	0	0	0	284	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2006	SCHEDULED REDEMPTION		1,570	1,570	1,631	1,620	0	(50)	0	(50)	0	1,570	0	0	0	25	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2006	SCHEDULED REDEMPTION		3,245	3,245	3,361	3,344	0	(98)	0	(98)	0	3,245	0	0	0	53	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		06/01/2006	SCHEDULED REDEMPTION		63	63	66	65	0	(3)	0	(3)	0	63	0	0	0	1	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31371J-UT-9	FED NATL MTG ASSOC #253594		06/01/2006	SCHEDULED REDEMPTION		1,520	1,520	1,537	1,518	0	2	0	2	0	1,520	0	0	0	27	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2006	SCHEDULED REDEMPTION		19,314	19,314	19,847	19,790	0	(477)	0	(477)	0	19,314	0	0	0	303	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		06/01/2006	SCHEDULED REDEMPTION		2,967	2,967	3,101	3,092	0	(125)	0	(125)	0	2,967	0	0	0	43	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2006	SCHEDULED REDEMPTION		12,838	12,838	13,331	13,323	0	(484)	0	(484)	0	12,838	0	0	0	209	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2006	SCHEDULED REDEMPTION		881	881	906	916	0	(35)	0	(35)	0	881	0	0	0	14	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2006	SCHEDULED REDEMPTION		78	78	80	81	0	(3)	0	(3)	0	78	0	0	0	1	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2006	SCHEDULED REDEMPTION		10,370	10,370	10,586	10,538	0	(168)	0	(168)	0	10,370	0	0	0	139	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2006	SCHEDULED REDEMPTION		2,884	2,884	3,000	2,989	0	(105)	0	(105)	0	2,884	0	0	0	37	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2006	SCHEDULED REDEMPTION		4,214	4,214	4,373	4,343	0	(129)	0	(129)	0	4,214	0	0	0	58	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		06/01/2006	SCHEDULED REDEMPTION		6,158	6,158	6,311	6,306	0	(148)	0	(148)	0	6,158	0	0	0	88	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2006	SCHEDULED REDEMPTION		8,144	8,144	8,418	8,445	0	(300)	0	(300)	0	8,144	0	0	0	114	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		06/01/2006	SCHEDULED REDEMPTION		13,386	13,386	14,057	14,037	0	(651)	0	(651)	0	13,386	0	0	0	196	08/01/2031	1
31371K-AX-9	FED NATL MTG ASSOC #253922		06/01/2006	SCHEDULED REDEMPTION		297	297	305	308	0	(11)	0	(11)	0	297	0	0	0	5	03/01/2024	1
31371K-DL-2	FED NATL MTG ASSOC #254007		06/01/2006	SCHEDULED REDEMPTION		827	827	869	867	0	(40)	0	(40)	0	827	0	0	0	12	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2006	SCHEDULED REDEMPTION		67	67	71	70	0	(3)	0	(3)	0	67	0	0	0	1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		06/01/2006	SCHEDULED REDEMPTION		9,231	9,231	9,289	9,283	0	(52)	0	(52)	0	9,231	0	0	0	131	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2006	SCHEDULED REDEMPTION		916	916	935	929	0	(13)	0	(13)	0	916	0	0	0	12	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2006	SCHEDULED REDEMPTION		13,089	13,089	13,495	13,451	0	(361)	0	(361)	0	13,089	0	0	0	166	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		06/01/2006	SCHEDULED REDEMPTION		9,297	9,297	9,538	9,504	0	(207)	0	(207)	0	9,297	0	0	0	114	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2006	SCHEDULED REDEMPTION		117,671	117,671	118,335	118,240	0	(568)	0	(568)	0	117,671	0	0	0	1,661	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2006	SCHEDULED REDEMPTION		11,754	11,754	12,118	12,062	0	(308)	0	(308)	0	11,754	0	0	0	151	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		06/01/2006	SCHEDULED REDEMPTION		9,239	9,239	9,468	9,461	0	(222)	0	(222)	0	9,239	0	0	0	118	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		06/01/2006	SCHEDULED REDEMPTION		31,494	31,494	31,630	31,608	0	(115)	0	(115)	0	31,494	0	0	0	451	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		06/01/2006	SCHEDULED REDEMPTION		105,874	105,874	110,407	109,070	0	(3,195)	0	(3,195)	0	105,874	0	0	0	1,581	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		06/01/2006	SCHEDULED REDEMPTION		301,673	301,673	316,762	310,431	0	(8,758)	0	(8,758)	0	301,673	0	0	0	4,847	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2006	SCHEDULED REDEMPTION		827	827	852	846	0	(20)	0	(20)	0	827	0	0	0	10	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2006	SCHEDULED REDEMPTION		5,591	5,591	5,764	5,727	0	(136)	0	(136)	0	5,591	0	0	0	72	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		06/01/2006	SCHEDULED REDEMPTION		80,705	80,705	85,245	83,292	0	(2,587)	0	(2,587)	0	80,705	0	0	0	1,390	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		06/01/2006	SCHEDULED REDEMPTION		21,533	21,533	21,973	21,948	0	(415)	0	(415)	0	21,533	0	0	0	260	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2006	SCHEDULED REDEMPTION		63,563	63,563	66,294	65,812	0	(2,249)	0	(2,249)	0	63,563	0	0	0	813	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2006	SCHEDULED REDEMPTION		1,847	1,847	1,880	1,878	0	(31)	0	(31)	0	1,847	0	0	0	22	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2006	SCHEDULED REDEMPTION		34,213	34,213	35,683	35,393	0	(1,181)	0	(1,181)	0	34,213	0	0	0	465	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2006	SCHEDULED REDEMPTION		53,902	53,902	56,218	55,710	0	(1,809)	0	(1,809)	0	53,902	0	0	0	788	03/01/2018	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-BB-4	FED NATL MTG ASSOC #254834		06/01/2006	SCHEDULED REDEMPTION		936	936	957	954	0	(18)	0	(18)	0	936	0	0	0	11	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		06/01/2006	SCHEDULED REDEMPTION		5,181	5,181	5,145	5,151	0	30	0	30	0	5,181	0	0	0	62	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		06/01/2006	SCHEDULED REDEMPTION		507,252	507,252	495,064	495,161	0	12,091	0	12,091	0	507,252	0	0	0	5,058	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		06/01/2006	SCHEDULED REDEMPTION		190,429	190,429	187,467	187,575	0	2,855	0	2,855	0	190,429	0	0	0	2,119	11/01/2033	1
31371L-JS-9	FED NATL MTG ASSOC #255073		06/01/2006	SCHEDULED REDEMPTION		19,985	19,985	19,648	19,655	0	330	0	330	0	19,985	0	0	0	243	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		06/01/2006	SCHEDULED REDEMPTION		4,579	4,579	4,679	4,666	0	(87)	0	(87)	0	4,579	0	0	0	50	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		06/01/2006	SCHEDULED REDEMPTION		4,522	4,522	4,373	4,390	0	132	0	132	0	4,522	0	0	0	39	06/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		06/01/2006	SCHEDULED REDEMPTION		13,156	13,156	13,290	13,289	0	(133)	0	(133)	0	13,156	0	0	0	169	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		06/01/2006	SCHEDULED REDEMPTION		6,037	6,037	6,131	6,130	0	(93)	0	(93)	0	6,037	0	0	0	63	03/01/2020	1
31371M-BE-6	FED NATL MTG ASSOC #255737		06/01/2006	SCHEDULED REDEMPTION		17,722	17,722	18,584	18,565	0	(844)	0	(844)	0	17,722	0	0	0	251	04/01/2035	1
31371M-DH-7	FED NATL MTG ASSOC #255804		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2020	1
31371M-HM-2	FED NATL MTG ASSOC #255936		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2020	1
31371M-PA-9	FED NATL MTG ASSOC #256117		06/01/2006	SCHEDULED REDEMPTION		940	940	863	0	0	77	0	77	0	940	0	0	0	7	01/01/2036	1
31371M-PL-5	FED NATL MTG ASSOC #256127		06/01/2006	SCHEDULED REDEMPTION		6,406	6,406	6,289	6,291	0	115	0	115	0	6,406	0	0	0	85	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2006	SCHEDULED REDEMPTION		259,932	259,932	256,033	256,089	0	3,844	0	3,844	0	259,932	0	0	0	3,123	02/01/2036	1
31371M-QU-4	FED NATL MTG ASSOC #256167		04/07/2006	LEHMAN BROTHERS INC		1,205,233	1,265,025	1,259,917	1,264,378	0	(4,461)	0	(4,461)	0	1,259,917	0	(54,684)	(54,684)	0	03/01/2021	1
31371M-RR-0	FED NATL MTG ASSOC #256196		04/07/2006	BANK OF AMERICA		132,118	135,893	134,540	134,540	0	0	0	0	0	134,540	0	(2,421)	(2,421)	0	04/01/2036	1
31371M-RU-3	FED NATL MTG ASSOC #256199		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,011,831	1,011,845	0	(15)	0	(15)	0	1,011,831	0	(39,468)	(39,468)	0	04/01/2021	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2006	SCHEDULED REDEMPTION		768	768	705	0	0	63	0	63	0	768	0	0	0	6	03/01/2036	1
31371M-TA-5	FED NATL MTG ASSOC #256245		04/07/2006	LEHMAN BROTHERS INC		749,842	787,042	785,494	785,494	0	0	0	0	0	785,494	0	(35,652)	(35,652)	0	04/01/2021	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		06/01/2006	SCHEDULED REDEMPTION		295	295	301	300	0	(5)	0	(5)	0	295	0	0	0	5	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2006	SCHEDULED REDEMPTION		765	765	792	793	0	(29)	0	(29)	0	765	0	0	0	10	06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		06/01/2006	SCHEDULED REDEMPTION		16,907	16,907	16,796	16,876	0	31	0	31	0	16,907	0	0	0	258	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2006	SCHEDULED REDEMPTION		6,595	6,595	6,830	6,848	0	(253)	0	(253)	0	6,595	0	0	0	132	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		06/01/2006	SCHEDULED REDEMPTION		77	77	80	79	0	(2)	0	(2)	0	77	0	0	0	1	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		06/01/2006	SCHEDULED REDEMPTION		2,718	2,718	2,719	2,720	0	(2)	0	(2)	0	2,718	0	0	0	42	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		06/01/2006	SCHEDULED REDEMPTION		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2006	SCHEDULED REDEMPTION		211	211	217	217	0	(6)	0	(6)	0	211	0	0	0	4	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2006	SCHEDULED REDEMPTION		9,368	9,368	9,854	9,968	0	(600)	0	(600)	0	9,368	0	0	0	144	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2006	SCHEDULED REDEMPTION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2006	SCHEDULED REDEMPTION		10,728	10,728	11,024	10,941	0	(213)	0	(213)	0	10,728	0	0	0	156	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		06/01/2006	SCHEDULED REDEMPTION		94	94	97	98	0	(4)	0	(4)	0	94	0	0	0	2	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2006	SCHEDULED REDEMPTION		102	102	106	105	0	(3)	0	(3)	0	102	0	0	0	2	06/01/2025	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)
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2006	SCHEDULED REDEMPTION		56	56	57	57	0	(1)	0	(1)	0	56	0	0	0	1	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		06/01/2006	SCHEDULED REDEMPTION		10,238	10,238	10,085	10,110	0	128	0	128	0	10,238	0	0	0	140	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2006	SCHEDULED REDEMPTION		34	34	36	36	0	(2)	0	(2)	0	34	0	0	0	1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		06/01/2006	SCHEDULED REDEMPTION		47,274	47,274	48,209	47,838	0	(564)	0	(564)	0	47,274	0	0	0	742	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		06/01/2006	SCHEDULED REDEMPTION		36,026	36,026	37,100	37,195	0	(1,169)	0	(1,169)	0	36,026	0	0	0	490	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		06/01/2006	SCHEDULED REDEMPTION		7,577	7,577	7,957	7,945	0	(368)	0	(368)	0	7,577	0	0	0	121	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		06/01/2006	SCHEDULED REDEMPTION		11,165	11,165	11,513	11,509	0	(344)	0	(344)	0	11,165	0	0	0	151	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		06/01/2006	SCHEDULED REDEMPTION		193	193	197	197	0	(5)	0	(5)	0	193	0	0	0	3	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		06/01/2006	SCHEDULED REDEMPTION		481	481	474	474	0	7	0	7	0	481	0	0	0	7	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		06/01/2006	SCHEDULED REDEMPTION		306	306	315	315	0	(9)	0	(9)	0	306	0	0	0	4	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		06/01/2006	SCHEDULED REDEMPTION		645	645	678	676	0	(31)	0	(31)	0	645	0	0	0	9	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		06/01/2006	SCHEDULED REDEMPTION		462	462	476	475	0	(13)	0	(13)	0	462	0	0	0	6	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		06/01/2006	SCHEDULED REDEMPTION		580	580	609	608	0	(28)	0	(28)	0	580	0	0	0	8	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		06/01/2006	SCHEDULED REDEMPTION		676	676	697	697	0	(21)	0	(21)	0	676	0	0	0	9	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		06/01/2006	SCHEDULED REDEMPTION		8,149	8,149	8,558	8,545	0	(396)	0	(396)	0	8,149	0	0	0	124	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		06/01/2006	SCHEDULED REDEMPTION		563	563	581	581	0	(18)	0	(18)	0	563	0	0	0	7	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2006	SCHEDULED REDEMPTION		866	866	844	855	0	12	0	12	0	866	0	0	0	14	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		06/01/2006	SCHEDULED REDEMPTION		10,369	10,369	10,672	10,664	0	(295)	0	(295)	0	10,369	0	0	0	133	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		06/01/2006	SCHEDULED REDEMPTION		549	549	536	540	0	9	0	9	0	549	0	0	0	7	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		06/01/2006	SCHEDULED REDEMPTION		12,707	12,707	12,375	12,325	0	382	0	382	0	12,707	0	0	0	219	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		06/01/2006	SCHEDULED REDEMPTION		30	30	30	30	0	0	0	0	0	30	0	0	0	0	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2006	SCHEDULED REDEMPTION		532	532	546	546	0	(14)	0	(14)	0	532	0	0	0	9	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		06/01/2006	SCHEDULED REDEMPTION		15,288	15,288	14,505	14,316	0	972	0	972	0	15,288	0	0	0	246	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		06/01/2006	SCHEDULED REDEMPTION		630	630	598	592	0	39	0	39	0	630	0	0	0	9	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		06/01/2006	SCHEDULED REDEMPTION		55,593	55,593	54,992	55,291	0	302	0	302	0	55,593	0	0	0	802	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2006	SCHEDULED REDEMPTION		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	1	12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		06/01/2006	SCHEDULED REDEMPTION		43,579	43,579	44,260	43,807	0	(227)	0	(227)	0	43,579	0	0	0	677	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2006	SCHEDULED REDEMPTION		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	0	01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		06/01/2006	SCHEDULED REDEMPTION		68,808	68,808	70,114	69,321	0	(512)	0	(512)	0	68,808	0	0	0	1,210	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		06/01/2006	SCHEDULED REDEMPTION		141	141	145	145	0	(4)	0	(4)	0	141	0	0	0	2	03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		06/01/2006	SCHEDULED REDEMPTION		978	978	914	917	0	61	0	61	0	978	0	0	0	16	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		06/01/2006	SCHEDULED REDEMPTION		151	151	149	149	0	2	0	2	0	151	0	0	0	2	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		06/01/2006	SCHEDULED REDEMPTION		84,755	84,755	80,022	80,832	0	3,923	0	3,923	0	84,755	0	0	0	1,127	12/01/2025	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)
31375X-QE-2	FED NATL MTG ASSOC #347953		06/01/2006	SCHEDULED REDEMPTION		2,894	2,894	2,927	2,891	0	3	0	3	0	2,894	0	0	0	50	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		06/01/2006	SCHEDULED REDEMPTION		326	326	308	295	0	30	0	30	0	326	0	0	0	5	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2006	SCHEDULED REDEMPTION		2,362	2,362	2,446	2,439	0	(77)	0	(77)	0	2,362	0	0	0	47	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		06/01/2006	SCHEDULED REDEMPTION		1,552	1,552	1,539	1,538	0	14	0	14	0	1,552	0	0	0	26	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		06/01/2006	SCHEDULED REDEMPTION		369	369	383	381	0	(12)	0	(12)	0	369	0	0	0	6	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		06/01/2006	SCHEDULED REDEMPTION		18,168	18,168	19,006	18,750	0	(582)	0	(582)	0	18,168	0	0	0	316	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		06/01/2006	SCHEDULED REDEMPTION		714	714	749	747	0	(33)	0	(33)	0	714	0	0	0	8	01/01/2033	1
31376K-AQ-9	FED NATL MTG ASSOC #357415		06/01/2006	SCHEDULED REDEMPTION		49,885	49,885	47,223	47,232	0	2,653	0	2,653	0	49,885	0	0	0	477	08/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		06/01/2006	SCHEDULED REDEMPTION		1,192,383	1,192,383	1,185,583	1,185,727	0	6,656	0	6,656	0	1,192,383	0	0	0	13,061	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		06/01/2006	SCHEDULED REDEMPTION		7,469	7,469	7,409	7,417	0	52	0	52	0	7,469	0	0	0	82	01/01/2034	1
31376K-DR-4	FED NATL MTG ASSOC #357512		06/01/2006	SCHEDULED REDEMPTION		11,097	11,097	10,910	10,912	0	185	0	185	0	11,097	0	0	0	126	03/01/2034	1
31376K-LY-0	FED NATL MTG ASSOC #357743		04/07/2006	LEHMAN BROTHERS INC		1,115,185	1,170,509	1,167,217	1,167,217	0	1	0	1	0	1,167,217	0	(52,033)	(52,033)	0	03/01/2020	1
31376K-MS-2	FED NATL MTG ASSOC #357769		04/07/2006	LEHMAN BROTHERS INC		954,938	1,002,313	999,163	999,163	0	0	0	0	0	999,163	0	(44,224)	(44,224)	0	05/01/2020	1
31376K-NN-2	FED NATL MTG ASSOC #357797		03/31/2006	UNION BANK OF SWITZERLAND		875,354	896,793	887,858	887,883	0	(25)	0	(25)	0	887,858	0	(12,504)	(12,504)	0	06/01/2035	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		06/01/2006	SCHEDULED REDEMPTION		954	954	967	967	0	(13)	0	(13)	0	954	0	0	0	11	08/01/2020	1
31376K-SM-9	FED NATL MTG ASSOC #357924		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,015,437	1,015,456	0	(19)	0	(19)	0	1,015,437	0	(43,074)	(43,074)	0	08/01/2020	1
31376K-SQ-0	FED NATL MTG ASSOC #357927		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2020	1
31376K-UJ-3	FED NATL MTG ASSOC #357985		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31376K-UK-0	FED NATL MTG ASSOC #357986		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2020	1
31376M-G6-3	FED NATL MTG ASSOC #359421		06/01/2006	SCHEDULED REDEMPTION		610	610	584	582	0	28	0	28	0	610	0	0	0	8	05/01/2026	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		06/01/2006	SCHEDULED REDEMPTION		112	112	115	115	0	(3)	0	(3)	0	112	0	0	0	2	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		06/01/2006	SCHEDULED REDEMPTION		635	635	645	644	0	(9)	0	(9)	0	635	0	0	0	10	02/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2006	SCHEDULED REDEMPTION		126	126	124	125	0	1	0	1	0	126	0	0	0	2	03/01/2027	1
31377D-LW-9	FED NATL MTG ASSOC #373941		06/01/2006	SCHEDULED REDEMPTION		13,350	13,350	13,209	13,317	0	33	0	33	0	13,350	0	0	0	193	12/01/2007	1
31377K-TG-0	FED NATL MTG ASSOC #379551		06/01/2006	SCHEDULED REDEMPTION		4,890	4,890	4,819	4,850	0	40	0	40	0	4,890	0	0	0	65	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		06/01/2006	SCHEDULED REDEMPTION		11,808	11,808	12,100	12,088	0	(280)	0	(280)	0	11,808	0	0	0	139	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		06/01/2006	SCHEDULED REDEMPTION		369	369	374	372	0	(3)	0	(3)	0	369	0	0	0	5	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		06/01/2006	SCHEDULED REDEMPTION		6,910	6,910	6,938	6,942	0	(32)	0	(32)	0	6,910	0	0	0	100	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		06/01/2006	SCHEDULED REDEMPTION		597	597	614	611	0	(14)	0	(14)	0	597	0	0	0	10	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2006	SCHEDULED REDEMPTION		6,948	6,948	6,895	6,906	0	42	0	42	0	6,948	0	0	0	94	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		06/01/2006	SCHEDULED REDEMPTION		5,990	5,990	6,074	6,042	0	(53)	0	(53)	0	5,990	0	0	0	89	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		06/01/2006	SCHEDULED REDEMPTION		4,911	4,911	5,158	5,149	0	(238)	0	(238)	0	4,911	0	0	0	79	02/01/2028	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)
31378U-KX-9	FED NATL MTG ASSOC #409010		06/01/2006	SCHEDULED REDEMPTION		1,710	1,710	1,666	1,685	0	25	0	25	0	1,710	0	0	0	27	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		06/01/2006	SCHEDULED REDEMPTION		1,675	1,675	1,695	1,682	0	(8)	0	(8)	0	1,675	0	0	0	24	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		06/01/2006	SCHEDULED REDEMPTION		1,818	1,818	1,871	1,869	0	(51)	0	(51)	0	1,818	0	0	0	27	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		06/01/2006	SCHEDULED REDEMPTION		668	668	658	661	0	7	0	7	0	668	0	0	0	9	04/01/2013	1
31379B-YU-1	FED NATL MTG ASSOC #414823		06/01/2006	SCHEDULED REDEMPTION		255	255	243	243	0	12	0	12	0	255	0	0	0	4	12/01/2029	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		06/01/2006	SCHEDULED REDEMPTION		1,034	1,034	1,056	1,058	0	(24)	0	(24)	0	1,034	0	0	0	15	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		06/01/2006	SCHEDULED REDEMPTION		51,243	51,243	51,963	51,680	0	(437)	0	(437)	0	51,243	0	0	0	798	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		06/01/2006	SCHEDULED REDEMPTION		349	349	360	359	0	(11)	0	(11)	0	349	0	0	0	5	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		06/01/2006	SCHEDULED REDEMPTION		3,875	3,875	3,769	3,802	0	73	0	73	0	3,875	0	0	0	56	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		06/01/2006	SCHEDULED REDEMPTION		13,049	13,049	12,862	12,935	0	115	0	115	0	13,049	0	0	0	180	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		06/01/2006	SCHEDULED REDEMPTION		2,630	2,630	2,667	2,652	0	(22)	0	(22)	0	2,630	0	0	0	38	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2006	SCHEDULED REDEMPTION		297	297	301	299	0	(2)	0	(2)	0	297	0	0	0	4	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		06/01/2006	SCHEDULED REDEMPTION		750	750	774	772	0	(21)	0	(21)	0	750	0	0	0	10	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		06/01/2006	SCHEDULED REDEMPTION		101	101	104	104	0	(3)	0	(3)	0	101	0	0	0	1	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		06/01/2006	SCHEDULED REDEMPTION		4,415	4,415	4,427	4,423	0	(8)	0	(8)	0	4,415	0	0	0	60	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2006	SCHEDULED REDEMPTION		677	677	701	698	0	(21)	0	(21)	0	677	0	0	0	12	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2006	SCHEDULED REDEMPTION		230	230	236	235	0	(5)	0	(5)	0	230	0	0	0	4	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		06/01/2006	SCHEDULED REDEMPTION		323	323	332	332	0	(9)	0	(9)	0	323	0	0	0	4	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		06/01/2006	SCHEDULED REDEMPTION		243	243	247	247	0	(4)	0	(4)	0	243	0	0	0	4	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2006	SCHEDULED REDEMPTION		81,111	81,111	75,370	77,264	0	3,848	0	3,848	0	81,111	0	0	0	938	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2006	SCHEDULED REDEMPTION		2,665	2,665	2,748	2,723	0	(57)	0	(57)	0	2,665	0	0	0	35	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		06/01/2006	SCHEDULED REDEMPTION		25,447	25,447	25,594	25,549	0	(103)	0	(103)	0	25,447	0	0	0	394	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		06/01/2006	SCHEDULED REDEMPTION		115	115	116	116	0	(1)	0	(1)	0	115	0	0	0	2	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2006	SCHEDULED REDEMPTION		1,825	1,825	1,871	1,874	0	(49)	0	(49)	0	1,825	0	0	0	30	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		06/01/2006	SCHEDULED REDEMPTION		4,471	4,471	4,620	4,600	0	(129)	0	(129)	0	4,471	0	0	0	69	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		06/01/2006	SCHEDULED REDEMPTION		21,348	21,348	21,463	21,422	0	(75)	0	(75)	0	21,348	0	0	0	257	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		06/01/2006	SCHEDULED REDEMPTION		180	180	185	185	0	(5)	0	(5)	0	180	0	0	0	3	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		06/01/2006	SCHEDULED REDEMPTION		718	718	712	714	0	4	0	4	0	718	0	0	0	10	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2006	SCHEDULED REDEMPTION		5,528	5,528	5,544	5,538	0	(9)	0	(9)	0	5,528	0	0	0	81	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		06/01/2006	SCHEDULED REDEMPTION		2,285	2,285	2,291	2,288	0	(3)	0	(3)	0	2,285	0	0	0	30	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		06/01/2006	SCHEDULED REDEMPTION		1,586	1,586	1,562	1,565	0	20	0	20	0	1,586	0	0	0	26	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		06/01/2006	SCHEDULED REDEMPTION		107,229	107,229	107,664	107,605	0	(377)	0	(377)	0	107,229	0	0	0	1,739	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		06/01/2006	SCHEDULED REDEMPTION		2,213	2,213	2,196	2,200	0	13	0	13	0	2,213	0	0	0	24	04/01/2013	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)
31379Y-EA-7	FED NATL MTG ASSOC #433129		06/01/2006	SCHEDULED REDEMPTION		9,672	9,672	9,598	9,617	0	55	0	55	0	9,672	0	0	0	138	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		06/01/2006	SCHEDULED REDEMPTION		1,971	1,971	1,956	1,959	0	12	0	12	0	1,971	0	0	0	26	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2006	SCHEDULED REDEMPTION		292	292	290	290	0	2	0	2	0	292	0	0	0	4	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		06/01/2006	SCHEDULED REDEMPTION		205	205	211	211	0	(6)	0	(6)	0	205	0	0	0	3	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		06/01/2006	SCHEDULED REDEMPTION		606	606	624	624	0	(18)	0	(18)	0	606	0	0	0	9	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		06/01/2006	SCHEDULED REDEMPTION		857	857	845	846	0	12	0	12	0	857	0	0	0	15	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		06/01/2006	SCHEDULED REDEMPTION		203	203	209	210	0	(7)	0	(7)	0	203	0	0	0	3	12/01/2028	1
31380J-LZ-4	FED NATL MTG ASSOC #441444		06/01/2006	SCHEDULED REDEMPTION		459	459	473	473	0	(14)	0	(14)	0	459	0	0	0	6	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2006	SCHEDULED REDEMPTION		412	412	422	420	0	(9)	0	(9)	0	412	0	0	0	7	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		06/01/2006	SCHEDULED REDEMPTION		129	129	127	127	0	2	0	2	0	129	0	0	0	2	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		06/01/2006	SCHEDULED REDEMPTION		173	173	176	177	0	(5)	0	(5)	0	173	0	0	0	2	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		06/01/2006	SCHEDULED REDEMPTION		1,310	1,310	1,260	1,270	0	39	0	39	0	1,310	0	0	0	16	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		06/01/2006	SCHEDULED REDEMPTION		8,648	8,648	8,912	8,910	0	(262)	0	(262)	0	8,648	0	0	0	134	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		06/01/2006	SCHEDULED REDEMPTION		305	305	314	314	0	(9)	0	(9)	0	305	0	0	0	4	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		06/01/2006	SCHEDULED REDEMPTION		304	304	305	305	0	(1)	0	(1)	0	304	0	0	0	4	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		06/01/2006	SCHEDULED REDEMPTION		443	443	457	456	0	(13)	0	(13)	0	443	0	0	0	6	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		06/01/2006	SCHEDULED REDEMPTION		365	365	376	376	0	(11)	0	(11)	0	365	0	0	0	5	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		06/01/2006	SCHEDULED REDEMPTION		312	312	302	301	0	12	0	12	0	312	0	0	0	4	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		06/01/2006	SCHEDULED REDEMPTION		2,150	2,150	2,222	2,220	0	(70)	0	(70)	0	2,150	0	0	0	33	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		06/01/2006	SCHEDULED REDEMPTION		151	151	155	157	0	(6)	0	(6)	0	151	0	0	0	3	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		06/01/2006	SCHEDULED REDEMPTION		9,621	9,621	9,725	9,681	0	(60)	0	(60)	0	9,621	0	0	0	143	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		06/01/2006	SCHEDULED REDEMPTION		5,342	5,342	5,353	5,353	0	(11)	0	(11)	0	5,342	0	0	0	85	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		06/01/2006	SCHEDULED REDEMPTION		2,861	2,861	2,949	2,948	0	(88)	0	(88)	0	2,861	0	0	0	33	01/01/2029	1
31380T-FH-9	FED NATL MTG ASSOC #449368		06/01/2006	SCHEDULED REDEMPTION		20,794	20,794	21,450	21,400	0	(606)	0	(606)	0	20,794	0	0	0	311	10/01/2028	1
31380T-FW-6	FED NATL MTG ASSOC #449381		06/01/2006	SCHEDULED REDEMPTION		557	557	576	575	0	(18)	0	(18)	0	557	0	0	0	10	09/01/2027	1
31380U-PD-4	FED NATL MTG ASSOC #450520		06/01/2006	SCHEDULED REDEMPTION		794	794	764	767	0	27	0	27	0	794	0	0	0	10	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		06/01/2006	SCHEDULED REDEMPTION		599	599	613	613	0	(14)	0	(14)	0	599	0	0	0	8	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		06/01/2006	SCHEDULED REDEMPTION		472	472	486	488	0	(16)	0	(16)	0	472	0	0	0	6	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		06/01/2006	SCHEDULED REDEMPTION		1,008	1,008	969	974	0	34	0	34	0	1,008	0	0	0	12	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		06/01/2006	SCHEDULED REDEMPTION		9,996	9,996	10,029	10,024	0	(28)	0	(28)	0	9,996	0	0	0	140	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		06/01/2006	SCHEDULED REDEMPTION		1,076	1,076	1,102	1,102	0	(26)	0	(26)	0	1,076	0	0	0	15	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		06/01/2006	SCHEDULED REDEMPTION		2,525	2,525	2,595	2,588	0	(63)	0	(63)	0	2,525	0	0	0	31	03/01/2014	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)
31381A-E5-6	FED NATL MTG ASSOC #454756		06/01/2006	SCHEDULED REDEMPTION		2,697	2,697	2,561	2,575	0	122	0	122	0	2,697	0	0	0	33	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		06/01/2006	SCHEDULED REDEMPTION		1,820	1,820	1,826	1,824	0	(5)	0	(5)	0	1,820	0	0	0	29	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		06/01/2006	SCHEDULED REDEMPTION		3,242	3,242	3,277	3,263	0	(21)	0	(21)	0	3,242	0	0	0	41	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		06/01/2006	SCHEDULED REDEMPTION		518	518	498	502	0	16	0	16	0	518	0	0	0	6	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		06/01/2006	SCHEDULED REDEMPTION		185	185	191	191	0	(6)	0	(6)	0	185	0	0	0	3	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		06/01/2006	SCHEDULED REDEMPTION		31,690	31,690	31,758	31,756	0	(66)	0	(66)	0	31,690	0	0	0	434	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		06/01/2006	SCHEDULED REDEMPTION		6,191	6,191	6,378	6,376	0	(185)	0	(185)	0	6,191	0	0	0	90	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		06/01/2006	SCHEDULED REDEMPTION		648	648	626	627	0	21	0	21	0	648	0	0	0	10	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		06/01/2006	SCHEDULED REDEMPTION		636	636	612	617	0	19	0	19	0	636	0	0	0	8	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		06/01/2006	SCHEDULED REDEMPTION		418	418	412	413	0	5	0	5	0	418	0	0	0	7	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		06/01/2006	SCHEDULED REDEMPTION		168	168	162	163	0	5	0	5	0	168	0	0	0	2	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		06/01/2006	SCHEDULED REDEMPTION		1,744	1,744	1,832	1,829	0	(85)	0	(85)	0	1,744	0	0	0	22	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		06/01/2006	SCHEDULED REDEMPTION		3,440	3,440	3,308	3,331	0	109	0	109	0	3,440	0	0	0	42	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		06/01/2006	SCHEDULED REDEMPTION		6,138	6,138	6,283	6,298	0	(160)	0	(160)	0	6,138	0	0	0	83	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		06/01/2006	SCHEDULED REDEMPTION		163	163	160	160	0	2	0	2	0	163	0	0	0	2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		06/01/2006	SCHEDULED REDEMPTION		421	421	434	434	0	(13)	0	(13)	0	421	0	0	0	5	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		06/01/2006	SCHEDULED REDEMPTION		307	307	317	317	0	(9)	0	(9)	0	307	0	0	0	5	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		06/01/2006	SCHEDULED REDEMPTION		825	825	796	798	0	27	0	27	0	825	0	0	0	9	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		06/01/2006	SCHEDULED REDEMPTION		114	114	110	110	0	4	0	4	0	114	0	0	0	2	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		06/01/2006	SCHEDULED REDEMPTION		63	63	61	60	0	2	0	2	0	63	0	0	0	1	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		06/01/2006	SCHEDULED REDEMPTION		737	737	679	688	0	49	0	49	0	737	0	0	0	9	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2006	SCHEDULED REDEMPTION		1,300	1,300	1,238	1,255	0	46	0	46	0	1,300	0	0	0	17	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		06/01/2006	SCHEDULED REDEMPTION		5,891	5,891	6,187	6,178	0	(286)	0	(286)	0	5,891	0	0	0	67	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		06/01/2006	SCHEDULED REDEMPTION		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2006	SCHEDULED REDEMPTION		2,104	2,104	2,167	2,167	0	(63)	0	(63)	0	2,104	0	0	0	30	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		06/01/2006	SCHEDULED REDEMPTION		2,574	2,574	2,461	2,463	0	111	0	111	0	2,574	0	0	0	38	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		06/01/2006	SCHEDULED REDEMPTION		515	515	497	497	0	18	0	18	0	515	0	0	0	8	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		06/01/2006	SCHEDULED REDEMPTION		4,151	4,151	3,958	3,955	0	196	0	196	0	4,151	0	0	0	56	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		06/01/2006	SCHEDULED REDEMPTION		10,211	10,211	10,175	10,211	0	0	0	0	0	10,211	0	0	0	130	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2006	SCHEDULED REDEMPTION		157	157	155	155	0	1	0	1	0	157	0	0	0	3	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		06/01/2006	SCHEDULED REDEMPTION		14	14	13	13	0	1	0	1	0	14	0	0	0	0	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		06/01/2006	SCHEDULED REDEMPTION		3,899	3,899	3,718	3,737	0	163	0	163	0	3,899	0	0	0	48	05/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2006	SCHEDULED REDEMPTION		117	117	122	123	0	(6)	0	(6)	0	117	0	0	0	2	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		06/01/2006	SCHEDULED REDEMPTION		193	193	200	199	0	(6)	0	(6)	0	193	0	0	0	3	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		06/01/2006	SCHEDULED REDEMPTION		27	27	28	29	0	(2)	0	(2)	0	27	0	0	0	0	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		06/01/2006	SCHEDULED REDEMPTION		504	504	530	529	0	(25)	0	(25)	0	504	0	0	0	8	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2006	SCHEDULED REDEMPTION		31	31	32	33	0	(1)	0	(1)	0	31	0	0	0	1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		06/01/2006	SCHEDULED REDEMPTION		160	160	152	153	0	8	0	8	0	160	0	0	0	2	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		06/01/2006	SCHEDULED REDEMPTION		75	75	72	71	0	3	0	3	0	75	0	0	0	1	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		06/01/2006	SCHEDULED REDEMPTION		25,518	25,518	25,573	25,571	0	(53)	0	(53)	0	25,518	0	0	0	284	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		06/01/2006	SCHEDULED REDEMPTION		171	171	163	163	0	8	0	8	0	171	0	0	0	2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		06/01/2006	SCHEDULED REDEMPTION		1,449	1,449	1,353	1,363	0	86	0	86	0	1,449	0	0	0	16	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		06/01/2006	SCHEDULED REDEMPTION		11,096	11,096	11,432	11,430	0	(334)	0	(334)	0	11,096	0	0	0	180	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		06/01/2006	SCHEDULED REDEMPTION		59	59	60	60	0	(2)	0	(2)	0	59	0	0	0	1	07/01/2029	1
31383G-BQ-8	FED NATL MTG ASSOC #502347		04/01/2006	SCHEDULED REDEMPTION		9,843	9,843	9,737	9,763	0	80	0	80	0	9,843	0	0	0	62	08/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		06/01/2006	SCHEDULED REDEMPTION		906	906	877	879	0	27	0	27	0	906	0	0	0	16	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		06/01/2006	SCHEDULED REDEMPTION		69,841	69,841	70,485	70,460	0	(618)	0	(618)	0	69,841	0	0	0	1,121	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		06/01/2006	SCHEDULED REDEMPTION		217	217	218	217	0	0	0	0	0	217	0	0	0	4	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2006	SCHEDULED REDEMPTION		3,447	3,447	3,359	3,400	0	47	0	47	0	3,447	0	0	0	54	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2006	SCHEDULED REDEMPTION		851	851	839	840	0	12	0	12	0	851	0	0	0	14	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2006	SCHEDULED REDEMPTION		3,530	3,530	3,492	3,493	0	37	0	37	0	3,530	0	0	0	66	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		06/01/2006	SCHEDULED REDEMPTION		748	748	723	724	0	24	0	24	0	748	0	0	0	12	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2006	SCHEDULED REDEMPTION		276	276	286	291	0	(15)	0	(15)	0	276	0	0	0	5	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		06/01/2006	SCHEDULED REDEMPTION		53	53	51	51	0	1	0	1	0	53	0	0	0	1	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		06/01/2006	SCHEDULED REDEMPTION		2,450	2,450	2,370	2,380	0	70	0	70	0	2,450	0	0	0	33	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2006	SCHEDULED REDEMPTION		44	44	45	46	0	(2)	0	(2)	0	44	0	0	0	1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2006	SCHEDULED REDEMPTION		5,245	5,245	5,446	5,413	0	(169)	0	(169)	0	5,245	0	0	0	90	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		06/01/2006	SCHEDULED REDEMPTION		61	61	61	61	0	0	0	0	0	61	0	0	0	1	12/01/2029	1
31383S-3C-2	FED NATL MTG ASSOC #512095		06/01/2006	SCHEDULED REDEMPTION		99	99	99	99	0	0	0	0	0	99	0	0	0	2	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		06/01/2006	SCHEDULED REDEMPTION		893	893	852	856	0	38	0	38	0	893	0	0	0	14	12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		06/01/2006	SCHEDULED REDEMPTION		20	20	20	21	0	(1)	0	(1)	0	20	0	0	0	0	11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		06/01/2006	SCHEDULED REDEMPTION		1,290	1,290	1,248	1,246	0	44	0	44	0	1,290	0	0	0	20	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2006	SCHEDULED REDEMPTION		116	116	121	124	0	(8)	0	(8)	0	116	0	0	0	2	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		06/01/2006	SCHEDULED REDEMPTION		26,051	26,051	26,840	26,836	0	(785)	0	(785)	0	26,051	0	0	0	270	09/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31383U-JP-1	FED NATL MTG ASSOC #513370		06/01/2006	SCHEDULED REDEMPTION		409	409	429	428	0	(20)	0	(20)	0	409	0	0	0	6	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2006	SCHEDULED REDEMPTION		3,017	3,017	3,047	3,041	0	(24)	0	(24)	0	3,017	0	0	0	53	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2006	SCHEDULED REDEMPTION		73,411	73,411	74,145	74,031	0	(621)	0	(621)	0	73,411	0	0	0	1,455	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		06/01/2006	SCHEDULED REDEMPTION		487	487	471	470	0	16	0	16	0	487	0	0	0	8	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2006	SCHEDULED REDEMPTION		24	24	24	24	0	0	0	0	0	24	0	0	0	0	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		06/01/2006	SCHEDULED REDEMPTION		25	25	24	24	0	1	0	1	0	25	0	0	0	0	12/01/2029	1
31383W-4S-7	FED NATL MTG ASSOC #515733		06/01/2006	SCHEDULED REDEMPTION		55	55	55	55	0	0	0	0	0	55	0	0	0	1	10/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2006	SCHEDULED REDEMPTION		4,175	4,175	4,214	4,203	0	(29)	0	(29)	0	4,175	0	0	0	80	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2006	SCHEDULED REDEMPTION		2,760	2,760	2,786	2,783	0	(23)	0	(23)	0	2,760	0	0	0	44	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		06/01/2006	SCHEDULED REDEMPTION		8,680	8,680	9,115	9,101	0	(421)	0	(421)	0	8,680	0	0	0	139	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2006	SCHEDULED REDEMPTION		287	287	298	300	0	(13)	0	(13)	0	287	0	0	0	6	12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2006	SCHEDULED REDEMPTION		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		06/01/2006	SCHEDULED REDEMPTION		166	166	171	171	0	(5)	0	(5)	0	166	0	0	0	2	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		06/01/2006	SCHEDULED REDEMPTION		107	107	112	112	0	(5)	0	(5)	0	107	0	0	0	2	11/01/2029	1
31384D-B4-3	FED NATL MTG ASSOC #520359		06/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	(1)	0	(1)	0	11	0	0	0	0	11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2006	SCHEDULED REDEMPTION		49	49	50	51	0	(2)	0	(2)	0	49	0	0	0	1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2006	SCHEDULED REDEMPTION		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	0	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		06/01/2006	SCHEDULED REDEMPTION		37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		06/01/2006	SCHEDULED REDEMPTION		256	256	247	246	0	10	0	10	0	256	0	0	0	4	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		06/01/2006	SCHEDULED REDEMPTION		21	21	20	20	0	1	0	1	0	21	0	0	0	0	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		06/01/2006	SCHEDULED REDEMPTION		7,347	7,347	7,561	7,555	0	(208)	0	(208)	0	7,347	0	0	0	80	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		06/01/2006	SCHEDULED REDEMPTION		36	36	36	36	0	0	0	0	0	36	0	0	0	1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		06/01/2006	SCHEDULED REDEMPTION		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2006	SCHEDULED REDEMPTION		1,610	1,610	1,643	1,638	0	(28)	0	(28)	0	1,610	0	0	0	23	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		06/01/2006	SCHEDULED REDEMPTION		568	568	582	581	0	(13)	0	(13)	0	568	0	0	0	9	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		06/01/2006	SCHEDULED REDEMPTION		98	98	102	102	0	(4)	0	(4)	0	98	0	0	0	2	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		06/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2006	SCHEDULED REDEMPTION		103	103	107	109	0	(6)	0	(6)	0	103	0	0	0	2	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		06/01/2006	SCHEDULED REDEMPTION		186	186	178	177	0	9	0	9	0	186	0	0	0	3	12/01/2029	1
31384H-N3-3	FED NATL MTG ASSOC #524310		06/01/2006	SCHEDULED REDEMPTION		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	02/01/2030	1
31384H-2G-7	FED NATL MTG ASSOC #524675		06/01/2006	SCHEDULED REDEMPTION		103	103	107	107	0	(4)	0	(4)	0	103	0	0	0	2	12/01/2029	1
31384H-4G-5	FED NATL MTG ASSOC #524723		06/01/2006	SCHEDULED REDEMPTION		1,097	1,097	1,108	1,107	0	(10)	0	(10)	0	1,097	0	0	0	20	05/01/2015	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)
31384H-5D-1	FED NATL MTG ASSOC #524744		06/01/2006	SCHEDULED REDEMPTION		388	388	392	392	0	(3)	0	(3)	0	388	0	0	0	7	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2006	SCHEDULED REDEMPTION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		06/01/2006	SCHEDULED REDEMPTION		568	568	573	572	0	(4)	0	(4)	0	568	0	0	0	10	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		06/01/2006	SCHEDULED REDEMPTION		1,888	1,888	1,960	1,992	0	(104)	0	(104)	0	1,888	0	0	0	29	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		06/01/2006	SCHEDULED REDEMPTION		323	323	333	334	0	(11)	0	(11)	0	323	0	0	0	5	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2006	SCHEDULED REDEMPTION		233	233	242	242	0	(9)	0	(9)	0	233	0	0	0	3	12/01/2029	1
31384K-JE-7	FED NATL MTG ASSOC #525961		06/01/2006	SCHEDULED REDEMPTION		7,190	7,190	7,467	7,636	0	(446)	0	(446)	0	7,190	0	0	0	144	02/01/2030	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2006	SCHEDULED REDEMPTION		146	146	152	155	0	(9)	0	(9)	0	146	0	0	0	3	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		06/01/2006	SCHEDULED REDEMPTION		735	735	763	759	0	(24)	0	(24)	0	735	0	0	0	11	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		06/01/2006	SCHEDULED REDEMPTION		48	48	49	51	0	(3)	0	(3)	0	48	0	0	0	1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2006	SCHEDULED REDEMPTION		579	579	602	598	0	(19)	0	(19)	0	579	0	0	0	9	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2006	SCHEDULED REDEMPTION		54	54	56	58	0	(4)	0	(4)	0	54	0	0	0	1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2006	SCHEDULED REDEMPTION		2,745	2,745	2,818	2,745	0	0	0	0	0	2,745	0	0	0	51	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		06/01/2006	SCHEDULED REDEMPTION		270	270	259	255	0	15	0	15	0	270	0	0	0	4	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		06/01/2006	SCHEDULED REDEMPTION		81	81	84	85	0	(4)	0	(4)	0	81	0	0	0	1	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2006	SCHEDULED REDEMPTION		760	760	790	800	0	(39)	0	(39)	0	760	0	0	0	15	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2006	SCHEDULED REDEMPTION		119	119	123	124	0	(5)	0	(5)	0	119	0	0	0	2	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2006	SCHEDULED REDEMPTION		429	429	432	429	0	0	0	0	0	429	0	0	0	7	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		06/01/2006	SCHEDULED REDEMPTION		71	71	74	75	0	(3)	0	(3)	0	71	0	0	0	1	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		06/01/2006	SCHEDULED REDEMPTION		1,559	1,559	1,573	1,575	0	(16)	0	(16)	0	1,559	0	0	0	27	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		06/01/2006	SCHEDULED REDEMPTION		80	80	83	84	0	(4)	0	(4)	0	80	0	0	0	1	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2006	SCHEDULED REDEMPTION		316	316	319	319	0	(3)	0	(3)	0	316	0	0	0	6	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		06/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	0	0	0	0	14	0	0	0	0	05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		06/01/2006	SCHEDULED REDEMPTION		186	186	194	194	0	(8)	0	(8)	0	186	0	0	0	3	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		06/01/2006	SCHEDULED REDEMPTION		4,841	4,841	5,027	5,031	0	(190)	0	(190)	0	4,841	0	0	0	61	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2006	SCHEDULED REDEMPTION		4,890	4,890	4,936	4,926	0	(36)	0	(36)	0	4,890	0	0	0	96	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		06/01/2006	SCHEDULED REDEMPTION		51	51	53	54	0	(2)	0	(2)	0	51	0	0	0	1	02/01/2030	1
31384R-Y8-8	FED NATL MTG ASSOC #531835		04/01/2006	SCHEDULED REDEMPTION		1,041	1,041	1,081	1,093	0	(52)	0	(52)	0	1,041	0	0	0	7	04/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2006	SCHEDULED REDEMPTION		109	109	112	109	0	0	0	0	0	109	0	0	0	2	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	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)
31384S-V2-2	FED NATL MTG ASSOC #532633		06/01/2006	SCHEDULED REDEMPTION		374	374	377	376	0	(2)	0	(2)	0	374	0	0	0	7	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		06/01/2006	SCHEDULED REDEMPTION		955	955	964	962	0	(6)	0	(6)	0	955	0	0	0	17	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2006	SCHEDULED REDEMPTION		652	652	677	673	0	(21)	0	(21)	0	652	0	0	0	11	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		06/01/2006	SCHEDULED REDEMPTION		211	211	219	223	0	(12)	0	(12)	0	211	0	0	0	3	03/01/2030	1
31384T-EB-9	FED NATL MTG ASSOC #533030		06/01/2006	SCHEDULED REDEMPTION		86	86	90	91	0	(5)	0	(5)	0	86	0	0	0	2	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2006	SCHEDULED REDEMPTION		192	192	199	200	0	(8)	0	(8)	0	192	0	0	0	4	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2006	SCHEDULED REDEMPTION		40	40	41	42	0	(2)	0	(2)	0	40	0	0	0	1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		06/01/2006	SCHEDULED REDEMPTION		499	499	499	498	0	1	0	1	0	499	0	0	0	8	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2006	SCHEDULED REDEMPTION		15,268	15,268	15,411	15,380	0	(111)	0	(111)	0	15,268	0	0	0	302	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2006	SCHEDULED REDEMPTION		589	589	604	606	0	(17)	0	(17)	0	589	0	0	0	9	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2006	SCHEDULED REDEMPTION		117	117	118	117	0	(1)	0	(1)	0	117	0	0	0	2	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2006	SCHEDULED REDEMPTION		157	157	156	157	0	1	0	1	0	157	0	0	0	3	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2006	SCHEDULED REDEMPTION		1,199	1,199	1,210	1,208	0	(9)	0	(9)	0	1,199	0	0	0	21	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2006	SCHEDULED REDEMPTION		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	0	03/01/2030	1
31384U-MQ-4	FED NATL MTG ASSOC #534167		06/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2006	SCHEDULED REDEMPTION		35	35	36	37	0	(2)	0	(2)	0	35	0	0	0	1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2006	SCHEDULED REDEMPTION		2,346	2,346	2,334	2,351	0	(5)	0	(5)	0	2,346	0	0	0	43	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		06/01/2006	SCHEDULED REDEMPTION		951	951	975	978	0	(28)	0	(28)	0	951	0	0	0	14	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2006	SCHEDULED REDEMPTION		31	31	32	33	0	(2)	0	(2)	0	31	0	0	0	1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2006	SCHEDULED REDEMPTION		1,884	1,884	1,835	1,857	0	26	0	26	0	1,884	0	0	0	29	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		06/01/2006	SCHEDULED REDEMPTION		21,760	21,760	22,235	22,228	0	(468)	0	(468)	0	21,760	0	0	0	300	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2006	SCHEDULED REDEMPTION		1,217	1,217	1,264	1,256	0	(39)	0	(39)	0	1,217	0	0	0	19	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2006	SCHEDULED REDEMPTION		11,641	11,641	11,945	11,921	0	(280)	0	(280)	0	11,641	0	0	0	183	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2006	SCHEDULED REDEMPTION		488	488	507	504	0	(16)	0	(16)	0	488	0	0	0	7	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		06/01/2006	SCHEDULED REDEMPTION		1,745	1,745	1,824	1,820	0	(75)	0	(75)	0	1,745	0	0	0	26	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		06/01/2006	SCHEDULED REDEMPTION		1,359	1,359	1,420	1,417	0	(59)	0	(59)	0	1,359	0	0	0	22	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2006	SCHEDULED REDEMPTION		1,752	1,752	1,816	1,819	0	(67)	0	(67)	0	1,752	0	0	0	29	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		06/01/2006	SCHEDULED REDEMPTION		9,814	9,814	9,844	9,842	0	(29)	0	(29)	0	9,814	0	0	0	141	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		06/01/2006	SCHEDULED REDEMPTION		275	275	287	287	0	(12)	0	(12)	0	275	0	0	0	4	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		06/01/2006	SCHEDULED REDEMPTION		190	190	199	199	0	(8)	0	(8)	0	190	0	0	0	3	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2006	SCHEDULED REDEMPTION		1,206	1,206	1,252	1,250	0	(44)	0	(44)	0	1,206	0	0	0	21	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		06/01/2006	SCHEDULED REDEMPTION		10,462	10,462	10,987	10,971	0	(509)	0	(509)	0	10,462	0	0	0	153	05/01/2030	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2006	SCHEDULED REDEMPTION		11,800	11,800	12,253	12,185	0	(385)	0	(385)	0	11,800	0	0	0	182	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2006	SCHEDULED REDEMPTION		17,183	17,183	17,849	17,967	0	(785)	0	(785)	0	17,183	0	0	0	282	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		06/01/2006	SCHEDULED REDEMPTION		2,230	2,230	2,298	2,297	0	(67)	0	(67)	0	2,230	0	0	0	34	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		06/01/2006	SCHEDULED REDEMPTION		4,503	4,503	4,512	4,512	0	(9)	0	(9)	0	4,503	0	0	0	65	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2006	SCHEDULED REDEMPTION		2,890	2,890	2,955	2,949	0	(59)	0	(59)	0	2,890	0	0	0	40	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2006	SCHEDULED REDEMPTION		3,258	3,258	3,383	3,365	0	(107)	0	(107)	0	3,258	0	0	0	50	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2006	SCHEDULED REDEMPTION		13,160	13,160	13,666	13,588	0	(428)	0	(428)	0	13,160	0	0	0	205	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2006	SCHEDULED REDEMPTION		9,051	9,051	9,399	9,348	0	(296)	0	(296)	0	9,051	0	0	0	136	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		06/01/2006	SCHEDULED REDEMPTION		7,645	7,645	7,662	7,661	0	(16)	0	(16)	0	7,645	0	0	0	113	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2006	SCHEDULED REDEMPTION		1,435	1,435	1,465	1,460	0	(25)	0	(25)	0	1,435	0	0	0	21	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2006	SCHEDULED REDEMPTION		47,399	47,399	49,035	48,906	0	(1,507)	0	(1,507)	0	47,399	0	0	0	633	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2006	SCHEDULED REDEMPTION		18,090	18,090	18,785	18,681	0	(591)	0	(591)	0	18,090	0	0	0	277	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2006	SCHEDULED REDEMPTION		1,319	1,319	1,369	1,390	0	(71)	0	(71)	0	1,319	0	0	0	22	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2006	SCHEDULED REDEMPTION		4,955	4,955	5,145	5,112	0	(157)	0	(157)	0	4,955	0	0	0	77	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		06/01/2006	SCHEDULED REDEMPTION		537	537	564	563	0	(26)	0	(26)	0	537	0	0	0	8	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2006	SCHEDULED REDEMPTION		8,762	8,762	8,944	8,916	0	(154)	0	(154)	0	8,762	0	0	0	119	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2006	SCHEDULED REDEMPTION		3,558	3,558	3,632	3,615	0	(58)	0	(58)	0	3,558	0	0	0	50	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2006	SCHEDULED REDEMPTION		130	130	134	135	0	(5)	0	(5)	0	130	0	0	0	2	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		06/01/2006	SCHEDULED REDEMPTION		10,117	10,117	10,624	10,609	0	(492)	0	(492)	0	10,117	0	0	0	61	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2006	SCHEDULED REDEMPTION		863	863	896	900	0	(37)	0	(37)	0	863	0	0	0	16	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2006	SCHEDULED REDEMPTION		405	405	419	420	0	(16)	0	(16)	0	405	0	0	0	7	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2006	SCHEDULED REDEMPTION		374	374	382	380	0	(6)	0	(6)	0	374	0	0	0	5	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2006	SCHEDULED REDEMPTION		2,761	2,761	2,867	2,849	0	(89)	0	(89)	0	2,761	0	0	0	46	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2006	SCHEDULED REDEMPTION		12,674	12,674	12,959	12,893	0	(219)	0	(219)	0	12,674	0	0	0	220	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2006	SCHEDULED REDEMPTION		1,148	1,148	1,192	1,221	0	(73)	0	(73)	0	1,148	0	0	0	23	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2006	SCHEDULED REDEMPTION		56	56	59	60	0	(4)	0	(4)	0	56	0	0	0	1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2006	SCHEDULED REDEMPTION		77	77	80	82	0	(5)	0	(5)	0	77	0	0	0	1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2006	SCHEDULED REDEMPTION		15,733	15,733	15,881	15,851	0	(118)	0	(118)	0	15,733	0	0	0	309	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2006	SCHEDULED REDEMPTION		19,743	19,743	19,928	19,881	0	(138)	0	(138)	0	19,743	0	0	0	272	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		06/01/2006	SCHEDULED REDEMPTION		78	78	81	82	0	(4)	0	(4)	0	78	0	0	0	1	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2006	SCHEDULED REDEMPTION		850	850	883	878	0	(28)	0	(28)	0	850	0	0	0	13	05/01/2015	1
31384X-UQ-9	FED NATL MTG ASSOC #537091		06/01/2006	SCHEDULED REDEMPTION		520	520	525	523	0	(3)	0	(3)	0	520	0	0	0	9	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2006	SCHEDULED REDEMPTION		74	74	76	78	0	(4)	0	(4)	0	74	0	0	0	1	05/01/2030	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)
31384X-ZA-9	FED NATL MTG ASSOC #537237		06/01/2006	SCHEDULED REDEMPTION		87	87	90	91	0	(4)	0	(4)	0	87	0	0	0	2	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2006	SCHEDULED REDEMPTION		916	916	925	924	0	(8)	0	(8)	0	916	0	0	0	16	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2006	SCHEDULED REDEMPTION		3,828	3,828	3,975	4,079	0	(250)	0	(250)	0	3,828	0	0	0	77	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2006	SCHEDULED REDEMPTION		21	21	21	21	0	(1)	0	(1)	0	21	0	0	0	0	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		06/01/2006	SCHEDULED REDEMPTION		6,452	6,452	6,700	6,854	0	(402)	0	(402)	0	6,452	0	0	0	86	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		06/01/2006	SCHEDULED REDEMPTION		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	0	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2006	SCHEDULED REDEMPTION		115	115	118	121	0	(7)	0	(7)	0	115	0	0	0	2	04/01/2030	1
31384Y-QP-4	FED NATL MTG ASSOC #537862		06/01/2006	SCHEDULED REDEMPTION		1,092	1,092	1,133	1,147	0	(56)	0	(56)	0	1,092	0	0	0	22	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2006	SCHEDULED REDEMPTION		1,961	1,961	1,979	1,976	0	(15)	0	(15)	0	1,961	0	0	0	37	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		06/01/2006	SCHEDULED REDEMPTION		410	410	425	423	0	(13)	0	(13)	0	410	0	0	0	6	05/01/2015	1
31384Y-UE-4	FED NATL MTG ASSOC #537981		06/01/2006	SCHEDULED REDEMPTION		78	78	81	83	0	(5)	0	(5)	0	78	0	0	0	1	05/01/2030	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		06/01/2006	SCHEDULED REDEMPTION		767	767	773	767	0	0	0	0	0	767	0	0	0	13	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2006	SCHEDULED REDEMPTION		473	473	478	477	0	(3)	0	(3)	0	473	0	0	0	9	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		06/01/2006	SCHEDULED REDEMPTION		11,158	11,158	11,020	11,096	0	62	0	62	0	11,158	0	0	0	161	11/01/2010	1
31385A-H5-9	FED NATL MTG ASSOC #538552		06/01/2006	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	05/01/2030	1
31385A-K9-7	FED NATL MTG ASSOC #538620		06/01/2006	SCHEDULED REDEMPTION		1,423	1,423	1,436	1,434	0	(11)	0	(11)	0	1,423	0	0	0	25	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2006	SCHEDULED REDEMPTION		43	43	45	46	0	(3)	0	(3)	0	43	0	0	0	1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2006	SCHEDULED REDEMPTION		584	584	589	588	0	(4)	0	(4)	0	584	0	0	0	10	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2006	SCHEDULED REDEMPTION		45	45	46	45	0	0	0	0	0	45	0	0	0	1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2006	SCHEDULED REDEMPTION		160	160	161	161	0	(1)	0	(1)	0	160	0	0	0	3	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		06/01/2006	SCHEDULED REDEMPTION		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	05/01/2030	1
31385B-ZN-8	FED NATL MTG ASSOC #539949		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2006	SCHEDULED REDEMPTION		33	33	34	35	0	(2)	0	(2)	0	33	0	0	0	1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2006	SCHEDULED REDEMPTION		4,795	4,795	4,930	5,015	0	(219)	0	(219)	0	4,795	0	0	0	90	06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		06/01/2006	SCHEDULED REDEMPTION		226	226	234	243	0	(18)	0	(18)	0	226	0	0	0	4	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2006	SCHEDULED REDEMPTION		628	628	644	645	0	(18)	0	(18)	0	628	0	0	0	10	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		06/01/2006	SCHEDULED REDEMPTION		4,298	4,298	4,338	4,333	0	(36)	0	(36)	0	4,298	0	0	0	84	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2006	SCHEDULED REDEMPTION		1,766	1,766	1,833	1,865	0	(99)	0	(99)	0	1,766	0	0	0	35	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2006	SCHEDULED REDEMPTION		2,360	2,360	2,421	2,422	0	(62)	0	(62)	0	2,360	0	0	0	40	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		06/01/2006	SCHEDULED REDEMPTION		11,795	11,795	11,912	11,909	0	(114)	0	(114)	0	11,795	0	0	0	145	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		06/01/2006	SCHEDULED REDEMPTION		18	18	18	19	0	(1)	0	(1)	0	18	0	0	0	0	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2006	SCHEDULED REDEMPTION		4,731	4,731	4,776	4,772	0	(40)	0	(40)	0	4,731	0	0	0	68	05/01/2015	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)
31385D-M9-9	FED NATL MTG ASSOC #541384		06/01/2006	SCHEDULED REDEMPTION		631	631	637	636	0	(5)	0	(5)	0	631	0	0	0	11	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		06/01/2006	SCHEDULED REDEMPTION		223	223	231	230	0	(7)	0	(7)	0	223	0	0	0	3	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2006	SCHEDULED REDEMPTION		509	509	514	513	0	(4)	0	(4)	0	509	0	0	0	9	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2006	SCHEDULED REDEMPTION		197	197	204	204	0	(7)	0	(7)	0	197	0	0	0	3	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2006	SCHEDULED REDEMPTION		60	60	62	63	0	(3)	0	(3)	0	60	0	0	0	1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2006	SCHEDULED REDEMPTION		959	959	967	959	0	0	0	0	0	959	0	0	0	16	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2006	SCHEDULED REDEMPTION		29	29	30	30	0	(2)	0	(2)	0	29	0	0	0	0	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2006	SCHEDULED REDEMPTION		196	196	203	207	0	(12)	0	(12)	0	196	0	0	0	4	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2006	SCHEDULED REDEMPTION		3,122	3,122	3,241	3,365	0	(243)	0	(243)	0	3,122	0	0	0	62	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2006	SCHEDULED REDEMPTION		66	66	70	70	0	(4)	0	(4)	0	66	0	0	0	1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		06/01/2006	SCHEDULED REDEMPTION		97	97	101	103	0	(6)	0	(6)	0	97	0	0	0	2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2006	SCHEDULED REDEMPTION		5,283	5,283	5,485	5,539	0	(255)	0	(255)	0	5,283	0	0	0	105	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		06/01/2006	SCHEDULED REDEMPTION		1,253	1,253	1,327	1,330	0	(77)	0	(77)	0	1,253	0	0	0	26	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2006	SCHEDULED REDEMPTION		233	233	242	243	0	(9)	0	(9)	0	233	0	0	0	5	09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		06/01/2006	SCHEDULED REDEMPTION		606	606	612	611	0	(5)	0	(5)	0	606	0	0	0	11	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		06/01/2006	SCHEDULED REDEMPTION		821	821	852	847	0	(27)	0	(27)	0	821	0	0	0	12	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		06/01/2006	SCHEDULED REDEMPTION		438	438	442	441	0	(3)	0	(3)	0	438	0	0	0	6	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2006	SCHEDULED REDEMPTION		6,617	6,617	6,755	6,724	0	(106)	0	(106)	0	6,617	0	0	0	100	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		06/01/2006	SCHEDULED REDEMPTION		106	106	108	108	0	(2)	0	(2)	0	106	0	0	0	1	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		06/01/2006	SCHEDULED REDEMPTION		105	105	109	109	0	(4)	0	(4)	0	105	0	0	0	2	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		06/01/2006	SCHEDULED REDEMPTION		667	667	701	699	0	(32)	0	(32)	0	667	0	0	0	10	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2006	SCHEDULED REDEMPTION		2,152	2,152	2,213	2,237	0	(84)	0	(84)	0	2,152	0	0	0	33	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2006	SCHEDULED REDEMPTION		54,028	54,028	57,573	57,474	0	(3,447)	0	(3,447)	0	54,028	0	0	0	872	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2006	SCHEDULED REDEMPTION		8,712	8,712	9,076	9,047	0	(335)	0	(335)	0	8,712	0	0	0	116	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2006	SCHEDULED REDEMPTION		2,693	2,693	2,797	2,780	0	(87)	0	(87)	0	2,693	0	0	0	44	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		06/01/2006	SCHEDULED REDEMPTION		168	168	176	175	0	(7)	0	(7)	0	168	0	0	0	3	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2006	SCHEDULED REDEMPTION		508	508	527	524	0	(16)	0	(16)	0	508	0	0	0	8	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		06/01/2006	SCHEDULED REDEMPTION		757	757	791	790	0	(33)	0	(33)	0	757	0	0	0	12	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2006	SCHEDULED REDEMPTION		2,465	2,465	2,564	2,554	0	(89)	0	(89)	0	2,465	0	0	0	32	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2006	SCHEDULED REDEMPTION		2,498	2,498	2,594	2,579	0	(81)	0	(81)	0	2,498	0	0	0	39	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		06/01/2006	SCHEDULED REDEMPTION		31,720	31,720	33,281	33,229	0	(1,509)	0	(1,509)	0	31,720	0	0	0	444	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2006	SCHEDULED REDEMPTION		2,126	2,126	2,211	2,203	0	(77)	0	(77)	0	2,126	0	0	0	28	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		06/01/2006	SCHEDULED REDEMPTION		1,124	1,124	1,180	1,177	0	(53)	0	(53)	0	1,124	0	0	0	15	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)
31385J-HC-5	FED NATL MTG ASSOC #545727		06/01/2006	SCHEDULED REDEMPTION		38,709	38,709	39,312	39,261	0	(552)	0	(552)	0	38,709	0	0	0	457	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		06/01/2006	SCHEDULED REDEMPTION		9,784	9,784	9,811	9,807	0	(23)	0	(23)	0	9,784	0	0	0	140	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		06/01/2006	SCHEDULED REDEMPTION		292,228	292,228	293,730	293,517	0	(1,289)	0	(1,289)	0	292,228	0	0	0	1,608	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2006	SCHEDULED REDEMPTION		22,983	22,983	23,906	23,779	0	(796)	0	(796)	0	22,983	0	0	0	308	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		06/01/2006	SCHEDULED REDEMPTION		9,518	9,518	9,539	9,535	0	(17)	0	(17)	0	9,518	0	0	0	135	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		06/01/2006	SCHEDULED REDEMPTION		4,080	4,080	4,268	4,245	0	(165)	0	(165)	0	4,080	0	0	0	63	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2006	SCHEDULED REDEMPTION		21,294	21,294	21,864	21,817	0	(522)	0	(522)	0	21,294	0	0	0	258	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		06/01/2006	SCHEDULED REDEMPTION		753	753	791	787	0	(34)	0	(34)	0	753	0	0	0	10	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2006	SCHEDULED REDEMPTION		860	860	868	866	0	(6)	0	(6)	0	860	0	0	0	15	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2006	SCHEDULED REDEMPTION		329	329	332	332	0	(3)	0	(3)	0	329	0	0	0	6	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		06/01/2006	SCHEDULED REDEMPTION		1,001	1,001	1,040	1,033	0	(32)	0	(32)	0	1,001	0	0	0	16	06/01/2015	1
31385K-ED-3	FED NATL MTG ASSOC #546532		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2030	1
31385K-GC-3	FED NATL MTG ASSOC #546595		06/01/2006	SCHEDULED REDEMPTION		89	89	92	95	0	(6)	0	(6)	0	89	0	0	0	2	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		06/01/2006	SCHEDULED REDEMPTION		26	26	27	28	0	(2)	0	(2)	0	26	0	0	0	0	07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		06/01/2006	SCHEDULED REDEMPTION		559	559	564	563	0	(4)	0	(4)	0	559	0	0	0	10	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2006	SCHEDULED REDEMPTION		2,330	2,330	2,382	2,388	0	(58)	0	(58)	0	2,330	0	0	0	39	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2006	SCHEDULED REDEMPTION		32	32	33	34	0	(2)	0	(2)	0	32	0	0	0	1	07/01/2030	1
31385K-5H-4	FED NATL MTG ASSOC #547248		06/01/2006	SCHEDULED REDEMPTION		12	12	12	13	0	(1)	0	(1)	0	12	0	0	0	0	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2006	SCHEDULED REDEMPTION		39	39	41	41	0	(2)	0	(2)	0	39	0	0	0	1	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2006	SCHEDULED REDEMPTION		6,267	6,267	6,408	6,424	0	(158)	0	(158)	0	6,267	0	0	0	92	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2006	SCHEDULED REDEMPTION		211	211	216	217	0	(6)	0	(6)	0	211	0	0	0	3	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2006	SCHEDULED REDEMPTION		1,850	1,850	1,897	1,890	0	(40)	0	(40)	0	1,850	0	0	0	29	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2006	SCHEDULED REDEMPTION		5,075	5,075	5,330	5,321	0	(246)	0	(246)	0	5,075	0	0	0	81	11/01/2029	1
31385Q-6E-7	FED NATL MTG ASSOC #549969		06/01/2006	SCHEDULED REDEMPTION		33	33	33	34	0	(1)	0	(1)	0	33	0	0	0	0	10/01/2015	1
31385R-N6-3	FED NATL MTG ASSOC #550413		06/01/2006	SCHEDULED REDEMPTION		526	526	546	542	0	(17)	0	(17)	0	526	0	0	0	8	11/01/2015	1
31385R-TC-4	FED NATL MTG ASSOC #550547		06/01/2006	SCHEDULED REDEMPTION		47	47	49	49	0	(2)	0	(2)	0	47	0	0	0	1	09/01/2030	1
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2006	SCHEDULED REDEMPTION		229	229	235	229	0	0	0	0	0	229	0	0	0	4	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		06/01/2006	SCHEDULED REDEMPTION		356	356	370	368	0	(12)	0	(12)	0	356	0	0	0	6	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		06/01/2006	SCHEDULED REDEMPTION		207	207	212	216	0	(9)	0	(9)	0	207	0	0	0	3	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2006	SCHEDULED REDEMPTION		3,751	3,751	3,895	3,896	0	(146)	0	(146)	0	3,751	0	0	0	70	09/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2006	SCHEDULED REDEMPTION		398	398	407	409	0	(11)	0	(11)	0	398	0	0	0	6	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2006	SCHEDULED REDEMPTION		1,077	1,077	1,090	1,076	0	1	0	1	0	1,077	0	0	0	19	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2006	SCHEDULED REDEMPTION		1,641	1,641	1,705	1,700	0	(58)	0	(58)	0	1,641	0	0	0	27	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		06/01/2006	SCHEDULED REDEMPTION		37	37	38	39	0	(1)	0	(1)	0	37	0	0	0	1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		06/01/2006	SCHEDULED REDEMPTION		3,602	3,602	3,697	3,602	0	0	0	0	0	3,602	0	0	0	60	11/01/2015	1
31385W-WY-1	FED NATL MTG ASSOC #555163		06/01/2006	SCHEDULED REDEMPTION		4,828	4,828	5,070	5,045	0	(217)	0	(217)	0	4,828	0	0	0	71	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		06/01/2006	SCHEDULED REDEMPTION		479	479	503	502	0	(23)	0	(23)	0	479	0	0	0	7	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2006	SCHEDULED REDEMPTION		42,926	42,926	44,719	44,481	0	(1,555)	0	(1,555)	0	42,926	0	0	0	572	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		06/01/2006	SCHEDULED REDEMPTION		128,379	128,379	135,681	135,482	0	(7,103)	0	(7,103)	0	128,379	0	0	0	1,939	09/01/2032	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		06/01/2006	SCHEDULED REDEMPTION		3,258	3,258	3,309	3,306	0	(48)	0	(48)	0	3,258	0	0	0	40	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		06/01/2006	SCHEDULED REDEMPTION		450,436	450,436	446,540	446,572	0	3,863	0	3,863	0	450,436	0	0	0	4,733	05/01/2018	1
31385X-M8-7	FED NATL MTG ASSOC #555783		06/01/2006	SCHEDULED REDEMPTION		377,500	377,500	360,837	361,721	0	15,779	0	15,779	0	377,500	0	0	0	3,742	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2006	SCHEDULED REDEMPTION		21,061	21,061	21,179	21,174	0	(113)	0	(113)	0	21,061	0	0	0	341	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2006	SCHEDULED REDEMPTION		133	133	136	135	0	(3)	0	(3)	0	133	0	0	0	2	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2006	SCHEDULED REDEMPTION		154	154	160	163	0	(9)	0	(9)	0	154	0	0	0	3	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		06/01/2006	SCHEDULED REDEMPTION		1,111	1,111	1,140	1,134	0	(23)	0	(23)	0	1,111	0	0	0	18	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2006	SCHEDULED REDEMPTION		513	513	525	524	0	(10)	0	(10)	0	513	0	0	0	7	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2006	SCHEDULED REDEMPTION		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2006	SCHEDULED REDEMPTION		178	178	185	184	0	(6)	0	(6)	0	178	0	0	0	3	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2006	SCHEDULED REDEMPTION		44	44	46	46	0	(1)	0	(1)	0	44	0	0	0	1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2006	SCHEDULED REDEMPTION		3,724	3,724	3,755	3,724	0	0	0	0	0	3,724	0	0	0	63	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2006	SCHEDULED REDEMPTION		3,378	3,378	3,507	3,486	0	(108)	0	(108)	0	3,378	0	0	0	50	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2006	SCHEDULED REDEMPTION		1,389	1,389	1,389	1,389	0	0	0	0	0	1,389	0	0	0	18	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2006	SCHEDULED REDEMPTION		2,830	2,830	2,865	2,830	0	0	0	0	0	2,830	0	0	0	47	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2006	SCHEDULED REDEMPTION		3,453	3,453	3,585	3,564	0	(111)	0	(111)	0	3,453	0	0	0	51	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2006	SCHEDULED REDEMPTION		204	204	204	204	0	0	0	0	0	204	0	0	0	3	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2006	SCHEDULED REDEMPTION		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2006	SCHEDULED REDEMPTION		4,701	4,701	4,882	4,882	0	(181)	0	(181)	0	4,701	0	0	0	81	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		06/01/2006	SCHEDULED REDEMPTION		13,342	13,342	13,855	13,840	0	(498)	0	(498)	0	13,342	0	0	0	267	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2006	SCHEDULED REDEMPTION		27,959	27,959	29,610	29,352	0	(1,393)	0	(1,393)	0	27,959	0	0	0	397	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2006	SCHEDULED REDEMPTION		10,756	10,756	10,998	11,019	0	(263)	0	(263)	0	10,756	0	0	0	142	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		06/01/2006	SCHEDULED REDEMPTION		166	166	166	166	0	0	0	0	0	166	0	0	0	3	12/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2006	SCHEDULED REDEMPTION		63	63	65	65	0	(2)	0	(2)	0	63	0	0	0	1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		06/01/2006	SCHEDULED REDEMPTION		5,478	5,478	5,725	5,715	0	(237)	0	(237)	0	5,478	0	0	0	96	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2006	SCHEDULED REDEMPTION		5,678	5,678	5,896	5,856	0	(178)	0	(178)	0	5,678	0	0	0	89	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		06/01/2006	SCHEDULED REDEMPTION		13,000	13,000	13,652	13,632	0	(632)	0	(632)	0	13,000	0	0	0	210	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		06/01/2006	SCHEDULED REDEMPTION		1,151	1,151	1,157	1,156	0	(5)	0	(5)	0	1,151	0	0	0	17	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2006	SCHEDULED REDEMPTION		60	60	61	61	0	(1)	0	(1)	0	60	0	0	0	1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2006	SCHEDULED REDEMPTION		6,848	6,848	7,002	6,994	0	(146)	0	(146)	0	6,848	0	0	0	110	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2006	SCHEDULED REDEMPTION		2,739	2,739	2,809	2,813	0	(75)	0	(75)	0	2,739	0	0	0	36	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2006	SCHEDULED REDEMPTION		10,608	10,608	11,019	11,069	0	(461)	0	(461)	0	10,608	0	0	0	136	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		06/01/2006	SCHEDULED REDEMPTION		131	131	137	136	0	(5)	0	(5)	0	131	0	0	0	2	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2006	SCHEDULED REDEMPTION		142	142	147	147	0	(5)	0	(5)	0	142	0	0	0	2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2006	SCHEDULED REDEMPTION		263	263	273	271	0	(8)	0	(8)	0	263	0	0	0	4	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2006	SCHEDULED REDEMPTION		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2006	SCHEDULED REDEMPTION		142,249	142,249	147,730	147,319	0	(5,070)	0	(5,070)	0	142,249	0	0	0	1,781	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2006	SCHEDULED REDEMPTION		522	522	542	539	0	(17)	0	(17)	0	522	0	0	0	8	01/01/2016	1
31386M-HB-9	FED NATL MTG ASSOC #567326		06/01/2006	SCHEDULED REDEMPTION		180	180	187	189	0	(9)	0	(9)	0	180	0	0	0	3	01/01/2031	1
31386M-RK-8	FED NATL MTG ASSOC #567590		06/01/2006	SCHEDULED REDEMPTION		91	91	96	95	0	(4)	0	(4)	0	91	0	0	0	1	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2006	SCHEDULED REDEMPTION		905	905	940	938	0	(32)	0	(32)	0	905	0	0	0	17	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2006	SCHEDULED REDEMPTION		301	301	312	310	0	(10)	0	(10)	0	301	0	0	0	5	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		06/01/2006	SCHEDULED REDEMPTION		33	33	32	32	0	1	0	1	0	33	0	0	0	0	02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		06/01/2006	SCHEDULED REDEMPTION		358	358	366	372	0	(14)	0	(14)	0	358	0	0	0	6	05/01/2016	1
31386N-C2-2	FED NATL MTG ASSOC #568089		06/01/2006	SCHEDULED REDEMPTION		364	364	378	381	0	(17)	0	(17)	0	364	0	0	0	6	01/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		06/01/2006	SCHEDULED REDEMPTION		27	27	28	28	0	(2)	0	(2)	0	27	0	0	0	0	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2006	SCHEDULED REDEMPTION		171	171	177	178	0	(7)	0	(7)	0	171	0	0	0	3	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2006	SCHEDULED REDEMPTION		609	609	623	623	0	(14)	0	(14)	0	609	0	0	0	10	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2006	SCHEDULED REDEMPTION		1,075	1,075	1,117	1,109	0	(34)	0	(34)	0	1,075	0	0	0	15	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2006	SCHEDULED REDEMPTION		195	195	200	200	0	(5)	0	(5)	0	195	0	0	0	3	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2006	SCHEDULED REDEMPTION		205	205	213	213	0	(8)	0	(8)	0	205	0	0	0	3	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2006	SCHEDULED REDEMPTION		458	458	476	477	0	(19)	0	(19)	0	458	0	0	0	8	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2006	SCHEDULED REDEMPTION		5,875	5,875	6,110	6,088	0	(214)	0	(214)	0	5,875	0	0	0	81	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2006	SCHEDULED REDEMPTION		2,017	2,017	2,069	2,084	0	(67)	0	(67)	0	2,017	0	0	0	31	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2006	SCHEDULED REDEMPTION		155	155	161	162	0	(7)	0	(7)	0	155	0	0	0	3	02/01/2031	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)
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2006	SCHEDULED REDEMPTION		1,870	1,870	1,919	1,925	0	(55)	0	(55)	0	1,870	0	0	0	32	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2006	SCHEDULED REDEMPTION		152	152	158	157	0	(5)	0	(5)	0	152	0	0	0	2	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2006	SCHEDULED REDEMPTION		6,471	6,471	6,708	6,671	0	(200)	0	(200)	0	6,471	0	0	0	89	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2006	SCHEDULED REDEMPTION		1,751	1,751	1,819	1,807	0	(56)	0	(56)	0	1,751	0	0	0	27	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2006	SCHEDULED REDEMPTION		34	34	36	36	0	(1)	0	(1)	0	34	0	0	0	1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2006	SCHEDULED REDEMPTION		593	593	606	603	0	(10)	0	(10)	0	593	0	0	0	9	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2006	SCHEDULED REDEMPTION		1,800	1,800	1,846	1,838	0	(39)	0	(39)	0	1,800	0	0	0	28	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2006	SCHEDULED REDEMPTION		629	629	648	647	0	(18)	0	(18)	0	629	0	0	0	8	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2006	SCHEDULED REDEMPTION		1,410	1,410	1,439	1,433	0	(24)	0	(24)	0	1,410	0	0	0	19	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		06/01/2006	SCHEDULED REDEMPTION		232	232	243	242	0	(9)	0	(9)	0	232	0	0	0	4	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2006	SCHEDULED REDEMPTION		5,059	5,059	5,164	5,147	0	(88)	0	(88)	0	5,059	0	0	0	59	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		06/01/2006	SCHEDULED REDEMPTION		28	28	30	30	0	(1)	0	(1)	0	28	0	0	0	0	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		06/01/2006	SCHEDULED REDEMPTION		1,241	1,241	1,302	1,300	0	(59)	0	(59)	0	1,241	0	0	0	18	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2006	SCHEDULED REDEMPTION		4,235	4,235	4,398	4,369	0	(134)	0	(134)	0	4,235	0	0	0	67	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2006	SCHEDULED REDEMPTION		12,231	12,231	12,742	12,699	0	(468)	0	(468)	0	12,231	0	0	0	178	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2006	SCHEDULED REDEMPTION		345	345	358	355	0	(11)	0	(11)	0	345	0	0	0	5	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2006	SCHEDULED REDEMPTION		4,605	4,605	4,798	4,781	0	(176)	0	(176)	0	4,605	0	0	0	65	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2006	SCHEDULED REDEMPTION		244	244	249	248	0	(4)	0	(4)	0	244	0	0	0	4	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2006	SCHEDULED REDEMPTION		2,512	2,512	2,564	2,555	0	(43)	0	(43)	0	2,512	0	0	0	36	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2006	SCHEDULED REDEMPTION		1,615	1,615	1,677	1,671	0	(56)	0	(56)	0	1,615	0	0	0	30	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		06/01/2006	SCHEDULED REDEMPTION		536	536	563	562	0	(26)	0	(26)	0	536	0	0	0	9	06/01/2031	1
31386Y-S8-8	FED NATL MTG ASSOC #577543		05/01/2006	SCHEDULED REDEMPTION		1,504	1,504	1,535	1,529	0	(25)	0	(25)	0	1,504	0	0	0	16	05/01/2016	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2006	SCHEDULED REDEMPTION		150	150	158	159	0	(9)	0	(9)	0	150	0	0	0	3	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		06/01/2006	SCHEDULED REDEMPTION		5,205	5,205	5,344	5,335	0	(129)	0	(129)	0	5,205	0	0	0	63	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		06/01/2006	SCHEDULED REDEMPTION		836	836	849	848	0	(12)	0	(12)	0	836	0	0	0	10	04/01/2016	1
31387B-SD-6	FED NATL MTG ASSOC #579316		06/01/2006	SCHEDULED REDEMPTION		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	1	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2006	SCHEDULED REDEMPTION		60	60	62	61	0	(1)	0	(1)	0	60	0	0	0	1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2006	SCHEDULED REDEMPTION		719	719	735	731	0	(12)	0	(12)	0	719	0	0	0	11	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2006	SCHEDULED REDEMPTION		1,866	1,866	1,938	1,927	0	(61)	0	(61)	0	1,866	0	0	0	32	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2006	SCHEDULED REDEMPTION		980	980	1,020	1,016	0	(36)	0	(36)	0	980	0	0	0	13	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2006	SCHEDULED REDEMPTION		1,481	1,481	1,514	1,507	0	(26)	0	(26)	0	1,481	0	0	0	25	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2006	SCHEDULED REDEMPTION		304	304	310	309	0	(5)	0	(5)	0	304	0	0	0	4	09/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2006	SCHEDULED REDEMPTION		1,563	1,563	1,626	1,619	0	(57)	0	(57)	0	1,563	0	0	0	22	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		06/01/2006	SCHEDULED REDEMPTION		26,587	26,587	27,921	27,880	0	(1,293)	0	(1,293)	0	26,587	0	0	0	374	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		06/01/2006	SCHEDULED REDEMPTION		78	78	78	78	0	0	0	0	0	78	0	0	0	1	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2006	SCHEDULED REDEMPTION		715	715	742	759	0	(44)	0	(44)	0	715	0	0	0	14	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2006	SCHEDULED REDEMPTION		2,372	2,372	2,464	2,446	0	(73)	0	(73)	0	2,372	0	0	0	35	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2006	SCHEDULED REDEMPTION		235	235	240	239	0	(4)	0	(4)	0	235	0	0	0	3	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		06/01/2006	SCHEDULED REDEMPTION		102,378	102,378	102,914	102,897	0	(518)	0	(518)	0	102,378	0	0	0	1,124	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2006	SCHEDULED REDEMPTION		4,244	4,244	4,407	4,373	0	(130)	0	(130)	0	4,244	0	0	0	66	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		06/01/2006	SCHEDULED REDEMPTION		297	297	312	311	0	(14)	0	(14)	0	297	0	0	0	4	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		06/01/2006	SCHEDULED REDEMPTION		896	896	941	939	0	(44)	0	(44)	0	896	0	0	0	13	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		06/01/2006	SCHEDULED REDEMPTION		17,585	17,585	18,450	18,426	0	(841)	0	(841)	0	17,585	0	0	0	250	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		06/01/2006	SCHEDULED REDEMPTION		885	885	929	928	0	(42)	0	(42)	0	885	0	0	0	12	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		06/01/2006	SCHEDULED REDEMPTION		4,664	4,664	4,898	4,891	0	(227)	0	(227)	0	4,664	0	0	0	66	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2006	SCHEDULED REDEMPTION		5,933	5,933	6,056	6,023	0	(91)	0	(91)	0	5,933	0	0	0	72	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2006	SCHEDULED REDEMPTION		723	723	739	735	0	(13)	0	(13)	0	723	0	0	0	11	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		06/01/2006	SCHEDULED REDEMPTION		345	345	361	359	0	(14)	0	(14)	0	345	0	0	0	5	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2006	SCHEDULED REDEMPTION		1,179	1,179	1,249	1,230	0	(51)	0	(51)	0	1,179	0	0	0	17	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		06/01/2006	SCHEDULED REDEMPTION		484	484	502	498	0	(15)	0	(15)	0	484	0	0	0	8	06/01/2016	1
31387H-YU-8	FED NATL MTG ASSOC #584923		06/01/2006	SCHEDULED REDEMPTION		13,042	13,042	13,409	13,457	0	(415)	0	(415)	0	13,042	0	0	0	244	05/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2006	SCHEDULED REDEMPTION		195	195	200	199	0	(3)	0	(3)	0	195	0	0	0	3	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		06/01/2006	SCHEDULED REDEMPTION		305	305	313	312	0	(8)	0	(8)	0	305	0	0	0	4	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		06/01/2006	SCHEDULED REDEMPTION		7,876	7,876	7,701	7,748	0	128	0	128	0	7,876	0	0	0	95	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2006	SCHEDULED REDEMPTION		4,544	4,544	4,661	4,628	0	(85)	0	(85)	0	4,544	0	0	0	72	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2006	SCHEDULED REDEMPTION		474	474	484	483	0	(8)	0	(8)	0	474	0	0	0	6	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2006	SCHEDULED REDEMPTION		2,557	2,557	2,656	2,634	0	(76)	0	(76)	0	2,557	0	0	0	41	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		06/01/2006	SCHEDULED REDEMPTION		175	175	178	178	0	(3)	0	(3)	0	175	0	0	0	3	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2006	SCHEDULED REDEMPTION		920	920	955	948	0	(28)	0	(28)	0	920	0	0	0	11	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2006	SCHEDULED REDEMPTION		1,335	1,335	1,366	1,362	0	(26)	0	(26)	0	1,335	0	0	0	21	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2006	SCHEDULED REDEMPTION		8,507	8,507	8,604	8,577	0	(70)	0	(70)	0	8,507	0	0	0	123	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2006	SCHEDULED REDEMPTION		17,743	17,743	18,112	18,014	0	(271)	0	(271)	0	17,743	0	0	0	222	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2006	SCHEDULED REDEMPTION		4,853	4,853	4,954	4,928	0	(74)	0	(74)	0	4,853	0	0	0	69	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2006	SCHEDULED REDEMPTION		381	381	391	391	0	(10)	0	(10)	0	381	0	0	0	6	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2006	SCHEDULED REDEMPTION		9,596	9,596	9,997	9,964	0	(368)	0	(368)	0	9,596	0	0	0	137	09/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387Q-7J-3	FED NATL MTG ASSOC #591397		06/01/2006	SCHEDULED REDEMPTION		2,621	2,621	2,739	2,718	0	(98)	0	(98)	0	2,621	0	0	0	31	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2006	SCHEDULED REDEMPTION		5,586	5,586	5,702	5,670	0	(84)	0	(84)	0	5,586	0	0	0	81	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2006	SCHEDULED REDEMPTION		398	398	407	405	0	(6)	0	(6)	0	398	0	0	0	6	08/01/2016	1
31387R-XR-4	FED NATL MTG ASSOC #592088		06/01/2006	SCHEDULED REDEMPTION		22	22	23	23	0	0	0	0	0	22	0	0	0	0	06/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2006	SCHEDULED REDEMPTION		3,490	3,490	3,624	3,592	0	(102)	0	(102)	0	3,490	0	0	0	44	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		06/01/2006	SCHEDULED REDEMPTION		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	1	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		06/01/2006	SCHEDULED REDEMPTION		541	541	565	561	0	(20)	0	(20)	0	541	0	0	0	8	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		06/01/2006	SCHEDULED REDEMPTION		53	53	55	55	0	(2)	0	(2)	0	53	0	0	0	1	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		06/01/2006	SCHEDULED REDEMPTION		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2006	SCHEDULED REDEMPTION		6,363	6,363	6,496	6,465	0	(101)	0	(101)	0	6,363	0	0	0	100	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2006	SCHEDULED REDEMPTION		10,044	10,044	10,303	10,248	0	(205)	0	(205)	0	10,044	0	0	0	173	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		06/01/2006	SCHEDULED REDEMPTION		257	257	270	270	0	(13)	0	(13)	0	257	0	0	0	4	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		06/01/2006	SCHEDULED REDEMPTION		15,622	15,622	16,328	16,191	0	(569)	0	(569)	0	15,622	0	0	0	184	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		06/01/2006	SCHEDULED REDEMPTION		147	147	153	152	0	(5)	0	(5)	0	147	0	0	0	2	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		06/01/2006	SCHEDULED REDEMPTION		233	233	243	243	0	(10)	0	(10)	0	233	0	0	0	4	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2006	SCHEDULED REDEMPTION		183,990	183,990	187,814	186,885	0	(2,895)	0	(2,895)	0	183,990	0	0	0	2,973	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2006	SCHEDULED REDEMPTION		1,150	1,150	1,218	1,201	0	(51)	0	(51)	0	1,150	0	0	0	22	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		06/01/2006	SCHEDULED REDEMPTION		10,187	10,187	10,450	10,381	0	(194)	0	(194)	0	10,187	0	0	0	120	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		06/01/2006	SCHEDULED REDEMPTION		5,907	5,907	6,134	6,091	0	(184)	0	(184)	0	5,907	0	0	0	103	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2006	SCHEDULED REDEMPTION		9,880	9,880	10,085	10,041	0	(162)	0	(162)	0	9,880	0	0	0	157	08/01/2016	1
31387V-2M-0	FED NATL MTG ASSOC #595780		04/01/2006	SCHEDULED REDEMPTION		16,533	16,533	16,998	17,243	0	(709)	0	(709)	0	16,533	0	0	0	103	08/01/2031	1
31387W-J3-2	FED NATL MTG ASSOC #596182		06/01/2006	SCHEDULED REDEMPTION		714	714	746	740	0	(26)	0	(26)	0	714	0	0	0	11	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		06/01/2006	SCHEDULED REDEMPTION		703	703	722	717	0	(13)	0	(13)	0	703	0	0	0	11	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		06/01/2006	SCHEDULED REDEMPTION		1,233	1,233	1,294	1,293	0	(60)	0	(60)	0	1,233	0	0	0	16	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2006	SCHEDULED REDEMPTION		10,261	10,261	10,475	10,425	0	(164)	0	(164)	0	10,261	0	0	0	161	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2006	SCHEDULED REDEMPTION		11,285	11,285	11,519	11,460	0	(176)	0	(176)	0	11,285	0	0	0	178	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		06/01/2006	SCHEDULED REDEMPTION		680	680	714	713	0	(33)	0	(33)	0	680	0	0	0	10	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2006	SCHEDULED REDEMPTION		1,193	1,193	1,218	1,215	0	(22)	0	(22)	0	1,193	0	0	0	17	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		06/01/2006	SCHEDULED REDEMPTION		1,064	1,064	1,086	1,080	0	(16)	0	(16)	0	1,064	0	0	0	15	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		06/01/2006	SCHEDULED REDEMPTION		8,425	8,425	8,805	8,738	0	(314)	0	(314)	0	8,425	0	0	0	147	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2006	SCHEDULED REDEMPTION		2,771	2,771	2,829	2,815	0	(44)	0	(44)	0	2,771	0	0	0	45	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2006	SCHEDULED REDEMPTION		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2006	SCHEDULED REDEMPTION		916	916	935	932	0	(16)	0	(16)	0	916	0	0	0	10	07/01/2016	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)
31387Y-5Z-2	FED NATL MTG ASSOC #598564		06/01/2006	SCHEDULED REDEMPTION		796	796	798	798	0	(2)	0	(2)	0	796	0	0	0	12	08/01/2031	1
31388A-KR-4	FED NATL MTG ASSOC #598904		06/01/2006	SCHEDULED REDEMPTION		383	383	401	397	0	(14)	0	(14)	0	383	0	0	0	6	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		06/01/2006	SCHEDULED REDEMPTION		7,117	7,117	7,265	7,229	0	(111)	0	(111)	0	7,117	0	0	0	82	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		06/01/2006	SCHEDULED REDEMPTION		7,153	7,153	7,476	7,414	0	(260)	0	(260)	0	7,153	0	0	0	125	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2006	SCHEDULED REDEMPTION		2,085	2,085	2,128	2,116	0	(31)	0	(31)	0	2,085	0	0	0	30	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		06/01/2006	SCHEDULED REDEMPTION		2,141	2,141	2,238	2,221	0	(80)	0	(80)	0	2,141	0	0	0	25	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2006	SCHEDULED REDEMPTION		2,125	2,125	2,169	2,156	0	(31)	0	(31)	0	2,125	0	0	0	31	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2006	SCHEDULED REDEMPTION		4,449	4,449	4,712	4,628	0	(178)	0	(178)	0	4,449	0	0	0	94	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2006	SCHEDULED REDEMPTION		18,599	18,599	19,376	19,313	0	(714)	0	(714)	0	18,599	0	0	0	269	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2006	SCHEDULED REDEMPTION		2,333	2,333	2,382	2,372	0	(39)	0	(39)	0	2,333	0	0	0	34	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2006	SCHEDULED REDEMPTION		244	244	251	254	0	(10)	0	(10)	0	244	0	0	0	4	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2006	SCHEDULED REDEMPTION		1,371	1,371	1,399	1,392	0	(21)	0	(21)	0	1,371	0	0	0	16	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		06/01/2006	SCHEDULED REDEMPTION		490	490	512	508	0	(18)	0	(18)	0	490	0	0	0	8	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		06/01/2006	SCHEDULED REDEMPTION		44	44	46	46	0	(1)	0	(1)	0	44	0	0	0	1	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		06/01/2006	SCHEDULED REDEMPTION		266	266	271	270	0	(4)	0	(4)	0	266	0	0	0	4	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		06/01/2006	SCHEDULED REDEMPTION		196	196	200	200	0	(3)	0	(3)	0	196	0	0	0	3	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2006	SCHEDULED REDEMPTION		12,234	12,234	12,509	12,432	0	(198)	0	(198)	0	12,234	0	0	0	209	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2006	SCHEDULED REDEMPTION		55	55	57	58	0	(3)	0	(3)	0	55	0	0	0	1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2006	SCHEDULED REDEMPTION		10,198	10,198	10,410	10,353	0	(155)	0	(155)	0	10,198	0	0	0	141	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2006	SCHEDULED REDEMPTION		5,137	5,137	5,244	5,218	0	(82)	0	(82)	0	5,137	0	0	0	78	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		06/01/2006	SCHEDULED REDEMPTION		613	613	637	632	0	(19)	0	(19)	0	613	0	0	0	10	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2006	SCHEDULED REDEMPTION		1,845	1,845	1,884	1,873	0	(27)	0	(27)	0	1,845	0	0	0	26	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		06/01/2006	SCHEDULED REDEMPTION		3,773	3,773	3,943	3,913	0	(140)	0	(140)	0	3,773	0	0	0	53	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		06/01/2006	SCHEDULED REDEMPTION		583	583	599	599	0	(16)	0	(16)	0	583	0	0	0	8	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		06/01/2006	SCHEDULED REDEMPTION		118	118	120	119	0	(2)	0	(2)	0	118	0	0	0	2	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2006	SCHEDULED REDEMPTION		211	211	224	220	0	(9)	0	(9)	0	211	0	0	0	4	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		06/01/2006	SCHEDULED REDEMPTION		351	351	371	366	0	(15)	0	(15)	0	351	0	0	0	7	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2006	SCHEDULED REDEMPTION		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		06/01/2006	SCHEDULED REDEMPTION		53	53	56	55	0	(3)	0	(3)	0	53	0	0	0	1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2006	SCHEDULED REDEMPTION		1,749	1,749	1,785	1,775	0	(26)	0	(26)	0	1,749	0	0	0	28	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		06/01/2006	SCHEDULED REDEMPTION		21,375	21,375	21,441	21,432	0	(58)	0	(58)	0	21,375	0	0	0	312	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		06/01/2006	SCHEDULED REDEMPTION		25,445	25,445	26,594	26,329	0	(884)	0	(884)	0	25,445	0	0	0	356	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		06/01/2006	SCHEDULED REDEMPTION		313	313	313	313	0	(1)	0	(1)	0	313	0	0	0	4	11/01/2031	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)
31388K-4F-6	FED NATL MTG ASSOC #607522		06/01/2006	SCHEDULED REDEMPTION		13,478	13,478	13,507	13,505	0	(26)	0	(26)	0	13,478	0	0	0	195	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2006	SCHEDULED REDEMPTION		844	844	862	858	0	(13)	0	(13)	0	844	0	0	0	14	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		06/01/2006	SCHEDULED REDEMPTION		302	302	303	303	0	(1)	0	(1)	0	302	0	0	0	5	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		06/01/2006	SCHEDULED REDEMPTION		10,796	10,796	10,908	10,890	0	(94)	0	(94)	0	10,796	0	0	0	174	01/01/2032	1
31388M-FQ-6	FED NATL MTG ASSOC #608675		05/01/2006	SCHEDULED REDEMPTION		78,464	78,464	82,007	81,257	0	(2,793)	0	(2,793)	0	78,464	0	0	0	915	10/01/2031	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2006	SCHEDULED REDEMPTION		47,533	47,533	48,291	47,956	0	(423)	0	(423)	0	47,533	0	0	0	678	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2006	SCHEDULED REDEMPTION		38,070	38,070	38,677	38,402	0	(332)	0	(332)	0	38,070	0	0	0	505	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2006	SCHEDULED REDEMPTION		4,781	4,781	4,881	4,854	0	(73)	0	(73)	0	4,781	0	0	0	75	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2006	SCHEDULED REDEMPTION		372	372	379	377	0	(6)	0	(6)	0	372	0	0	0	6	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		06/01/2006	SCHEDULED REDEMPTION		850	850	868	863	0	(13)	0	(13)	0	850	0	0	0	13	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2006	SCHEDULED REDEMPTION		27,270	27,270	28,881	28,381	0	(1,111)	0	(1,111)	0	27,270	0	0	0	388	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		06/01/2006	SCHEDULED REDEMPTION		290	290	303	301	0	(11)	0	(11)	0	290	0	0	0	5	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2006	SCHEDULED REDEMPTION		2,101	2,101	2,144	2,132	0	(31)	0	(31)	0	2,101	0	0	0	30	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2006	SCHEDULED REDEMPTION		2,723	2,723	2,780	2,765	0	(42)	0	(42)	0	2,723	0	0	0	38	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		06/01/2006	SCHEDULED REDEMPTION		127	127	133	131	0	(5)	0	(5)	0	127	0	0	0	2	10/01/2031	1
31388Q-FG-9	FED NATL MTG ASSOC #611367		06/01/2006	SCHEDULED REDEMPTION		1,195	1,195	1,222	1,218	0	(23)	0	(23)	0	1,195	0	0	0	19	10/01/2031	1
31388Q-QM-4	FED NATL MTG ASSOC #611660		06/01/2006	SCHEDULED REDEMPTION		147	147	153	151	0	(5)	0	(5)	0	147	0	0	0	2	01/01/2032	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2006	SCHEDULED REDEMPTION		843	843	860	855	0	(13)	0	(13)	0	843	0	0	0	12	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		06/01/2006	SCHEDULED REDEMPTION		5,396	5,396	5,603	5,596	0	(200)	0	(200)	0	5,396	0	0	0	101	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2006	SCHEDULED REDEMPTION		272	272	283	282	0	(10)	0	(10)	0	272	0	0	0	4	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		06/01/2006	SCHEDULED REDEMPTION		423	423	444	443	0	(20)	0	(20)	0	423	0	0	0	6	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2006	SCHEDULED REDEMPTION		165	165	175	172	0	(7)	0	(7)	0	165	0	0	0	3	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		06/01/2006	SCHEDULED REDEMPTION		10,214	10,214	10,487	10,469	0	(255)	0	(255)	0	10,214	0	0	0	115	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2006	SCHEDULED REDEMPTION		301	301	307	306	0	(5)	0	(5)	0	301	0	0	0	4	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		06/01/2006	SCHEDULED REDEMPTION		22,331	22,331	22,680	22,657	0	(327)	0	(327)	0	22,331	0	0	0	285	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2006	SCHEDULED REDEMPTION		43,144	43,144	44,040	43,785	0	(641)	0	(641)	0	43,144	0	0	0	674	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		06/01/2006	SCHEDULED REDEMPTION		960	960	1,004	993	0	(33)	0	(33)	0	960	0	0	0	15	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		06/01/2006	SCHEDULED REDEMPTION		1,729	1,729	1,746	1,744	0	(15)	0	(15)	0	1,729	0	0	0	21	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2006	SCHEDULED REDEMPTION		889	889	925	921	0	(32)	0	(32)	0	889	0	0	0	12	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		06/01/2006	SCHEDULED REDEMPTION		11,670	11,670	11,791	11,773	0	(103)	0	(103)	0	11,670	0	0	0	175	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2006	SCHEDULED REDEMPTION		2,261	2,261	2,308	2,297	0	(35)	0	(35)	0	2,261	0	0	0	33	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		06/01/2006	SCHEDULED REDEMPTION		1,879	1,879	1,933	1,932	0	(53)	0	(53)	0	1,879	0	0	0	21	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		06/01/2006	SCHEDULED REDEMPTION		169	169	177	175	0	(6)	0	(6)	0	169	0	0	0	3	08/01/2031	1

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CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31389A-CN-1	FED NATL MTG ASSOC #619377		06/01/2006	SCHEDULED REDEMPTION		380	380	397	392	0	(12)	0	(12)	0	380	0	0	0	7	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		06/01/2006	SCHEDULED REDEMPTION		37,483	37,483	37,872	37,815	0	(332)	0	(332)	0	37,483	0	0	0	485	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		06/01/2006	SCHEDULED REDEMPTION		111	111	113	113	0	(2)	0	(2)	0	111	0	0	0	2	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		06/01/2006	SCHEDULED REDEMPTION		227	227	238	238	0	(11)	0	(11)	0	227	0	0	0	3	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		06/01/2006	SCHEDULED REDEMPTION		642	642	649	648	0	(6)	0	(6)	0	642	0	0	0	10	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		06/01/2006	SCHEDULED REDEMPTION		632	632	634	634	0	(1)	0	(1)	0	632	0	0	0	7	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2006	SCHEDULED REDEMPTION		2,166	2,166	2,166	2,166	0	0	0	0	0	2,166	0	0	0	29	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2006	SCHEDULED REDEMPTION		241	241	251	249	0	(8)	0	(8)	0	241	0	0	0	4	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2006	SCHEDULED REDEMPTION		2,236	2,236	2,305	2,298	0	(62)	0	(62)	0	2,236	0	0	0	30	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		06/01/2006	SCHEDULED REDEMPTION		226	226	236	233	0	(8)	0	(8)	0	226	0	0	0	4	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		06/01/2006	SCHEDULED REDEMPTION		15,807	15,807	16,230	16,192	0	(385)	0	(385)	0	15,807	0	0	0	194	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2006	SCHEDULED REDEMPTION		121	121	125	125	0	(4)	0	(4)	0	121	0	0	0	2	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		06/01/2006	SCHEDULED REDEMPTION		24,040	24,040	24,125	24,114	0	(75)	0	(75)	0	24,040	0	0	0	265	02/01/2032	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2006	SCHEDULED REDEMPTION		1,852	1,852	1,896	1,883	0	(31)	0	(31)	0	1,852	0	0	0	22	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2006	SCHEDULED REDEMPTION		27,552	27,552	28,290	28,224	0	(671)	0	(671)	0	27,552	0	0	0	321	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		06/01/2006	SCHEDULED REDEMPTION		20,562	20,562	20,805	20,771	0	(209)	0	(209)	0	20,562	0	0	0	332	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		06/01/2006	SCHEDULED REDEMPTION		5,611	5,611	5,887	5,876	0	(266)	0	(266)	0	5,611	0	0	0	80	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		06/01/2006	SCHEDULED REDEMPTION		4,904	4,904	5,146	5,135	0	(231)	0	(231)	0	4,904	0	0	0	78	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		06/01/2006	SCHEDULED REDEMPTION		246	246	258	254	0	(8)	0	(8)	0	246	0	0	0	4	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		06/01/2006	SCHEDULED REDEMPTION		435	435	456	455	0	(20)	0	(20)	0	435	0	0	0	5	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2006	SCHEDULED REDEMPTION		2,017	2,017	2,098	2,088	0	(71)	0	(71)	0	2,017	0	0	0	26	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		06/01/2006	SCHEDULED REDEMPTION		3,193	3,193	3,351	3,345	0	(151)	0	(151)	0	3,193	0	0	0	51	02/01/2032	1
31389M-UV-7	FED NATL MTG ASSOC #629796		04/01/2006	SCHEDULED REDEMPTION		282	282	296	294	0	(12)	0	(12)	0	282	0	0	0	2	09/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		06/01/2006	SCHEDULED REDEMPTION		300	300	315	313	0	(13)	0	(13)	0	300	0	0	0	4	09/01/2032	1
31389M-Y3-5	FED NATL MTG ASSOC #629930		06/01/2006	SCHEDULED REDEMPTION		1,865	1,865	1,819	1,820	0	44	0	44	0	1,865	0	0	0	19	08/01/2033	1
31389N-AH-8	FED NATL MTG ASSOC #630108		06/01/2006	SCHEDULED REDEMPTION		16,669	16,669	17,315	17,876	0	(1,206)	0	(1,206)	0	16,669	0	0	0	209	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		06/01/2006	SCHEDULED REDEMPTION		156	156	163	160	0	(5)	0	(5)	0	156	0	0	0	2	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		06/01/2006	SCHEDULED REDEMPTION		1,432	1,432	1,464	1,457	0	(25)	0	(25)	0	1,432	0	0	0	22	05/01/2032	1
31389N-TG-0	FED NATL MTG ASSOC #630651		06/01/2006	SCHEDULED REDEMPTION		209	209	217	215	0	(6)	0	(6)	0	209	0	0	0	4	02/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		06/01/2006	SCHEDULED REDEMPTION		312	312	326	321	0	(9)	0	(9)	0	312	0	0	0	5	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2006	SCHEDULED REDEMPTION		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		06/01/2006	SCHEDULED REDEMPTION		4,280	4,280	4,331	4,325	0	(45)	0	(45)	0	4,280	0	0	0	60	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2006	SCHEDULED REDEMPTION		3,151	3,151	3,278	3,262	0	(111)	0	(111)	0	3,151	0	0	0	46	04/01/2017	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)
31389R-VP-8	FED NATL MTG ASSOC #633422		06/01/2006	SCHEDULED REDEMPTION		58	58	61	61	0	(3)	0	(3)	0	58	0	0	0	1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		06/01/2006	SCHEDULED REDEMPTION		11,443	11,443	11,623	11,612	0	(169)	0	(169)	0	11,443	0	0	0	140	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2006	SCHEDULED REDEMPTION		7,749	7,749	7,749	7,749	0	0	0	0	0	7,749	0	0	0	108	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		06/01/2006	SCHEDULED REDEMPTION		911	911	957	955	0	(44)	0	(44)	0	911	0	0	0	15	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		06/01/2006	SCHEDULED REDEMPTION		14,023	14,023	14,386	14,364	0	(341)	0	(341)	0	14,023	0	0	0	169	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2006	SCHEDULED REDEMPTION		10,097	10,097	10,254	10,240	0	(143)	0	(143)	0	10,097	0	0	0	123	03/01/2017	1
31389T-SN-3	FED NATL MTG ASSOC #635125		06/01/2006	SCHEDULED REDEMPTION		330	330	337	336	0	(6)	0	(6)	0	330	0	0	0	5	06/01/2032	1
31389U-KV-0	FED NATL MTG ASSOC #635808		06/01/2006	SCHEDULED REDEMPTION		450	450	470	464	0	(15)	0	(15)	0	450	0	0	0	7	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		06/01/2006	SCHEDULED REDEMPTION		397	397	417	416	0	(19)	0	(19)	0	397	0	0	0	6	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		06/01/2006	SCHEDULED REDEMPTION		27,438	27,438	28,815	28,717	0	(1,279)	0	(1,279)	0	27,438	0	0	0	399	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		06/01/2006	SCHEDULED REDEMPTION		496	496	507	505	0	(9)	0	(9)	0	496	0	0	0	8	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2006	SCHEDULED REDEMPTION		864	864	897	885	0	(21)	0	(21)	0	864	0	0	0	14	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		06/01/2006	SCHEDULED REDEMPTION		25,989	25,989	26,987	26,641	0	(652)	0	(652)	0	25,989	0	0	0	486	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		06/01/2006	SCHEDULED REDEMPTION		3,558	3,558	3,566	3,565	0	(7)	0	(7)	0	3,558	0	0	0	50	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		06/01/2006	SCHEDULED REDEMPTION		378	378	393	387	0	(9)	0	(9)	0	378	0	0	0	7	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2006	SCHEDULED REDEMPTION		420	420	436	430	0	(11)	0	(11)	0	420	0	0	0	7	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		06/01/2006	SCHEDULED REDEMPTION		10,710	10,710	11,248	11,192	0	(481)	0	(481)	0	10,710	0	0	0	117	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		06/01/2006	SCHEDULED REDEMPTION		16,858	16,858	17,312	17,274	0	(416)	0	(416)	0	16,858	0	0	0	272	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		06/01/2006	SCHEDULED REDEMPTION		9,837	9,837	10,059	10,014	0	(176)	0	(176)	0	9,837	0	0	0	153	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2006	SCHEDULED REDEMPTION		326	326	338	334	0	(8)	0	(8)	0	326	0	0	0	5	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		06/01/2006	SCHEDULED REDEMPTION		1,402	1,402	1,409	1,408	0	(6)	0	(6)	0	1,402	0	0	0	18	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		06/01/2006	SCHEDULED REDEMPTION		350	350	352	352	0	(2)	0	(2)	0	350	0	0	0	5	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		06/01/2006	SCHEDULED REDEMPTION		1,645	1,645	1,691	1,691	0	(46)	0	(46)	0	1,645	0	0	0	16	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		06/01/2006	SCHEDULED REDEMPTION		1,043	1,043	1,090	1,075	0	(32)	0	(32)	0	1,043	0	0	0	16	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		06/01/2006	SCHEDULED REDEMPTION		6,443	6,443	6,462	6,459	0	(16)	0	(16)	0	6,443	0	0	0	77	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		06/01/2006	SCHEDULED REDEMPTION		172	172	172	172	0	0	0	0	0	172	0	0	0	3	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		06/01/2006	SCHEDULED REDEMPTION		562	562	590	589	0	(26)	0	(26)	0	562	0	0	0	8	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		06/01/2006	SCHEDULED REDEMPTION		78	78	79	79	0	0	0	0	0	78	0	0	0	1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2006	SCHEDULED REDEMPTION		931	931	968	961	0	(30)	0	(30)	0	931	0	0	0	12	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		06/01/2006	SCHEDULED REDEMPTION		798	798	800	800	0	(2)	0	(2)	0	798	0	0	0	12	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		06/01/2006	SCHEDULED REDEMPTION		2,168	2,168	2,265	2,230	0	(63)	0	(63)	0	2,168	0	0	0	37	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		06/01/2006	SCHEDULED REDEMPTION		16,640	16,640	17,459	17,417	0	(776)	0	(776)	0	16,640	0	0	0	183	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		06/01/2006	SCHEDULED REDEMPTION		162	162	168	166	0	(4)	0	(4)	0	162	0	0	0	3	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31390B-PL-6	FED NATL MTG ASSOC #641327		06/01/2006	SCHEDULED REDEMPTION		297	297	306	305	0	(8)	0	(8)	0	297	0	0	0	4	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		06/01/2006	SCHEDULED REDEMPTION		10,732	10,732	11,191	11,055	0	(324)	0	(324)	0	10,732	0	0	0	196	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		06/01/2006	SCHEDULED REDEMPTION		165	165	174	173	0	(7)	0	(7)	0	165	0	0	0	2	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2006	SCHEDULED REDEMPTION		131	131	136	134	0	(4)	0	(4)	0	131	0	0	0	2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		06/01/2006	SCHEDULED REDEMPTION		74	74	76	76	0	(2)	0	(2)	0	74	0	0	0	1	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		06/01/2006	SCHEDULED REDEMPTION		620	620	622	622	0	(1)	0	(1)	0	620	0	0	0	9	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		06/01/2006	SCHEDULED REDEMPTION		65,355	65,355	68,592	68,502	0	(3,147)	0	(3,147)	0	65,355	0	0	0	1,054	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		06/01/2006	SCHEDULED REDEMPTION		283	283	294	294	0	(12)	0	(12)	0	283	0	0	0	4	06/01/2032	1
31390D-JK-1	FED NATL MTG ASSOC #642966		06/01/2006	SCHEDULED REDEMPTION		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	1	04/01/2032	1
31390D-ZF-4	FED NATL MTG ASSOC #643442		06/01/2006	SCHEDULED REDEMPTION		5,374	5,374	5,599	5,568	0	(194)	0	(194)	0	5,374	0	0	0	70	06/01/2017	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2006	SCHEDULED REDEMPTION		9,816	9,816	10,226	10,176	0	(360)	0	(360)	0	9,816	0	0	0	118	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		06/01/2006	SCHEDULED REDEMPTION		1,580	1,580	1,584	1,583	0	(3)	0	(3)	0	1,580	0	0	0	21	05/01/2032	1
31390E-UP-5	FED NATL MTG ASSOC #644190		05/01/2006	SCHEDULED REDEMPTION		9,218	9,218	9,634	9,484	0	(266)	0	(266)	0	9,218	0	0	0	107	06/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		06/01/2006	SCHEDULED REDEMPTION		544	544	560	560	0	(15)	0	(15)	0	544	0	0	0	8	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		06/01/2006	SCHEDULED REDEMPTION		477	477	499	494	0	(17)	0	(17)	0	477	0	0	0	7	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		06/01/2006	SCHEDULED REDEMPTION		423	423	444	442	0	(19)	0	(19)	0	423	0	0	0	7	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		06/01/2006	SCHEDULED REDEMPTION		75,735	75,735	79,155	77,924	0	(2,189)	0	(2,189)	0	75,735	0	0	0	1,324	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		06/01/2006	SCHEDULED REDEMPTION		5,265	5,265	5,529	5,498	0	(233)	0	(233)	0	5,265	0	0	0	79	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		06/01/2006	SCHEDULED REDEMPTION		299	299	314	312	0	(13)	0	(13)	0	299	0	0	0	4	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		06/01/2006	SCHEDULED REDEMPTION		41	41	43	43	0	(2)	0	(2)	0	41	0	0	0	1	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		06/01/2006	SCHEDULED REDEMPTION		2,323	2,323	2,437	2,430	0	(107)	0	(107)	0	2,323	0	0	0	32	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		06/01/2006	SCHEDULED REDEMPTION		82	82	84	84	0	(1)	0	(1)	0	82	0	0	0	1	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		06/01/2006	SCHEDULED REDEMPTION		616	616	620	619	0	(3)	0	(3)	0	616	0	0	0	9	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		06/01/2006	SCHEDULED REDEMPTION		37,770	37,770	37,981	37,942	0	(172)	0	(172)	0	37,770	0	0	0	612	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		06/01/2006	SCHEDULED REDEMPTION		13,773	13,773	14,395	14,229	0	(455)	0	(455)	0	13,773	0	0	0	240	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		06/01/2006	SCHEDULED REDEMPTION		4,391	4,391	4,416	4,411	0	(20)	0	(20)	0	4,391	0	0	0	64	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2006	SCHEDULED REDEMPTION		841	841	888	868	0	(27)	0	(27)	0	841	0	0	0	14	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		06/01/2006	SCHEDULED REDEMPTION		57	57	58	58	0	0	0	0	0	57	0	0	0	1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		06/01/2006	SCHEDULED REDEMPTION		5,739	5,739	6,001	5,994	0	(255)	0	(255)	0	5,739	0	0	0	82	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		06/01/2006	SCHEDULED REDEMPTION		297	297	311	310	0	(13)	0	(13)	0	297	0	0	0	4	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		06/01/2006	SCHEDULED REDEMPTION		1,487	1,487	1,496	1,494	0	(7)	0	(7)	0	1,487	0	0	0	17	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		06/01/2006	SCHEDULED REDEMPTION		324	324	340	338	0	(13)	0	(13)	0	324	0	0	0	5	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		06/01/2006	SCHEDULED REDEMPTION		2,201	2,201	2,214	2,211	0	(10)	0	(10)	0	2,201	0	0	0	28	07/01/2032	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)
31390N-QQ-8	FED NATL MTG ASSOC #651263		06/01/2006	SCHEDULED REDEMPTION		167	167	175	174	0	(8)	0	(8)	0	167	0	0	0	2	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		06/01/2006	SCHEDULED REDEMPTION		3,889	3,889	4,108	4,018	0	(128)	0	(128)	0	3,889	0	0	0	66	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		06/01/2006	SCHEDULED REDEMPTION		113	113	114	113	0	(1)	0	(1)	0	113	0	0	0	2	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		06/01/2006	SCHEDULED REDEMPTION		883	883	888	887	0	(4)	0	(4)	0	883	0	0	0	13	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		06/01/2006	SCHEDULED REDEMPTION		229,615	229,615	230,874	230,640	0	(1,025)	0	(1,025)	0	229,615	0	0	0	3,360	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		06/01/2006	SCHEDULED REDEMPTION		8,683	8,683	9,119	9,068	0	(385)	0	(385)	0	8,683	0	0	0	95	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		06/01/2006	SCHEDULED REDEMPTION		9,678	9,678	10,164	10,107	0	(429)	0	(429)	0	9,678	0	0	0	156	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		06/01/2006	SCHEDULED REDEMPTION		5,724	5,724	5,760	5,753	0	(29)	0	(29)	0	5,724	0	0	0	79	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		06/01/2006	SCHEDULED REDEMPTION		1,049	1,049	1,100	1,094	0	(46)	0	(46)	0	1,049	0	0	0	12	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		06/01/2006	SCHEDULED REDEMPTION		130	130	136	135	0	(5)	0	(5)	0	130	0	0	0	2	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		06/01/2006	SCHEDULED REDEMPTION		9,268	9,268	9,733	9,666	0	(398)	0	(398)	0	9,268	0	0	0	103	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		06/01/2006	SCHEDULED REDEMPTION		10,028	10,028	10,521	10,476	0	(448)	0	(448)	0	10,028	0	0	0	162	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2006	SCHEDULED REDEMPTION		1,370	1,370	1,401	1,401	0	(31)	0	(31)	0	1,370	0	0	0	19	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		06/01/2006	SCHEDULED REDEMPTION		50	50	52	51	0	(1)	0	(1)	0	50	0	0	0	1	08/01/2032	1
31390R-H2-2	FED NATL MTG ASSOC #653749		04/01/2006	SCHEDULED REDEMPTION		359	359	361	361	0	(2)	0	(2)	0	359	0	0	0	2	07/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		06/01/2006	SCHEDULED REDEMPTION		443	443	465	461	0	(19)	0	(19)	0	443	0	0	0	6	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2006	SCHEDULED REDEMPTION		7,593	7,593	7,659	7,657	0	(65)	0	(65)	0	7,593	0	0	0	122	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		06/01/2006	SCHEDULED REDEMPTION		556	556	584	580	0	(24)	0	(24)	0	556	0	0	0	6	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		06/01/2006	SCHEDULED REDEMPTION		4,044	4,044	4,247	4,221	0	(176)	0	(176)	0	4,044	0	0	0	45	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		06/01/2006	SCHEDULED REDEMPTION		13,270	13,270	13,935	13,848	0	(579)	0	(579)	0	13,270	0	0	0	155	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		06/01/2006	SCHEDULED REDEMPTION		21,502	21,502	21,635	21,612	0	(110)	0	(110)	0	21,502	0	0	0	348	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		06/01/2006	SCHEDULED REDEMPTION		655	655	658	658	0	(3)	0	(3)	0	655	0	0	0	9	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		06/01/2006	SCHEDULED REDEMPTION		773	773	812	807	0	(34)	0	(34)	0	773	0	0	0	11	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		06/01/2006	SCHEDULED REDEMPTION		2,844	2,844	2,923	2,918	0	(74)	0	(74)	0	2,844	0	0	0	33	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2006	SCHEDULED REDEMPTION		1,389	1,389	1,396	1,395	0	(6)	0	(6)	0	1,389	0	0	0	19	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		06/01/2006	SCHEDULED REDEMPTION		592	592	621	617	0	(26)	0	(26)	0	592	0	0	0	9	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		06/01/2006	SCHEDULED REDEMPTION		260,501	260,501	269,063	268,355	0	(7,854)	0	(7,854)	0	260,501	0	0	0	3,454	11/01/2017	1
31390W-YF-3	FED NATL MTG ASSOC #658710		04/07/2006	BANK OF AMERICA		861,705	886,321	877,506	877,506	0	0	0	0	0	877,506	0	(15,801)	(15,801)	0	04/01/2036	1
31390W-YL-0	FED NATL MTG ASSOC #658715		04/07/2006	BANK OF AMERICA		899,399	925,092	915,876	915,876	0	0	0	0	0	915,876	0	(16,477)	(16,477)	0	04/01/2036	1
31390W-4M-1	FED NATL MTG ASSOC #658828		06/01/2006	SCHEDULED REDEMPTION		43	43	46	45	0	(2)	0	(2)	0	43	0	0	0	1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		06/01/2006	SCHEDULED REDEMPTION		15,106	15,106	15,266	15,263	0	(158)	0	(158)	0	15,106	0	0	0	186	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		06/01/2006	SCHEDULED REDEMPTION		3,933	3,933	4,130	4,105	0	(172)	0	(172)	0	3,933	0	0	0	63	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		06/01/2006	SCHEDULED REDEMPTION		3,750	3,750	3,938	3,918	0	(168)	0	(168)	0	3,750	0	0	0	60	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31391A-X4-6	FED NATL MTG ASSOC #661399		06/01/2006	SCHEDULED REDEMPTION		3,363	3,363	3,448	3,445	0	(82)	0	(82)	0	3,363	0	0	0	48	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		06/01/2006	SCHEDULED REDEMPTION		16,549	16,549	17,016	17,012	0	(463)	0	(463)	0	16,549	0	0	0	215	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		06/01/2006	SCHEDULED REDEMPTION		12,706	12,706	13,332	13,266	0	(560)	0	(560)	0	12,706	0	0	0	172	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2006	SCHEDULED REDEMPTION		78,969	78,969	80,786	80,649	0	(1,680)	0	(1,680)	0	78,969	0	0	0	1,027	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		06/01/2006	SCHEDULED REDEMPTION		493	493	518	514	0	(21)	0	(21)	0	493	0	0	0	7	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		06/01/2006	SCHEDULED REDEMPTION		16,111	16,111	16,513	16,501	0	(390)	0	(390)	0	16,111	0	0	0	223	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		06/01/2006	SCHEDULED REDEMPTION		99,802	99,802	103,165	102,886	0	(3,084)	0	(3,084)	0	99,802	0	0	0	1,342	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		06/01/2006	SCHEDULED REDEMPTION		473	473	483	483	0	(10)	0	(10)	0	473	0	0	0	7	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		06/01/2006	SCHEDULED REDEMPTION		654	654	670	668	0	(14)	0	(14)	0	654	0	0	0	8	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		06/01/2006	SCHEDULED REDEMPTION		37,351	37,351	38,385	38,301	0	(951)	0	(951)	0	37,351	0	0	0	385	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		06/01/2006	SCHEDULED REDEMPTION		5,096	5,096	5,351	5,314	0	(219)	0	(219)	0	5,096	0	0	0	57	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		06/01/2006	SCHEDULED REDEMPTION		31,870	31,870	32,768	32,761	0	(891)	0	(891)	0	31,870	0	0	0	223	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2006	SCHEDULED REDEMPTION		13,056	13,056	13,711	13,608	0	(551)	0	(551)	0	13,056	0	0	0	142	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2006	SCHEDULED REDEMPTION		6,614	6,614	6,791	6,781	0	(167)	0	(167)	0	6,614	0	0	0	77	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2006	SCHEDULED REDEMPTION		158,467	158,467	162,014	161,800	0	(3,333)	0	(3,333)	0	158,467	0	0	0	2,028	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		06/01/2006	SCHEDULED REDEMPTION		9,846	9,846	10,331	10,274	0	(428)	0	(428)	0	9,846	0	0	0	140	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2006	SCHEDULED REDEMPTION		302,570	302,570	307,711	306,277	0	(3,708)	0	(3,708)	0	302,570	0	0	0	3,312	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		06/01/2006	SCHEDULED REDEMPTION		11,522	11,522	12,042	11,903	0	(381)	0	(381)	0	11,522	0	0	0	183	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2006	SCHEDULED REDEMPTION		1,525	1,525	1,549	1,547	0	(22)	0	(22)	0	1,525	0	0	0	20	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		06/01/2006	SCHEDULED REDEMPTION		2,802	2,802	2,823	2,822	0	(21)	0	(21)	0	2,802	0	0	0	34	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2006	SCHEDULED REDEMPTION		84,031	84,031	87,642	86,967	0	(2,936)	0	(2,936)	0	84,031	0	0	0	1,194	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		06/01/2006	SCHEDULED REDEMPTION		1,010	1,010	1,018	1,018	0	(8)	0	(8)	0	1,010	0	0	0	12	01/01/2018	1
31391S-K8-2	FED NATL MTG ASSOC #675419		04/01/2006	SCHEDULED REDEMPTION		434	434	453	453	0	(19)	0	(19)	0	434	0	0	0	2	12/01/2032	1
31391S-RX-0	FED NATL MTG ASSOC #675602		06/01/2006	SCHEDULED REDEMPTION		9,253	9,253	9,680	9,633	0	(380)	0	(380)	0	9,253	0	0	0	110	01/01/2032	1
31391S-U5-7	FED NATL MTG ASSOC #675704		06/01/2006	SCHEDULED REDEMPTION		26,801	26,801	25,377	25,382	0	1,420	0	1,420	0	26,801	0	0	0	204	02/01/2033	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		06/01/2006	SCHEDULED REDEMPTION		4,432	4,432	4,636	4,627	0	(196)	0	(196)	0	4,432	0	0	0	64	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		06/01/2006	SCHEDULED REDEMPTION		9,003	9,003	9,228	9,221	0	(218)	0	(218)	0	9,003	0	0	0	121	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		06/01/2006	SCHEDULED REDEMPTION		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		06/01/2006	SCHEDULED REDEMPTION		4,833	4,833	4,893	4,889	0	(57)	0	(57)	0	4,833	0	0	0	59	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		06/01/2006	SCHEDULED REDEMPTION		614,368	614,368	629,919	626,805	0	(12,437)	0	(12,437)	0	614,368	0	0	0	6,589	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2006	SCHEDULED REDEMPTION		2,168	2,168	2,255	2,244	0	(76)	0	(76)	0	2,168	0	0	0	31	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		06/01/2006	SCHEDULED REDEMPTION		513,340	513,340	517,912	517,852	0	(4,512)	0	(4,512)	0	513,340	0	0	0	6,731	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		06/01/2006	SCHEDULED REDEMPTION		1,507	1,507	1,518	1,518	0	(11)	0	(11)	0	1,507	0	0	0	19	01/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31391Y-VS-3	FED NATL MTG ASSOC #681125		06/01/2006	SCHEDULED REDEMPTION		20,791	20,791	21,305	21,297	0	(505)	0	(505)	0	20,791	0	0	0	214	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		06/01/2006	SCHEDULED REDEMPTION		32,535	32,535	34,167	33,837	0	(1,302)	0	(1,302)	0	32,535	0	0	0	444	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		06/01/2006	SCHEDULED REDEMPTION		3,896	3,896	3,924	3,924	0	(28)	0	(28)	0	3,896	0	0	0	50	02/01/2018	1
31400B-ZG-4	FED NATL MTG ASSOC #683043		06/01/2006	SCHEDULED REDEMPTION		21,194	21,194	22,237	22,056	0	(862)	0	(862)	0	21,194	0	0	0	342	02/01/2033	1
31400B-5Z-5	FED NATL MTG ASSOC #683164		06/01/2006	SCHEDULED REDEMPTION		10,479	10,479	11,004	10,898	0	(420)	0	(420)	0	10,479	0	0	0	170	02/01/2033	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		06/01/2006	SCHEDULED REDEMPTION		61	61	64	64	0	(3)	0	(3)	0	61	0	0	0	1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		06/01/2006	SCHEDULED REDEMPTION		745	745	761	759	0	(14)	0	(14)	0	745	0	0	0	9	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		06/01/2006	SCHEDULED REDEMPTION		865	865	840	841	0	24	0	24	0	865	0	0	0	9	05/01/2034	1
31400E-V9-8	FED NATL MTG ASSOC #685640		06/01/2006	SCHEDULED REDEMPTION		253,463	253,463	261,225	259,677	0	(6,214)	0	(6,214)	0	253,463	0	0	0	2,459	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		06/01/2006	SCHEDULED REDEMPTION		986	986	1,008	1,007	0	(22)	0	(22)	0	986	0	0	0	14	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		06/01/2006	SCHEDULED REDEMPTION		475	475	485	484	0	(9)	0	(9)	0	475	0	0	0	6	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		06/01/2006	SCHEDULED REDEMPTION		84,091	84,091	84,984	84,969	0	(878)	0	(878)	0	84,091	0	0	0	918	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		06/01/2006	SCHEDULED REDEMPTION		40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		06/01/2006	SCHEDULED REDEMPTION		59	59	62	61	0	(2)	0	(2)	0	59	0	0	0	1	03/01/2033	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		06/01/2006	SCHEDULED REDEMPTION		80,838	80,838	81,696	81,680	0	(843)	0	(843)	0	80,838	0	0	0	860	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		06/01/2006	SCHEDULED REDEMPTION		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		06/01/2006	SCHEDULED REDEMPTION		67,443	67,443	69,027	68,999	0	(1,556)	0	(1,556)	0	67,443	0	0	0	879	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		06/01/2006	SCHEDULED REDEMPTION		5,958	5,958	6,144	6,140	0	(182)	0	(182)	0	5,958	0	0	0	74	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2006	SCHEDULED REDEMPTION		49,204	49,204	49,727	49,717	0	(513)	0	(513)	0	49,204	0	0	0	601	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		06/01/2006	SCHEDULED REDEMPTION		712,673	712,673	721,247	721,097	0	(8,424)	0	(8,424)	0	712,673	0	0	0	8,789	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		06/01/2006	SCHEDULED REDEMPTION		1,217,481	1,217,481	1,200,969	1,201,823	0	15,658	0	15,658	0	1,217,481	0	0	0	15,461	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		06/01/2006	SCHEDULED REDEMPTION		261	261	273	273	0	(12)	0	(12)	0	261	0	0	0	4	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		06/01/2006	SCHEDULED REDEMPTION		8,058	8,058	8,159	8,153	0	(95)	0	(95)	0	8,058	0	0	0	98	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		06/01/2006	SCHEDULED REDEMPTION		5,069	5,069	5,107	5,107	0	(38)	0	(38)	0	5,069	0	0	0	62	02/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2006	SCHEDULED REDEMPTION		2,796	2,796	2,856	2,848	0	(52)	0	(52)	0	2,796	0	0	0	31	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		06/01/2006	SCHEDULED REDEMPTION		22,015	22,015	22,249	22,242	0	(227)	0	(227)	0	22,015	0	0	0	275	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		06/01/2006	SCHEDULED REDEMPTION		2,677	2,677	2,761	2,758	0	(81)	0	(81)	0	2,677	0	0	0	38	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		06/01/2006	SCHEDULED REDEMPTION		858	858	879	879	0	(21)	0	(21)	0	858	0	0	0	11	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		06/01/2006	SCHEDULED REDEMPTION		2,078	2,078	2,123	2,117	0	(39)	0	(39)	0	2,078	0	0	0	23	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		06/01/2006	SCHEDULED REDEMPTION		579	579	593	591	0	(12)	0	(12)	0	579	0	0	0	7	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		06/01/2006	SCHEDULED REDEMPTION		590	590	604	604	0	(14)	0	(14)	0	590	0	0	0	7	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		06/01/2006	SCHEDULED REDEMPTION		600	600	615	614	0	(15)	0	(15)	0	600	0	0	0	7	03/01/2018	1
31401P-GD-0	FED NATL MTG ASSOC #713996		06/01/2006	SCHEDULED REDEMPTION		12,962	12,962	12,971	12,970	0	(8)	0	(8)	0	12,962	0	0	0	142	07/01/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31401V-3P-4	FED NATL MTG ASSOC #720006		06/01/2006	SCHEDULED REDEMPTION		46,568	46,568	47,062	47,049	0	(482)	0	(482)	0	46,568	0	0	0	521	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		06/01/2006	SCHEDULED REDEMPTION		12,295	12,295	11,978	11,988	0	307	0	307	0	12,295	0	0	0	141	10/01/2033	1
31401X-EA-1	FED NATL MTG ASSOC #721129		06/01/2006	SCHEDULED REDEMPTION		207	207	217	217	0	(10)	0	(10)	0	207	0	0	0	3	07/01/2034	1
31401X-H8-3	FED NATL MTG ASSOC #721255		06/01/2006	SCHEDULED REDEMPTION		304,127	304,127	307,358	307,274	0	(3,147)	0	(3,147)	0	304,127	0	0	0	3,557	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		06/01/2006	SCHEDULED REDEMPTION		36,161	36,161	36,546	36,538	0	(377)	0	(377)	0	36,161	0	0	0	431	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		06/01/2006	SCHEDULED REDEMPTION		36,412	36,412	37,314	37,292	0	(881)	0	(881)	0	36,412	0	0	0	542	06/01/2033	1
31401Y-DT-9	FED NATL MTG ASSOC #722014		06/01/2006	SCHEDULED REDEMPTION		316	316	332	328	0	(12)	0	(12)	0	316	0	0	0	5	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		06/01/2006	SCHEDULED REDEMPTION		7,810	7,810	7,814	7,814	0	(4)	0	(4)	0	7,810	0	0	0	80	07/01/2033	1
31402A-JW-7	FED NATL MTG ASSOC #723077		06/01/2006	SCHEDULED REDEMPTION		2,382	2,382	2,281	2,285	0	97	0	97	0	2,382	0	0	0	24	04/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		06/01/2006	SCHEDULED REDEMPTION		5,453	5,453	5,599	5,590	0	(137)	0	(137)	0	5,453	0	0	0	67	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		06/01/2006	SCHEDULED REDEMPTION		47,428	47,428	47,932	47,904	0	(476)	0	(476)	0	47,428	0	0	0	574	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2006	SCHEDULED REDEMPTION		121,320	121,320	120,884	120,902	0	418	0	418	0	121,320	0	0	0	1,289	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		06/01/2006	SCHEDULED REDEMPTION		13,929	13,929	13,938	13,937	0	(8)	0	(8)	0	13,929	0	0	0	153	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		06/01/2006	SCHEDULED REDEMPTION		84,983	84,983	86,691	86,591	0	(1,608)	0	(1,608)	0	84,983	0	0	0	1,025	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		06/01/2006	SCHEDULED REDEMPTION		77,774	77,774	79,408	79,315	0	(1,541)	0	(1,541)	0	77,774	0	0	0	941	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2006	SCHEDULED REDEMPTION		2,179	2,179	2,226	2,225	0	(46)	0	(46)	0	2,179	0	0	0	29	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		06/01/2006	SCHEDULED REDEMPTION		706,169	706,169	693,923	694,012	0	12,157	0	12,157	0	706,169	0	0	0	7,787	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		06/01/2006	SCHEDULED REDEMPTION		15,824	15,824	15,779	15,782	0	42	0	42	0	15,824	0	0	0	173	04/01/2034	1
31402C-3J-9	FED NATL MTG ASSOC #725401		04/01/2006	SCHEDULED REDEMPTION		13,334	13,334	13,710	13,707	0	(373)	0	(373)	0	13,334	0	0	0	72	01/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2006	SCHEDULED REDEMPTION		11,291	11,291	11,228	11,236	0	56	0	56	0	11,291	0	0	0	113	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		06/01/2006	SCHEDULED REDEMPTION		31,367	31,367	32,161	32,141	0	(774)	0	(774)	0	31,367	0	0	0	413	08/01/2034	1
31402E-J4-1	FED NATL MTG ASSOC #726683		06/01/2006	SCHEDULED REDEMPTION		10,185	10,185	10,191	10,191	0	(6)	0	(6)	0	10,185	0	0	0	112	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		06/01/2006	SCHEDULED REDEMPTION		107,297	107,297	108,634	108,560	0	(1,264)	0	(1,264)	0	107,297	0	0	0	1,160	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		06/01/2006	SCHEDULED REDEMPTION		2,906	2,906	2,908	2,908	0	(2)	0	(2)	0	2,906	0	0	0	36	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		06/01/2006	SCHEDULED REDEMPTION		998	998	971	971	0	27	0	27	0	998	0	0	0	11	08/01/2033	1
31402E-WR-5	FED NATL MTG ASSOC #727056		06/01/2006	SCHEDULED REDEMPTION		81,677	81,677	80,809	80,866	0	811	0	811	0	81,677	0	0	0	879	09/01/2033	1
31402E-XX-1	FED NATL MTG ASSOC #727094		06/01/2006	SCHEDULED REDEMPTION		38,660	38,660	36,598	36,604	0	2,056	0	2,056	0	38,660	0	0	0	408	08/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		06/01/2006	SCHEDULED REDEMPTION		5,141	5,141	5,009	5,013	0	128	0	128	0	5,141	0	0	0	58	08/01/2033	1
31402H-J6-9	FED NATL MTG ASSOC #729385		06/01/2006	SCHEDULED REDEMPTION		99,496	99,496	95,128	95,200	0	4,297	0	4,297	0	99,496	0	0	0	1,039	08/01/2033	1
31402H-PE-5	FED NATL MTG ASSOC #729521		06/01/2006	SCHEDULED REDEMPTION		3,519	3,519	3,522	3,521	0	(2)	0	(2)	0	3,519	0	0	0	39	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2006	SCHEDULED REDEMPTION		245,542	245,542	238,946	238,970	0	6,571	0	6,571	0	245,542	0	0	0	2,561	07/01/2033	1
31402H-YP-0	FED NATL MTG ASSOC #729818		06/01/2006	SCHEDULED REDEMPTION		824	824	842	840	0	(16)	0	(16)	0	824	0	0	0	10	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		06/01/2006	SCHEDULED REDEMPTION		1,529	1,529	1,546	1,546	0	(17)	0	(17)	0	1,529	0	0	0	20	08/01/2034	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)
31402J-2E-6	FED NATL MTG ASSOC #730773		06/01/2006	SCHEDULED REDEMPTION		147	147	139	139	0	8	0	8	0	147	0	0	0	1	08/01/2033	1
31402J-2F-3	FED NATL MTG ASSOC #730774		06/01/2006	SCHEDULED REDEMPTION		154,533	154,533	152,891	152,991	0	1,542	0	1,542	0	154,533	0	0	0	1,884	08/01/2033	1
31402K-GP-3	FED NATL MTG ASSOC #731106		06/01/2006	SCHEDULED REDEMPTION		52,874	52,874	50,053	50,062	0	2,812	0	2,812	0	52,874	0	0	0	415	07/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		06/01/2006	SCHEDULED REDEMPTION		265,058	265,058	263,112	263,235	0	1,823	0	1,823	0	265,058	0	0	0	2,907	08/01/2033	1
31402K-2L-7	FED NATL MTG ASSOC #731679		06/01/2006	SCHEDULED REDEMPTION		1,411	1,411	1,441	1,437	0	(27)	0	(27)	0	1,411	0	0	0	16	02/01/2019	1
31402L-JY-9	FED NATL MTG ASSOC #732079		04/01/2006	SCHEDULED REDEMPTION		1,339	1,339	1,379	1,378	0	(39)	0	(39)	0	1,339	0	0	0	7	10/01/2033	1
31402N-GL-6	FED NATL MTG ASSOC #733803		06/01/2006	SCHEDULED REDEMPTION		60,711	60,711	63,149	62,053	0	(1,342)	0	(1,342)	0	60,711	0	0	0	858	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		06/01/2006	SCHEDULED REDEMPTION		14,992	14,992	15,226	15,213	0	(221)	0	(221)	0	14,992	0	0	0	166	12/01/2017	1
31402N-4B-1	FED NATL MTG ASSOC #734418		06/01/2006	SCHEDULED REDEMPTION		142,621	142,621	136,693	137,012	0	5,609	0	5,609	0	142,621	0	0	0	1,506	08/01/2033	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		06/01/2006	SCHEDULED REDEMPTION		255	255	268	265	0	(11)	0	(11)	0	255	0	0	0	4	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		06/01/2006	SCHEDULED REDEMPTION		1,710	1,710	1,743	1,739	0	(29)	0	(29)	0	1,710	0	0	0	19	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		06/01/2006	SCHEDULED REDEMPTION		829	829	807	807	0	22	0	22	0	829	0	0	0	10	08/01/2033	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		06/01/2006	SCHEDULED REDEMPTION		26,100	26,100	26,074	26,076	0	25	0	25	0	26,100	0	0	0	260	11/01/2019	1
31402Q-7H-8	FED NATL MTG ASSOC #735396		06/01/2006	SCHEDULED REDEMPTION		1,144	1,144	1,112	1,114	0	29	0	29	0	1,144	0	0	0	12	04/01/2035	1
31402R-DA-4	FED NATL MTG ASSOC #735497		06/01/2006	SCHEDULED REDEMPTION		7,470	7,470	7,267	7,278	0	193	0	193	0	7,470	0	0	0	74	04/01/2035	1
31402R-TQ-2	FED NATL MTG ASSOC #735959		06/01/2006	SCHEDULED REDEMPTION		966,860	966,860	953,112	953,544	0	13,316	0	13,316	0	966,860	0	0	0	10,729	06/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		06/01/2006	SCHEDULED REDEMPTION		2,899	2,899	3,043	3,015	0	(116)	0	(116)	0	2,899	0	0	0	42	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		06/01/2006	SCHEDULED REDEMPTION		65,078	65,078	63,400	63,451	0	1,626	0	1,626	0	65,078	0	0	0	806	09/01/2033	1
31402T-M7-7	FED NATL MTG ASSOC #737582		06/01/2006	SCHEDULED REDEMPTION		17,242	17,242	17,699	17,695	0	(453)	0	(453)	0	17,242	0	0	0	277	09/01/2033	1
31402T-V4-4	FED NATL MTG ASSOC #737835		06/01/2006	SCHEDULED REDEMPTION		22,318	22,318	21,405	21,449	0	869	0	869	0	22,318	0	0	0	243	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		06/01/2006	SCHEDULED REDEMPTION		83,389	83,389	81,239	81,305	0	2,084	0	2,084	0	83,389	0	0	0	913	09/01/2033	1
31402U-ME-9	FED NATL MTG ASSOC #738457		06/01/2006	SCHEDULED REDEMPTION		6,084	6,084	5,760	5,761	0	324	0	324	0	6,084	0	0	0	56	09/01/2033	1
31402U-X9-8	FED NATL MTG ASSOC #738804		06/01/2006	SCHEDULED REDEMPTION		190,449	190,449	197,412	195,596	0	(5,147)	0	(5,147)	0	190,449	0	0	0	2,555	10/01/2018	1
31402U-YJ-5	FED NATL MTG ASSOC #738813		04/01/2006	SCHEDULED REDEMPTION		977	977	1,022	1,021	0	(45)	0	(45)	0	977	0	0	0	5	10/01/2033	1
31402V-H4-5	FED NATL MTG ASSOC #739251		06/01/2006	SCHEDULED REDEMPTION		20,772	20,772	21,814	21,476	0	(704)	0	(704)	0	20,772	0	0	0	122	09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		06/01/2006	SCHEDULED REDEMPTION		205,164	205,164	211,639	210,075	0	(4,912)	0	(4,912)	0	205,164	0	0	0	2,342	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		06/01/2006	SCHEDULED REDEMPTION		1,051	1,051	1,077	1,072	0	(21)	0	(21)	0	1,051	0	0	0	13	09/01/2018	1
31402W-LA-4	FED NATL MTG ASSOC #740221		06/01/2006	SCHEDULED REDEMPTION		8,263	8,263	7,822	7,824	0	439	0	439	0	8,263	0	0	0	81	09/01/2033	1
31402W-LE-6	FED NATL MTG ASSOC #740225		06/01/2006	SCHEDULED REDEMPTION		11,351	11,351	10,783	10,828	0	523	0	523	0	11,351	0	0	0	117	09/01/2033	1
31402W-NL-8	FED NATL MTG ASSOC #740295		06/01/2006	SCHEDULED REDEMPTION		2,039	2,039	1,930	1,930	0	108	0	108	0	2,039	0	0	0	21	10/01/2033	1
31402W-QE-1	FED NATL MTG ASSOC #740353		06/01/2006	SCHEDULED REDEMPTION		90,025	90,025	91,147	91,085	0	(1,060)	0	(1,060)	0	90,025	0	0	0	998	10/01/2033	1
31402W-SP-4	FED NATL MTG ASSOC #740426		06/01/2006	SCHEDULED REDEMPTION		2,702	2,702	2,788	2,764	0	(62)	0	(62)	0	2,702	0	0	0	36	09/01/2033	1
31402X-R4-0	FED NATL MTG ASSOC #741307		06/01/2006	SCHEDULED REDEMPTION		464	464	487	479	0	(16)	0	(16)	0	464	0	0	0	7	09/01/2033	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)
31402X-5Z-5	FED NATL MTG ASSOC #741664		06/01/2006	SCHEDULED REDEMPTION		1,773	1,773	1,817	1,816	0	(43)	0	(43)	0	1,773	0	0	0	26	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		06/01/2006	SCHEDULED REDEMPTION		149,553	149,553	152,597	152,427	0	(2,873)	0	(2,873)	0	149,553	0	0	0	1,751	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		06/01/2006	SCHEDULED REDEMPTION		84,128	84,128	81,869	81,876	0	2,252	0	2,252	0	84,128	0	0	0	942	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		06/01/2006	SCHEDULED REDEMPTION		446,043	446,043	437,122	437,425	0	8,618	0	8,618	0	446,043	0	0	0	4,739	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		06/01/2006	SCHEDULED REDEMPTION		16,780	16,780	16,885	16,868	0	(88)	0	(88)	0	16,780	0	0	0	205	09/01/2033	1
31402Y-QH-0	FED NATL MTG ASSOC #742156		06/01/2006	SCHEDULED REDEMPTION		72,170	72,170	74,279	73,738	0	(1,568)	0	(1,568)	0	72,170	0	0	0	735	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		06/01/2006	SCHEDULED REDEMPTION		841,524	841,524	867,822	866,363	0	(24,839)	0	(24,839)	0	841,524	0	0	0	11,803	10/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		04/01/2006	SCHEDULED REDEMPTION		10,212	10,212	10,689	10,678	0	(466)	0	(466)	0	10,212	0	0	0	55	10/01/2033	1
31403B-HM-8	FED NATL MTG ASSOC #743736		06/01/2006	SCHEDULED REDEMPTION		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	11/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		06/01/2006	SCHEDULED REDEMPTION		110,358	110,358	113,283	113,253	0	(2,896)	0	(2,896)	0	110,358	0	0	0	1,782	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		06/01/2006	SCHEDULED REDEMPTION		7,014	7,014	7,018	7,018	0	(4)	0	(4)	0	7,014	0	0	0	69	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		06/01/2006	SCHEDULED REDEMPTION		1,810	1,810	1,811	1,811	0	(1)	0	(1)	0	1,810	0	0	0	20	11/01/2033	1
31403E-M4-6	FED NATL MTG ASSOC #746579		06/01/2006	SCHEDULED REDEMPTION		5,490	5,490	5,493	5,493	0	(3)	0	(3)	0	5,490	0	0	0	59	10/01/2033	1
31403F-HE-7	FED NATL MTG ASSOC #747329		06/01/2006	SCHEDULED REDEMPTION		640	640	671	671	0	(30)	0	(30)	0	640	0	0	0	7	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		06/01/2006	SCHEDULED REDEMPTION		144,354	144,354	141,760	141,848	0	2,506	0	2,506	0	144,354	0	0	0	1,524	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		06/01/2006	SCHEDULED REDEMPTION		100,830	100,830	100,893	100,891	0	(60)	0	(60)	0	100,830	0	0	0	1,233	10/01/2033	1
31403G-RW-4	FED NATL MTG ASSOC #748501		06/01/2006	SCHEDULED REDEMPTION		24,834	24,834	24,193	24,215	0	619	0	619	0	24,834	0	0	0	289	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		06/01/2006	SCHEDULED REDEMPTION		20,955	20,955	20,414	20,431	0	524	0	524	0	20,955	0	0	0	239	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2006	SCHEDULED REDEMPTION		41,824	41,824	43,543	42,984	0	(1,160)	0	(1,160)	0	41,824	0	0	0	671	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		06/01/2006	SCHEDULED REDEMPTION		414,250	414,250	428,234	427,168	0	(12,918)	0	(12,918)	0	414,250	0	0	0	5,669	11/01/2018	1
31403H-E5-5	FED NATL MTG ASSOC #749056		06/01/2006	SCHEDULED REDEMPTION		15,467	15,467	15,209	15,212	0	256	0	256	0	15,467	0	0	0	164	11/01/2033	1
31403H-JY-7	FED NATL MTG ASSOC #749179		06/01/2006	SCHEDULED REDEMPTION		5,418	5,418	5,272	5,273	0	145	0	145	0	5,418	0	0	0	59	10/01/2033	1
31403J-RX-6	FED NATL MTG ASSOC #750302		06/01/2006	SCHEDULED REDEMPTION		943	943	893	893	0	50	0	50	0	943	0	0	0	9	09/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		06/01/2006	SCHEDULED REDEMPTION		11,306	11,306	11,002	11,004	0	303	0	303	0	11,306	0	0	0	125	11/01/2033	1
31403J-XK-7	FED NATL MTG ASSOC #750482		04/01/2006	SCHEDULED REDEMPTION		22,888	22,888	23,712	23,694	0	(805)	0	(805)	0	22,888	0	0	0	124	12/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		06/01/2006	SCHEDULED REDEMPTION		53,620	53,620	54,009	54,004	0	(384)	0	(384)	0	53,620	0	0	0	724	01/01/2019	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		06/01/2006	SCHEDULED REDEMPTION		32,803	32,803	32,249	32,263	0	540	0	540	0	32,803	0	0	0	413	02/01/2034	1
31403K-JW-4	FED NATL MTG ASSOC #750977		06/01/2006	SCHEDULED REDEMPTION		55,398	55,398	52,888	53,124	0	2,274	0	2,274	0	55,398	0	0	0	554	11/01/2033	1
31403K-JX-2	FED NATL MTG ASSOC #750978		06/01/2006	SCHEDULED REDEMPTION		6,741	6,741	6,567	6,572	0	168	0	168	0	6,741	0	0	0	75	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		06/01/2006	SCHEDULED REDEMPTION		86,430	86,430	88,562	88,439	0	(2,009)	0	(2,009)	0	86,430	0	0	0	1,039	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		06/01/2006	SCHEDULED REDEMPTION		118,352	118,352	120,561	120,100	0	(1,748)	0	(1,748)	0	118,352	0	0	0	1,197	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		06/01/2006	SCHEDULED REDEMPTION		417,507	417,507	426,118	424,062	0	(6,555)	0	(6,555)	0	417,507	0	0	0	5,330	12/01/2033	1
31403N-CF-2	FED NATL MTG ASSOC #753470		06/01/2006	SCHEDULED REDEMPTION		1,637	1,637	1,593	1,594	0	44	0	44	0	1,637	0	0	0	17	11/01/2033	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)
31403N-KJ-5	FED NATL MTG ASSOC #753697		06/01/2006	SCHEDULED REDEMPTION		123	123	116	116	0	7	0	7	0	123	0	0	0	1	09/01/2033	1
31403N-RZ-2	FED NATL MTG ASSOC #753904		06/01/2006	SCHEDULED REDEMPTION		621	621	650	650	0	(28)	0	(28)	0	621	0	0	0	9	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		06/01/2006	SCHEDULED REDEMPTION		2,161	2,161	2,227	2,210	0	(49)	0	(49)	0	2,161	0	0	0	29	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		06/01/2006	SCHEDULED REDEMPTION		49,853	49,853	50,414	50,409	0	(556)	0	(556)	0	49,853	0	0	0	668	11/01/2033	1
31403R-DC-9	FED NATL MTG ASSOC #755299		06/01/2006	SCHEDULED REDEMPTION		4,059	4,059	3,842	3,843	0	216	0	216	0	4,059	0	0	0	41	12/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		06/01/2006	SCHEDULED REDEMPTION		4,342	4,342	4,231	4,235	0	108	0	108	0	4,342	0	0	0	46	12/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		06/01/2006	SCHEDULED REDEMPTION		20,905	20,905	20,556	20,560	0	345	0	345	0	20,905	0	0	0	256	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		06/01/2006	SCHEDULED REDEMPTION		2,264	2,264	2,369	2,366	0	(103)	0	(103)	0	2,264	0	0	0	33	08/01/2034	1
31403T-QF-4	FED NATL MTG ASSOC #757454		06/01/2006	SCHEDULED REDEMPTION		8,047	8,047	8,106	8,105	0	(58)	0	(58)	0	8,047	0	0	0	98	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		06/01/2006	SCHEDULED REDEMPTION		141,866	141,866	144,891	144,296	0	(2,430)	0	(2,430)	0	141,866	0	0	0	1,737	02/01/2034	1
31403U-GR-6	FED NATL MTG ASSOC #758108		06/01/2006	SCHEDULED REDEMPTION		1,346	1,346	1,360	1,357	0	(10)	0	(10)	0	1,346	0	0	0	16	12/01/2018	1
31403U-HE-4	FED NATL MTG ASSOC #758129		06/01/2006	SCHEDULED REDEMPTION		22,073	22,073	20,895	20,900	0	1,173	0	1,173	0	22,073	0	0	0	243	12/01/2033	1
31403V-YT-0	FED NATL MTG ASSOC #759522		06/01/2006	SCHEDULED REDEMPTION		14,854	14,854	14,603	14,607	0	247	0	247	0	14,854	0	0	0	163	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		06/01/2006	SCHEDULED REDEMPTION		27,271	27,271	26,811	26,817	0	454	0	454	0	27,271	0	0	0	373	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		06/01/2006	SCHEDULED REDEMPTION		1,830	1,830	1,849	1,844	0	(14)	0	(14)	0	1,830	0	0	0	23	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		06/01/2006	SCHEDULED REDEMPTION		17,065	17,065	17,257	17,255	0	(190)	0	(190)	0	17,065	0	0	0	254	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		06/01/2006	SCHEDULED REDEMPTION		2,453	2,453	2,471	2,470	0	(18)	0	(18)	0	2,453	0	0	0	30	03/01/2019	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		06/01/2006	SCHEDULED REDEMPTION		11,143	11,143	10,957	10,959	0	184	0	184	0	11,143	0	0	0	128	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		06/01/2006	SCHEDULED REDEMPTION		1,633	1,633	1,669	1,664	0	(31)	0	(31)	0	1,633	0	0	0	20	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		06/01/2006	SCHEDULED REDEMPTION		42,581	42,581	42,901	42,897	0	(317)	0	(317)	0	42,581	0	0	0	565	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		06/01/2006	SCHEDULED REDEMPTION		6,025	6,025	6,156	6,147	0	(122)	0	(122)	0	6,025	0	0	0	58	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		06/01/2006	SCHEDULED REDEMPTION		57,569	57,569	59,854	59,105	0	(1,536)	0	(1,536)	0	57,569	0	0	0	821	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		06/01/2006	SCHEDULED REDEMPTION		22,616	22,616	22,234	22,239	0	376	0	376	0	22,616	0	0	0	285	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		06/01/2006	SCHEDULED REDEMPTION		70,194	70,194	69,010	69,025	0	1,169	0	1,169	0	70,194	0	0	0	776	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		06/01/2006	SCHEDULED REDEMPTION		8,754	8,754	8,606	8,608	0	146	0	146	0	8,754	0	0	0	90	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		06/01/2006	SCHEDULED REDEMPTION		41,091	41,091	42,108	42,044	0	(953)	0	(953)	0	41,091	0	0	0	615	01/01/2034	1
31404D-ZM-3	FED NATL MTG ASSOC #765848		04/01/2006	SCHEDULED REDEMPTION		47,003	47,003	48,241	48,226	0	(1,223)	0	(1,223)	0	47,003	0	0	0	255	02/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		06/01/2006	SCHEDULED REDEMPTION		22,108	22,108	21,735	21,740	0	368	0	368	0	22,108	0	0	0	210	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		06/01/2006	SCHEDULED REDEMPTION		11,223	11,223	11,688	11,678	0	(455)	0	(455)	0	11,223	0	0	0	142	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		06/01/2006	SCHEDULED REDEMPTION		23,641	23,641	24,154	24,053	0	(412)	0	(412)	0	23,641	0	0	0	281	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		06/01/2006	SCHEDULED REDEMPTION		30,809	30,809	30,289	30,302	0	507	0	507	0	30,809	0	0	0	373	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		06/01/2006	SCHEDULED REDEMPTION		26,740	26,740	26,934	26,931	0	(191)	0	(191)	0	26,740	0	0	0	298	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		06/01/2006	SCHEDULED REDEMPTION		3,029	3,029	2,978	2,978	0	50	0	50	0	3,029	0	0	0	35	03/01/2034	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)
31404F-CH-4	FED NATL MTG ASSOC #766972		06/01/2006	SCHEDULED REDEMPTION		839	839	818	819	0	21	0	21	0	839	0	0	0	10	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		06/01/2006	SCHEDULED REDEMPTION		112,794	112,794	116,918	115,987	0	(3,193)	0	(3,193)	0	112,794	0	0	0	1,687	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2006	SCHEDULED REDEMPTION		7,800	7,800	7,973	7,935	0	(135)	0	(135)	0	7,800	0	0	0	95	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		06/01/2006	SCHEDULED REDEMPTION		2,804	2,804	2,725	2,725	0	79	0	79	0	2,804	0	0	0	32	03/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		06/01/2006	SCHEDULED REDEMPTION		393	393	403	403	0	(10)	0	(10)	0	393	0	0	0	6	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		06/01/2006	SCHEDULED REDEMPTION		2,304	2,304	2,388	2,374	0	(70)	0	(70)	0	2,304	0	0	0	29	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		06/01/2006	SCHEDULED REDEMPTION		42,863	42,863	42,146	42,164	0	698	0	698	0	42,863	0	0	0	492	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		06/01/2006	SCHEDULED REDEMPTION		20,132	20,132	19,792	19,797	0	335	0	335	0	20,132	0	0	0	253	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		06/01/2006	SCHEDULED REDEMPTION		8,405	8,405	8,264	8,266	0	140	0	140	0	8,405	0	0	0	114	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		06/01/2006	SCHEDULED REDEMPTION		2,557	2,557	2,515	2,515	0	42	0	42	0	2,557	0	0	0	29	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		06/01/2006	SCHEDULED REDEMPTION		1,441	1,441	1,417	1,417	0	24	0	24	0	1,441	0	0	0	18	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		06/01/2006	SCHEDULED REDEMPTION		62,556	62,556	61,500	61,516	0	1,040	0	1,040	0	62,556	0	0	0	641	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		06/01/2006	SCHEDULED REDEMPTION		1,170	1,170	1,150	1,151	0	19	0	19	0	1,170	0	0	0	15	04/01/2034	1
31404P-QL-8	FED NATL MTG ASSOC #774559		06/01/2006	SCHEDULED REDEMPTION		615	615	584	588	0	27	0	27	0	615	0	0	0	6	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		06/01/2006	SCHEDULED REDEMPTION		6,403	6,403	6,221	6,222	0	181	0	181	0	6,403	0	0	0	73	05/01/2034	1
31404R-TH-0	FED NATL MTG ASSOC #776452		06/01/2006	SCHEDULED REDEMPTION		119	119	122	122	0	(3)	0	(3)	0	119	0	0	0	2	01/01/2034	1
31404R-X2-8	FED NATL MTG ASSOC #776597		06/01/2006	SCHEDULED REDEMPTION		3,539	3,539	3,362	3,381	0	157	0	157	0	3,539	0	0	0	35	04/01/2029	1
31404S-J7-1	FED NATL MTG ASSOC #777086		06/01/2006	SCHEDULED REDEMPTION		1,096	1,096	1,065	1,066	0	31	0	31	0	1,096	0	0	0	13	05/01/2034	1
31404S-5F-8	FED NATL MTG ASSOC #777646		06/01/2006	SCHEDULED REDEMPTION		35,917	35,917	34,952	34,956	0	961	0	961	0	35,917	0	0	0	373	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		06/01/2006	SCHEDULED REDEMPTION		10,324	10,324	10,031	10,033	0	291	0	291	0	10,324	0	0	0	125	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		06/01/2006	SCHEDULED REDEMPTION		9,676	9,676	9,706	9,706	0	(30)	0	(30)	0	9,676	0	0	0	122	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		06/01/2006	SCHEDULED REDEMPTION		13,459	13,459	13,275	13,298	0	161	0	161	0	13,459	0	0	0	182	06/01/2034	1
31405A-T5-2	FED NATL MTG ASSOC #783672		06/01/2006	SCHEDULED REDEMPTION		176,663	176,663	169,900	170,294	0	6,369	0	6,369	0	176,663	0	0	0	1,937	06/01/2034	1
31405D-FF-9	FED NATL MTG ASSOC #785966		06/01/2006	SCHEDULED REDEMPTION		273,927	273,927	275,911	275,889	0	(1,962)	0	(1,962)	0	273,927	0	0	0	3,465	07/01/2019	1
31405D-HS-9	FED NATL MTG ASSOC #786041		06/01/2006	SCHEDULED REDEMPTION		6,563	6,563	6,836	6,830	0	(267)	0	(267)	0	6,563	0	0	0	96	07/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		06/01/2006	SCHEDULED REDEMPTION		194,381	194,381	199,502	199,410	0	(5,029)	0	(5,029)	0	194,381	0	0	0	2,675	07/01/2034	1
31405E-CD-5	FED NATL MTG ASSOC #786768		06/01/2006	SCHEDULED REDEMPTION		8,840	8,840	9,246	9,237	0	(397)	0	(397)	0	8,840	0	0	0	105	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2006	SCHEDULED REDEMPTION		248,202	248,202	253,801	253,719	0	(5,517)	0	(5,517)	0	248,202	0	0	0	3,191	08/01/2019	1
31405E-4F-9	FED NATL MTG ASSOC #787522		04/01/2006	SCHEDULED REDEMPTION		1,523	1,523	1,595	1,594	0	(71)	0	(71)	0	1,523	0	0	0	8	09/01/2034	1
31405F-NC-2	FED NATL MTG ASSOC #787987		06/01/2006	SCHEDULED REDEMPTION		8,932	8,932	9,345	9,336	0	(404)	0	(404)	0	8,932	0	0	0	145	07/01/2034	1
31405F-U7-5	FED NATL MTG ASSOC #788206		04/07/2006	LEHMAN BROTHERS INC		1,769,991	1,857,801	1,849,692	1,849,687	0	5	0	5	0	1,849,692	0	(79,701)	(79,701)	0	02/01/2021	1
31405H-E3-8	FED NATL MTG ASSOC #789554		06/01/2006	SCHEDULED REDEMPTION		22,851	22,851	23,016	23,014	0	(164)	0	(164)	0	22,851	0	0	0	259	04/01/2019	1
31405H-GY-8	FED NATL MTG ASSOC #789615		04/01/2006	SCHEDULED REDEMPTION		26,023	26,023	26,952	26,932	0	(908)	0	(908)	0	26,023	0	0	0	141	08/01/2034	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)
31405H-H7-6	FED NATL MTG ASSOC #789654		06/01/2006	SCHEDULED REDEMPTION		353,505	353,505	356,066	356,033	0	(2,528)	0	(2,528)	0	353,505	0	0	0	4,529	11/01/2019	1
31405J-AX-2	FED NATL MTG ASSOC #790322		04/01/2006	SCHEDULED REDEMPTION		575	575	602	601	0	(26)	0	(26)	0	575	0	0	0	3	09/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		06/01/2006	SCHEDULED REDEMPTION		48,441	48,441	49,266	49,248	0	(807)	0	(807)	0	48,441	0	0	0	712	09/01/2034	1
31405J-NQ-3	FED NATL MTG ASSOC #790699		06/01/2006	SCHEDULED REDEMPTION		8,053	8,053	8,416	8,408	0	(355)	0	(355)	0	8,053	0	0	0	111	09/01/2034	1
31405J-VW-1	FED NATL MTG ASSOC #790929		06/01/2006	SCHEDULED REDEMPTION		32,208	32,208	33,742	33,708	0	(1,500)	0	(1,500)	0	32,208	0	0	0	432	09/01/2034	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		06/01/2006	SCHEDULED REDEMPTION		2,649	2,649	2,718	2,717	0	(69)	0	(69)	0	2,649	0	0	0	39	09/01/2034	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		06/01/2006	SCHEDULED REDEMPTION		9,026	9,026	9,263	9,259	0	(233)	0	(233)	0	9,026	0	0	0	100	09/01/2034	1
31405P-AL-4	FED NATL MTG ASSOC #794811		06/01/2006	SCHEDULED REDEMPTION		114,546	114,546	118,591	118,061	0	(3,515)	0	(3,515)	0	114,546	0	0	0	1,660	10/01/2019	1
31405R-DZ-6	FED NATL MTG ASSOC #796720		06/01/2006	SCHEDULED REDEMPTION		32,970	32,970	34,465	34,432	0	(1,462)	0	(1,462)	0	32,970	0	0	0	426	08/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		06/01/2006	SCHEDULED REDEMPTION		5,900	5,900	6,192	6,131	0	(231)	0	(231)	0	5,900	0	0	0	86	10/01/2034	1
31405R-MC-7	FED NATL MTG ASSOC #796955		06/01/2006	SCHEDULED REDEMPTION		18,878	18,878	19,200	19,157	0	(279)	0	(279)	0	18,878	0	0	0	230	10/01/2034	1
31405R-5W-2	FED NATL MTG ASSOC #797461		06/01/2006	SCHEDULED REDEMPTION		13,191	13,191	12,071	12,097	0	1,094	0	1,094	0	13,191	0	0	0	101	01/01/2035	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		06/01/2006	SCHEDULED REDEMPTION		284,599	284,599	293,493	292,266	0	(7,667)	0	(7,667)	0	284,599	0	0	0	3,883	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		06/01/2006	SCHEDULED REDEMPTION		1,909	1,909	1,753	0	0	157	0	157	0	1,909	0	0	0	14	08/01/2035	1
31405S-FS-8	FED NATL MTG ASSOC #797677		06/01/2006	SCHEDULED REDEMPTION		2,238	2,238	2,054	0	0	184	0	184	0	2,238	0	0	0	17	10/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		06/01/2006	SCHEDULED REDEMPTION		4,679	4,679	4,752	4,751	0	(72)	0	(72)	0	4,679	0	0	0	54	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		06/01/2006	SCHEDULED REDEMPTION		93,096	93,096	97,707	96,736	0	(3,640)	0	(3,640)	0	93,096	0	0	0	1,495	11/01/2034	1
31405U-PV-5	FED NATL MTG ASSOC #799736		06/01/2006	SCHEDULED REDEMPTION		219,628	219,628	227,383	226,337	0	(6,710)	0	(6,710)	0	219,628	0	0	0	2,312	11/01/2019	1
31405X-NJ-8	FED NATL MTG ASSOC #802393		06/01/2006	SCHEDULED REDEMPTION		126,814	126,814	129,717	129,485	0	(2,672)	0	(2,672)	0	126,814	0	0	0	1,889	01/01/2035	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		06/01/2006	SCHEDULED REDEMPTION		4,278	4,278	4,411	4,396	0	(118)	0	(118)	0	4,278	0	0	0	56	09/01/2034	1
31406A-DG-4	FED NATL MTG ASSOC #803903		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,015,436	1,015,455	0	(19)	0	(19)	0	1,015,436	0	(43,073)	(43,073)	0	11/01/2019	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		06/01/2006	SCHEDULED REDEMPTION		3,720	3,720	3,689	3,689	0	31	0	31	0	3,720	0	0	0	45	03/01/2035	1
31406C-F4-5	FED NATL MTG ASSOC #805787		06/01/2006	SCHEDULED REDEMPTION		216,008	216,008	219,687	219,180	0	(3,172)	0	(3,172)	0	216,008	0	0	0	2,959	11/01/2034	1
31406D-BP-0	FED NATL MTG ASSOC #806546		06/01/2006	SCHEDULED REDEMPTION		2,899	2,899	2,945	2,939	0	(40)	0	(40)	0	2,899	0	0	0	36	12/01/2019	1
31406D-XX-9	FED NATL MTG ASSOC #807194		06/01/2006	SCHEDULED REDEMPTION		4,525	4,525	4,576	4,571	0	(46)	0	(46)	0	4,525	0	0	0	55	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		06/01/2006	SCHEDULED REDEMPTION		39,166	39,166	39,740	39,732	0	(566)	0	(566)	0	39,166	0	0	0	414	01/01/2020	1
31406E-DC-5	FED NATL MTG ASSOC #807499		06/01/2006	SCHEDULED REDEMPTION		517,042	517,042	528,878	527,935	0	(10,893)	0	(10,893)	0	517,042	0	0	0	7,714	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		06/01/2006	SCHEDULED REDEMPTION		303,396	303,396	309,559	308,716	0	(5,320)	0	(5,320)	0	303,396	0	0	0	3,536	01/01/2035	1
31406E-ZB-3	FED NATL MTG ASSOC #808138		06/01/2006	SCHEDULED REDEMPTION		338	338	328	329	0	9	0	9	0	338	0	0	0	3	03/01/2035	1
31406F-A9-2	FED NATL MTG ASSOC #808332		06/01/2006	SCHEDULED REDEMPTION		1,858	1,858	1,941	1,940	0	(82)	0	(82)	0	1,858	0	0	0	27	02/01/2035	1
31406F-TY-7	FED NATL MTG ASSOC #808867		06/01/2006	SCHEDULED REDEMPTION		9,193	9,193	9,404	9,386	0	(193)	0	(193)	0	9,193	0	0	0	123	01/01/2035	1
31406F-UT-6	FED NATL MTG ASSOC #808894		06/01/2006	SCHEDULED REDEMPTION		2,231	2,231	2,282	2,278	0	(47)	0	(47)	0	2,231	0	0	0	30	01/01/2035	1
31406G-SX-8	FED NATL MTG ASSOC #809734		06/01/2006	SCHEDULED REDEMPTION		366,823	366,823	375,219	374,512	0	(7,689)	0	(7,689)	0	366,823	0	0	0	4,245	02/01/2035	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)
31406G-VA-4	FED NATL MTG ASSOC #809809		06/01/2006	SCHEDULED REDEMPTION		230,991	230,991	236,278	235,833	0	(4,842)	0	(4,842)	0	230,991	0	0	0	2,946	02/01/2035	1
31406H-L2-1	FED NATL MTG ASSOC #810445		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2020	1
31406H-5W-3	FED NATL MTG ASSOC #810961		06/01/2006	SCHEDULED REDEMPTION		4,387	4,387	4,456	4,455	0	(67)	0	(67)	0	4,387	0	0	0	46	04/01/2020	1
31406H-6C-6	FED NATL MTG ASSOC #810967		04/07/2006	LEHMAN BROTHERS INC		1,605,496	1,685,146	1,677,034	1,677,028	0	6	0	6	0	1,677,034	0	(71,538)	(71,538)	0	04/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		06/01/2006	SCHEDULED REDEMPTION		5,495	5,495	5,559	5,558	0	(63)	0	(63)	0	5,495	0	0	0	57	02/01/2020	1
31406J-P9-8	FED NATL MTG ASSOC #811448		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		06/01/2006	SCHEDULED REDEMPTION		4,165	4,165	4,222	4,221	0	(56)	0	(56)	0	4,165	0	0	0	38	07/01/2020	1
31406J-S3-8	FED NATL MTG ASSOC #811538		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,013,993	1,014,010	0	(18)	0	(18)	0	1,013,993	0	(41,630)	(41,630)	0	01/01/2021	1
31406J-W7-4	FED NATL MTG ASSOC #811670		06/01/2006	SCHEDULED REDEMPTION		3,859	3,859	3,933	3,929	0	(70)	0	(70)	0	3,859	0	0	0	52	03/01/2020	1
31406J-W8-2	FED NATL MTG ASSOC #811671		06/01/2006	SCHEDULED REDEMPTION		98	98	95	95	0	3	0	3	0	98	0	0	0	1	03/01/2035	1
31406J-4T-7	FED NATL MTG ASSOC #811834		06/01/2006	SCHEDULED REDEMPTION		126,206	126,206	130,150	129,592	0	(3,386)	0	(3,386)	0	126,206	0	0	0	1,510	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		06/01/2006	SCHEDULED REDEMPTION		143,307	143,307	147,785	147,152	0	(3,845)	0	(3,845)	0	143,307	0	0	0	1,756	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		06/01/2006	SCHEDULED REDEMPTION		132,877	132,877	131,750	131,761	0	1,116	0	1,116	0	132,877	0	0	0	1,808	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		06/01/2006	SCHEDULED REDEMPTION		4,106	4,106	4,071	4,072	0	34	0	34	0	4,106	0	0	0	51	03/01/2035	1
31406K-ZC-7	FED NATL MTG ASSOC #812639		06/01/2006	SCHEDULED REDEMPTION		102,672	102,672	103,972	103,847	0	(1,175)	0	(1,175)	0	102,672	0	0	0	1,405	04/01/2035	1
31406K-5D-8	FED NATL MTG ASSOC #812744		06/01/2006	SCHEDULED REDEMPTION		287,649	287,649	294,233	293,709	0	(6,060)	0	(6,060)	0	287,649	0	0	0	3,608	02/01/2035	1
31406K-6Q-8	FED NATL MTG ASSOC #812779		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2020	1
31406L-CK-2	FED NATL MTG ASSOC #812874		06/01/2006	SCHEDULED REDEMPTION		53,319	53,319	54,168	54,111	0	(792)	0	(792)	0	53,319	0	0	0	517	02/01/2018	1
31406L-D7-0	FED NATL MTG ASSOC #812926		04/07/2006	LEHMAN BROTHERS INC		4,638,941	4,869,081	4,861,282	4,861,266	0	16	0	16	0	4,861,282	0	(222,341)	(222,341)	0	03/01/2020	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		06/01/2006	SCHEDULED REDEMPTION		3,565	3,565	3,535	3,535	0	30	0	30	0	3,565	0	0	0	44	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		06/01/2006	SCHEDULED REDEMPTION		58,711	58,711	58,213	58,218	0	493	0	493	0	58,711	0	0	0	796	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		06/01/2006	SCHEDULED REDEMPTION		86,729	86,729	89,439	89,056	0	(2,327)	0	(2,327)	0	86,729	0	0	0	1,295	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		06/01/2006	SCHEDULED REDEMPTION		150,025	150,025	154,713	154,066	0	(4,042)	0	(4,042)	0	150,025	0	0	0	1,523	02/01/2035	1
31406L-G9-3	FED NATL MTG ASSOC #813024		04/07/2006	LEHMAN BROTHERS INC		946,601	993,563	991,528	991,525	0	2	0	2	0	991,528	0	(44,926)	(44,926)	0	03/01/2020	1
31406L-HG-6	FED NATL MTG ASSOC #813031		04/01/2006	Various		5,268,673	5,270,701	5,324,835	5,324,042	0	(658)	0	(658)	0	5,323,385	0	(54,712)	(54,712)	35,872	03/01/2035	1
31406M-GE-0	FED NATL MTG ASSOC #813897		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2020	1
31406M-GL-4	FED NATL MTG ASSOC #813903		04/07/2006	LEHMAN BROTHERS INC		4,049,330	4,250,219	4,237,647	4,237,793	0	(146)	0	(146)	0	4,237,647	0	(188,317)	(188,317)	0	06/01/2020	1
31406M-GR-1	FED NATL MTG ASSOC #813908		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2020	1
31406M-GZ-3	FED NATL MTG ASSOC #813916		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,011,763	1,011,777	0	(14)	0	(14)	0	1,011,763	0	(39,401)	(39,401)	0	11/01/2020	1
31406M-HD-1	FED NATL MTG ASSOC #813928		06/01/2006	SCHEDULED REDEMPTION		4,184	4,184	4,096	4,099	0	86	0	86	0	4,184	0	0	0	38	11/01/2020	1
31406M-HE-9	FED NATL MTG ASSOC #813929		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2020	1
31406M-HK-5	FED NATL MTG ASSOC #813934		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2020	1
31406M-HP-4	FED NATL MTG ASSOC #813938		04/07/2006	LEHMAN BROTHERS INC		357,077	374,792	373,753	373,753	0	0	0	0	0	373,753	0	(16,676)	(16,676)	0	12/01/2020	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)
31406M-HY-5	FED NATL MTG ASSOC #813947		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,014,467	1,014,485	0	(18)	0	(18)	0	1,014,467	0	(42,104)	(42,104)	0	12/01/2020	1
31406M-H7-4	FED NATL MTG ASSOC #813954		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		06/01/2006	SCHEDULED REDEMPTION		291,328	291,328	288,858	288,881	0	2,447	0	2,447	0	291,328	0	0	0	2,974	03/01/2035	1
31406M-WP-7	FED NATL MTG ASSOC #814354		06/01/2006	SCHEDULED REDEMPTION		409,566	409,566	418,941	418,151	0	(8,586)	0	(8,586)	0	409,566	0	0	0	6,122	03/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		06/01/2006	SCHEDULED REDEMPTION		529,774	529,774	525,282	525,323	0	4,451	0	4,451	0	529,774	0	0	0	6,251	04/01/2035	1
31406N-EY-6	FED NATL MTG ASSOC #814751		04/07/2006	LEHMAN BROTHERS INC		1,262,672	1,325,314	1,318,757	1,318,750	0	8	0	8	0	1,318,757	0	(56,085)	(56,085)	0	04/01/2020	1
31406N-FM-1	FED NATL MTG ASSOC #814772		04/07/2006	LEHMAN BROTHERS INC		3,407,295	3,576,332	3,567,603	3,567,591	0	12	0	12	0	3,567,603	0	(160,308)	(160,308)	0	04/01/2020	1
31406N-QT-4	FED NATL MTG ASSOC #815066		06/01/2006	SCHEDULED REDEMPTION		496,523	496,523	500,480	500,111	0	(3,588)	0	(3,588)	0	496,523	0	0	0	6,762	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		06/01/2006	SCHEDULED REDEMPTION		10,404	10,404	10,121	10,135	0	269	0	269	0	10,404	0	0	0	102	02/01/2035	1
31406N-4F-8	FED NATL MTG ASSOC #815422		06/01/2006	SCHEDULED REDEMPTION		24,609	24,609	23,794	23,814	0	795	0	795	0	24,609	0	0	0	235	02/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		06/01/2006	SCHEDULED REDEMPTION		640,511	640,511	647,716	647,061	0	(6,551)	0	(6,551)	0	640,511	0	0	0	8,054	03/01/2035	1
31406P-E8-8	FED NATL MTG ASSOC #815659		06/01/2006	SCHEDULED REDEMPTION		105,849	105,849	105,617	105,638	0	211	0	211	0	105,849	0	0	0	1,436	02/01/2035	1
31406P-GU-7	FED NATL MTG ASSOC #815711		04/07/2006	BANK OF AMERICA		26,488	27,244	26,972	26,973	0	(1)	0	(1)	0	26,972	0	(485)	(485)	0	03/01/2035	1
31406P-N3-9	FED NATL MTG ASSOC #815910		04/07/2006	LEHMAN BROTHERS INC		3,041,135	3,192,007	3,185,291	3,185,275	0	16	0	16	0	3,185,291	0	(144,156)	(144,156)	0	03/01/2020	1
31406P-U6-4	FED NATL MTG ASSOC #816105		06/01/2006	SCHEDULED REDEMPTION		216,049	216,049	218,716	218,447	0	(2,398)	0	(2,398)	0	216,049	0	0	0	1,989	05/01/2035	1
31406P-VR-7	FED NATL MTG ASSOC #816124		06/01/2006	SCHEDULED REDEMPTION		82	82	75	0	0	7	0	7	0	82	0	0	0	1	09/01/2035	1
31406P-VV-8	FED NATL MTG ASSOC #816128		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2020	1
31406P-VX-4	FED NATL MTG ASSOC #816130		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31406P-V7-1	FED NATL MTG ASSOC #816138		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2021	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		06/01/2006	SCHEDULED REDEMPTION		308,632	308,632	306,016	306,040	0	2,593	0	2,593	0	308,632	0	0	0	3,527	03/01/2035	1
31406Q-GW-1	FED NATL MTG ASSOC #816613		06/01/2006	SCHEDULED REDEMPTION		2,718	2,718	2,780	2,775	0	(57)	0	(57)	0	2,718	0	0	0	36	03/01/2035	1
31406Q-VK-0	FED NATL MTG ASSOC #817018		06/01/2006	SCHEDULED REDEMPTION		850	850	825	826	0	24	0	24	0	850	0	0	0	8	02/01/2035	1
31406R-D9-3	FED NATL MTG ASSOC #817428		06/01/2006	SCHEDULED REDEMPTION		944	944	867	0	0	77	0	77	0	944	0	0	0	7	08/01/2035	1
31406R-KM-6	FED NATL MTG ASSOC #817600		06/01/2006	SCHEDULED REDEMPTION		780	780	792	792	0	(12)	0	(12)	0	780	0	0	0	9	11/01/2020	1
31406R-KN-4	FED NATL MTG ASSOC #817601		06/01/2006	SCHEDULED REDEMPTION		185	185	170	0	0	15	0	15	0	185	0	0	0	1	10/01/2035	1
31406R-MV-4	FED NATL MTG ASSOC #817672		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2020	1
31406S-4L-4	FED NATL MTG ASSOC #819027		06/01/2006	SCHEDULED REDEMPTION		9,320	9,320	9,241	9,242	0	78	0	78	0	9,320	0	0	0	118	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		06/01/2006	SCHEDULED REDEMPTION		588,668	588,668	594,699	594,638	0	(5,970)	0	(5,970)	0	588,668	0	0	0	8,378	04/01/2035	1
31406T-DE-8	FED NATL MTG ASSOC #819201		06/01/2006	SCHEDULED REDEMPTION		17,277	17,277	17,239	17,243	0	34	0	34	0	17,277	0	0	0	211	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2006	SCHEDULED REDEMPTION		279,024	279,024	279,024	279,024	0	0	0	0	0	279,024	0	0	0	2,882	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		06/01/2006	SCHEDULED REDEMPTION		83,109	83,109	84,044	83,956	0	(848)	0	(848)	0	83,109	0	0	0	773	03/01/2035	1
31406T-VE-8	FED NATL MTG ASSOC #819713		04/07/2006	LEHMAN BROTHERS INC		949,377	996,477	994,540	994,539	0	1	0	1	0	994,540	0	(45,163)	(45,163)	0	04/01/2020	1
31406T-2K-6	FED NATL MTG ASSOC #819878		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		25,962	26,703	27,063	27,063	0	0	0	0	0	27,063	0	(1,100)	(1,100)	0	04/01/2020	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

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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)
31406T-5L-1	FED NATL MTG ASSOC #819951		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2020	1
31406U-CV-8	FED NATL MTG ASSOC #820084		06/01/2006	SCHEDULED REDEMPTION		8,780	8,780	9,176	9,168	0	(387)	0	(387)	0	8,780	0	0	0	133	04/01/2035	1
31406U-TG-3	FED NATL MTG ASSOC #820551		06/01/2006	SCHEDULED REDEMPTION		9,098	9,098	9,306	9,289	0	(191)	0	(191)	0	9,098	0	0	0	121	04/01/2035	1
31406V-EB-8	FED NATL MTG ASSOC #821030		06/01/2006	SCHEDULED REDEMPTION		867	867	844	845	0	22	0	22	0	867	0	0	0	9	05/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		06/01/2006	SCHEDULED REDEMPTION		2,286	2,286	2,321	2,321	0	(35)	0	(35)	0	2,286	0	0	0	27	05/01/2020	1
31406V-R4-0	FED NATL MTG ASSOC #821407		06/01/2006	SCHEDULED REDEMPTION		286,756	286,756	290,430	290,060	0	(3,304)	0	(3,304)	0	286,756	0	0	0	3,741	06/01/2035	1
31406V-VZ-6	FED NATL MTG ASSOC #821532		06/01/2006	SCHEDULED REDEMPTION		129,454	129,454	131,112	130,945	0	(1,491)	0	(1,491)	0	129,454	0	0	0	1,729	06/01/2035	1
31406V-2F-2	FED NATL MTG ASSOC #821674		06/01/2006	SCHEDULED REDEMPTION		291,333	291,333	295,066	294,690	0	(3,356)	0	(3,356)	0	291,333	0	0	0	3,664	06/01/2035	1
31406W-Y7-3	FED NATL MTG ASSOC #822534		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2020	1
31406W-ZU-1	FED NATL MTG ASSOC #822555		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,014,195	1,014,213	0	(18)	0	(18)	0	1,014,195	0	(41,833)	(41,833)	0	10/01/2020	1
31406W-Z3-1	FED NATL MTG ASSOC #822562		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		06/01/2006	SCHEDULED REDEMPTION		1,785	1,785	1,809	1,809	0	(23)	0	(23)	0	1,785	0	0	0	18	04/01/2020	1
31406X-DC-3	FED NATL MTG ASSOC #822799		06/01/2006	SCHEDULED REDEMPTION		392	392	361	362	0	31	0	31	0	392	0	0	0	4	04/01/2035	1
31406X-HS-4	FED NATL MTG ASSOC #822941		06/01/2006	SCHEDULED REDEMPTION		252,588	252,588	258,370	257,859	0	(5,270)	0	(5,270)	0	252,588	0	0	0	3,785	04/01/2035	1
31406X-P5-5	FED NATL MTG ASSOC #823144		06/01/2006	SCHEDULED REDEMPTION		88,947	88,947	91,317	90,951	0	(2,004)	0	(2,004)	0	88,947	0	0	0	1,328	04/01/2035	1
31406X-4F-6	FED NATL MTG ASSOC #823522		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2020	1
31406Y-R7-7	FED NATL MTG ASSOC #824110		06/01/2006	SCHEDULED REDEMPTION		14,388	14,388	14,772	14,713	0	(324)	0	(324)	0	14,388	0	0	0	189	04/01/2035	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2006	SCHEDULED REDEMPTION		93,405	93,405	93,405	93,405	0	0	0	0	0	93,405	0	0	0	1,152	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		06/01/2006	SCHEDULED REDEMPTION		1,225	1,225	1,240	1,240	0	(15)	0	(15)	0	1,225	0	0	0	14	05/01/2020	1
31406Y-6R-6	FED NATL MTG ASSOC #824480		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2020	1
31407A-5B-3	FED NATL MTG ASSOC #825342		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2020	1
31407B-K4-0	FED NATL MTG ASSOC #825715		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2020	1
31407B-ME-6	FED NATL MTG ASSOC #825757		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2020	1
31407B-Q3-6	FED NATL MTG ASSOC #825874		06/01/2006	SCHEDULED REDEMPTION		695	695	638	0	0	57	0	57	0	695	0	0	0	5	08/01/2035	1
31407B-RT-8	FED NATL MTG ASSOC #825898		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31407B-R2-7	FED NATL MTG ASSOC #825905		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,013,345	1,013,362	0	(17)	0	(17)	0	1,013,345	0	(40,983)	(40,983)	0	10/01/2020	1
31407B-SM-2	FED NATL MTG ASSOC #825924		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,013,572	1,013,589	0	(16)	0	(16)	0	1,013,572	0	(41,210)	(41,210)	0	09/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		06/01/2006	SCHEDULED REDEMPTION		1,479	1,479	1,499	1,499	0	(19)	0	(19)	0	1,479	0	0	0	15	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		06/01/2006	SCHEDULED REDEMPTION		1,457	1,457	1,495	1,489	0	(32)	0	(32)	0	1,457	0	0	0	20	07/01/2035	1
31407C-KT-3	FED NATL MTG ASSOC #826606		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2020	1
31407C-XV-4	FED NATL MTG ASSOC #826992		02/06/2006	GREENWICH CAPITAL MARKETS, INC		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/01/2035	1
31407C-5Y-9	FED NATL MTG ASSOC #827163		06/01/2006	SCHEDULED REDEMPTION		29,996	29,996	30,682	30,620	0	(624)	0	(624)	0	29,996	0	0	0	409	05/01/2035	1

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										11	12	13	14	15							
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31407D-QS-7	FED NATL MTG ASSOC #827665		06/01/2006	SCHEDULED REDEMPTION		5,364	5,364	5,251	5,254	0	110	0	110	0	5,364	0	0	0	48	10/01/2020	1
31407D-SB-2	FED NATL MTG ASSOC #827714		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		06/01/2006	SCHEDULED REDEMPTION		3,090	3,090	3,172	3,159	0	(69)	0	(69)	0	3,090	0	0	0	41	06/01/2035	1
31407D-3B-9	FED NATL MTG ASSOC #827994		03/31/2006	UNION BANK OF SWITZERLAND		1,762,678	1,805,849	1,787,867	1,787,894	0	(27)	0	(27)	0	1,787,867	0	(25,189)	(25,189)	0	06/01/2035	1
31407E-L2-7	FED NATL MTG ASSOC #828445		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/01/2020	1
31407E-4F-7	FED NATL MTG ASSOC #828922		06/01/2006	SCHEDULED REDEMPTION		71,374	71,374	65,519	0	0	5,855	0	5,855	0	71,374	0	0	0	535	08/01/2035	1
31407F-BK-5	FED NATL MTG ASSOC #829042		06/01/2006	SCHEDULED REDEMPTION		1,071	1,071	1,086	1,086	0	(14)	0	(14)	0	1,071	0	0	0	11	08/01/2020	1
31407F-CD-0	FED NATL MTG ASSOC #829068		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		06/01/2006	SCHEDULED REDEMPTION		2,353	2,353	2,391	2,390	0	(37)	0	(37)	0	2,353	0	0	0	28	09/01/2020	1
31407F-CL-2	FED NATL MTG ASSOC #829075		06/01/2006	SCHEDULED REDEMPTION		14,368	14,368	14,539	14,537	0	(169)	0	(169)	0	14,368	0	0	0	164	09/01/2020	1
31407F-CR-9	FED NATL MTG ASSOC #829080		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31407F-C5-7	FED NATL MTG ASSOC #829092		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2020	1
31407F-DB-3	FED NATL MTG ASSOC #829098		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,013,573	1,013,590	0	(17)	0	(17)	0	1,013,573	0	(41,211)	(41,211)	0	10/01/2020	1
31407F-DJ-6	FED NATL MTG ASSOC #829105		06/01/2006	Various		13,339	13,339	13,312	13,313	0	26	0	26	0	13,339	0	0	0	133	10/01/2020	1
31407F-DK-3	FED NATL MTG ASSOC #829106		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2020	1
31407F-HQ-6	FED NATL MTG ASSOC #829239		06/01/2006	SCHEDULED REDEMPTION		1,999	1,999	1,835	0	0	164	0	164	0	1,999	0	0	0	15	08/01/2035	1
31407F-KK-5	FED NATL MTG ASSOC #829298		06/01/2006	Various		10,142,163	11,111,538	10,200,045	0	0	18,588	0	18,588	0	10,218,633	0	(76,470)	(76,470)	99,785	09/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2006	SCHEDULED REDEMPTION		8,450	8,450	8,450	8,450	0	0	0	0	0	8,450	0	0	0	94	07/01/2035	1
31407G-YX-0	FED NATL MTG ASSOC #830626		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2020	1
31407G-ZJ-0	FED NATL MTG ASSOC #830645		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2020	1
31407H-H9-0	FED NATL MTG ASSOC #831056		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,100	1,013,232	1,013,249	0	(17)	0	(17)	0	1,013,232	0	(40,870)	(40,870)	0	10/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		03/31/2006	UNION BANK OF SWITZERLAND		731,009	748,913	741,461	741,476	0	(15)	0	(15)	0	741,461	0	(10,452)	(10,452)	0	11/01/2035	1
31407H-P9-1	FED NATL MTG ASSOC #831248		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,100	1,013,233	1,013,249	0	(17)	0	(17)	0	1,013,233	0	(40,870)	(40,870)	0	12/01/2020	1
31407J-SA-1	FED NATL MTG ASSOC #832213		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/01/2020	1
31407J-VY-5	FED NATL MTG ASSOC #832331		06/01/2006	SCHEDULED REDEMPTION		2,091	2,091	2,115	2,115	0	(24)	0	(24)	0	2,091	0	0	0	19	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		06/01/2006	SCHEDULED REDEMPTION		951	951	966	966	0	(15)	0	(15)	0	951	0	0	0	11	08/01/2020	1
31407K-TS-8	FED NATL MTG ASSOC #833161		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2020	1
31407K-ZS-1	FED NATL MTG ASSOC #833353		02/06/2006	GREENWICH CAPITAL MARKETS, INC		12	12	12	12	0	0	0	0	0	12	0	0	0	0	08/01/2035	1
31407K-4M-8	FED NATL MTG ASSOC #833428		06/01/2006	SCHEDULED REDEMPTION		1,074	1,074	986	0	0	88	0	88	0	1,074	0	0	0	8	09/01/2035	1
31407L-MN-4	FED NATL MTG ASSOC #833865		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2020	1
31407M-D5-1	FED NATL MTG ASSOC #834524		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407M-PZ-2	FED NATL MTG ASSOC #834840		04/07/2006	LEHMAN BROTHERS INC		423,948	444,980	443,541	443,541	0	0	0	0	0	443,541	0	(19,593)	(19,593)	0	12/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		06/01/2006	SCHEDULED REDEMPTION		1,717	1,717	1,740	1,740	0	(23)	0	(23)	0	1,717	0	0	0	18	08/01/2020	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)
31407N-FD-0	FED NATL MTG ASSOC #835464		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31407N-FH-1	FED NATL MTG ASSOC #835468		06/01/2006	SCHEDULED REDEMPTION		827	827	837	837	0	(10)	0	(10)	0	827	0	0	0	9	10/01/2020	1
31407N-FK-4	FED NATL MTG ASSOC #835470		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,013,670	1,013,687	0	(17)	0	(17)	0	1,013,670	0	(41,308)	(41,308)	0	09/01/2020	1
31407N-X9-9	FED NATL MTG ASSOC #836004		06/01/2006	SCHEDULED REDEMPTION		709	709	717	717	0	(8)	0	(8)	0	709	0	0	0	8	09/01/2020	1
31407P-KZ-0	FED NATL MTG ASSOC #836512		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407P-TG-3	FED NATL MTG ASSOC #836751		02/06/2006	GREENWICH CAPITAL MARKETS, INC		18	18	18	18	0	0	0	0	0	18	0	0	0	0	10/01/2035	1
31407P-U3-0	FED NATL MTG ASSOC #836802		02/06/2006	GREENWICH CAPITAL MARKETS, INC		32	33	32	32	0	0	0	0	0	32	0	0	0	0	10/01/2035	1
31407P-XF-0	FED NATL MTG ASSOC #836878		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407Q-B2-1	FED NATL MTG ASSOC #837157		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,015,902	1,015,922	0	(20)	0	(20)	0	1,015,902	0	(43,540)	(43,540)	0	10/01/2020	1
31407Q-B5-4	FED NATL MTG ASSOC #837160		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2020	1
31407Q-CA-2	FED NATL MTG ASSOC #837165		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2020	1
31407Q-C8-7	FED NATL MTG ASSOC #837195		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,015,374	1,015,393	0	(19)	0	(19)	0	1,015,374	0	(43,011)	(43,011)	0	02/01/2021	1
31407Q-DZ-6	FED NATL MTG ASSOC #837220		06/01/2006	Various		1,421	1,421	1,420	1,420	0	1	0	1	0	1,421	0	0	0	15	08/01/2020	1
31407Q-JU-1	FED NATL MTG ASSOC #837375		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,015,428	1,015,447	0	(19)	0	(19)	0	1,015,428	0	(43,065)	(43,065)	0	11/01/2020	1
31407Q-SD-9	FED NATL MTG ASSOC #837616		02/06/2006	GREENWICH CAPITAL MARKETS, INC		14	14	14	14	0	0	0	0	0	14	0	0	0	0	01/01/2036	1
31407Q-TZ-9	FED NATL MTG ASSOC #837668		06/01/2006	SCHEDULED REDEMPTION		909	909	834	0	0	75	0	75	0	909	0	0	0	7	08/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2006	SCHEDULED REDEMPTION		10,815	10,815	10,815	10,815	0	0	0	0	0	10,815	0	0	0	118	08/01/2035	1
31407Q-6Y-7	FED NATL MTG ASSOC #837987		06/01/2006	SCHEDULED REDEMPTION		2,381	2,381	2,185	0	0	195	0	195	0	2,381	0	0	0	18	09/01/2035	1
31407R-HT-4	FED NATL MTG ASSOC #838242		06/01/2006	SCHEDULED REDEMPTION		122	122	112	0	0	10	0	10	0	122	0	0	0	1	08/01/2035	1
31407R-Q8-0	FED NATL MTG ASSOC #838479		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407R-TA-2	FED NATL MTG ASSOC #838545		04/07/2006	BANK OF AMERICA		42,524	43,739	43,303	43,305	0	(1)	0	(1)	0	43,303	0	(779)	(779)	0	10/01/2035	1
31407R-T2-0	FED NATL MTG ASSOC #838569		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,100	1,013,383	1,013,400	0	(17)	0	(17)	0	1,013,383	0	(41,021)	(41,021)	0	10/01/2020	1
31407R-U6-9	FED NATL MTG ASSOC #838605		06/01/2006	SCHEDULED REDEMPTION		108	108	99	0	0	9	0	9	0	108	0	0	0	1	09/01/2035	1
31407R-VD-3	FED NATL MTG ASSOC #838612		06/01/2006	SCHEDULED REDEMPTION		708	708	650	0	0	58	0	58	0	708	0	0	0	5	09/01/2035	1
31407R-WG-5	FED NATL MTG ASSOC #838647		02/06/2006	GREENWICH CAPITAL MARKETS, INC		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2035	1
31407S-BH-4	FED NATL MTG ASSOC #838940		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407S-E4-0	FED NATL MTG ASSOC #839055		04/07/2006	LEHMAN BROTHERS INC		556,998	584,631	582,163	582,163	0	1	0	1	0	582,163	0	(25,165)	(25,165)	0	12/01/2020	1
31407S-NC-2	FED NATL MTG ASSOC #839287		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31407S-NH-1	FED NATL MTG ASSOC #839292		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2020	1
31407S-TX-0	FED NATL MTG ASSOC #839466		06/01/2006	SCHEDULED REDEMPTION		2,863	2,863	2,628	0	0	235	0	235	0	2,863	0	0	0	21	09/01/2035	1
31407S-4C-3	FED NATL MTG ASSOC #839719		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2020	1
31407T-F2-1	FED NATL MTG ASSOC #839985		04/07/2006	BANK OF AMERICA		25,312	26,035	25,775	25,776	0	(1)	0	(1)	0	25,775	0	(463)	(463)	0	10/01/2035	1
31407T-L2-4	FED NATL MTG ASSOC #840145		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	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)
31407T-MN-7	FED NATL MTG ASSOC #840165		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	2	2	2	0	0	0	0	0	2	0	0	0	0	11/01/2020	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2006	SCHEDULED REDEMPTION		17,577	17,577	17,577	17,577	0	0	0	0	0	17,577	0	0	0	195	07/01/2035	1
31407T-2E-9	FED NATL MTG ASSOC #840573		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407T-2F-6	FED NATL MTG ASSOC #840574		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2020	1
31407T-2G-4	FED NATL MTG ASSOC #840575		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,014,062	1,014,080	0	(18)	0	(18)	0	1,014,062	0	(41,700)	(41,700)	0	10/01/2020	1
31407T-2J-8	FED NATL MTG ASSOC #840577		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,015,256	1,015,275	0	(19)	0	(19)	0	1,015,256	0	(42,893)	(42,893)	0	10/01/2020	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2006	SCHEDULED REDEMPTION		68,788	68,788	68,788	68,788	0	0	0	0	0	68,788	0	0	0	584	08/01/2035	1
31407U-ES-2	FED NATL MTG ASSOC #840845		04/07/2006	BANK OF AMERICA		36,701	37,750	37,373	37,375	0	(1)	0	(1)	0	37,373	0	(672)	(672)	0	12/01/2035	1
31407U-E5-2	FED NATL MTG ASSOC #840856		02/06/2006	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	01/01/2036	1
31407U-G5-0	FED NATL MTG ASSOC #840920		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407U-HU-4	FED NATL MTG ASSOC #840943		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2020	1
31407U-HW-0	FED NATL MTG ASSOC #840945		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2020	1
31407U-ZM-2	FED NATL MTG ASSOC #841448		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407U-2B-2	FED NATL MTG ASSOC #841470		06/01/2006	SCHEDULED REDEMPTION		546	546	502	0	0	45	0	45	0	546	0	0	0	4	09/01/2035	1
31407V-RJ-6	FED NATL MTG ASSOC #842089		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/01/2020	1
31407V-ZW-8	FED NATL MTG ASSOC #842357		04/07/2006	Various		128,448	131,695	130,383	130,384	0	(1)	0	(1)	0	130,383	0	(1,935)	(1,935)	0	10/01/2035	1
31407V-2C-8	FED NATL MTG ASSOC #842371		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407V-2D-6	FED NATL MTG ASSOC #842372		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,013,573	1,013,589	0	(17)	0	(17)	0	1,013,573	0	(41,211)	(41,211)	0	10/01/2020	1
31407W-UX-9	FED NATL MTG ASSOC #843098		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2020	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2006	SCHEDULED REDEMPTION		21,931	21,931	21,388	21,411	0	519	0	519	0	21,931	0	0	0	271	11/01/2035	1
31407X-CF-6	FED NATL MTG ASSOC #843470		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2020	1
31407X-CX-7	FED NATL MTG ASSOC #843486		02/06/2006	GREENWICH CAPITAL MARKETS, INC		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		06/01/2006	Various		451,414	473,670	472,414	472,349	0	75	0	75	0	472,424	0	(21,010)	(21,010)	30	11/01/2020	1
31407X-NP-2	FED NATL MTG ASSOC #843798		03/31/2006	UNION BANK OF SWITZERLAND		68,409	70,085	69,385	69,385	0	0	0	0	0	69,385	0	(976)	(976)	0	11/01/2035	1
31407X-VS-7	FED NATL MTG ASSOC #844025		02/06/2006	GREENWICH CAPITAL MARKETS, INC		77	78	77	77	0	0	0	0	0	77	0	0	0	0	11/01/2035	1
31407X-3P-4	FED NATL MTG ASSOC #844206		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2020	1
31407Y-RR-2	FED NATL MTG ASSOC #844796		06/01/2006	SCHEDULED REDEMPTION		118	118	108	0	0	10	0	10	0	118	0	0	0	1	09/01/2035	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		06/01/2006	SCHEDULED REDEMPTION		9,660	9,660	9,276	9,291	0	369	0	369	0	9,660	0	0	0	95	10/01/2035	1
31407Y-RU-5	FED NATL MTG ASSOC #844799		06/01/2006	SCHEDULED REDEMPTION		3,613	3,613	3,317	0	0	296	0	296	0	3,613	0	0	0	27	10/01/2035	1
31407Y-VA-4	FED NATL MTG ASSOC #844909		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2020	1
31407Y-VJ-5	FED NATL MTG ASSOC #844917		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2020	1
31407Y-4W-6	FED NATL MTG ASSOC #845137		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,011,764	1,011,778	0	(14)	0	(14)	0	1,011,764	0	(39,402)	(39,402)	0	12/01/2020	1
31407Y-5W-5	FED NATL MTG ASSOC #845161		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,013,573	1,013,590	0	(17)	0	(17)	0	1,013,573	0	(41,211)	(41,211)	0	01/01/2021	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-6B-0	FED NATL MTG ASSOC #845166		04/07/2006	LEHMAN BROTHERS INC		1,803,947	1,893,442	1,885,206	1,885,200	0	6	0	6	0	1,885,206	0	(81,259)	(81,259)	0	01/01/2021	1
31408A-AT-7	FED NATL MTG ASSOC #845218		04/07/2006	BANK OF AMERICA		826,194	849,796	841,343	841,343	0	0	0	0	0	841,343	0	(15,150)	(15,150)	0	11/01/2035	1
31408A-HC-7	FED NATL MTG ASSOC #845427		04/07/2006	LEHMAN BROTHERS INC		652,568	684,942	681,553	681,550	0	4	0	4	0	681,553	0	(28,985)	(28,985)	0	01/01/2021	1
31408A-HK-9	FED NATL MTG ASSOC #845434		04/07/2006	LEHMAN BROTHERS INC		300,072	314,959	313,400	313,400	0	0	0	0	0	313,400	0	(13,328)	(13,328)	0	02/01/2021	1
31408A-JD-3	FED NATL MTG ASSOC #845460		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,012,670	1,012,686	0	(16)	0	(16)	0	1,012,670	0	(40,307)	(40,307)	0	03/01/2021	1
31408A-NL-0	FED NATL MTG ASSOC #845595		06/01/2006	Various		809	809	806	806	0	3	0	3	0	809	0	0	0	8	10/01/2020	1
31408B-LN-6	FED NATL MTG ASSOC #846433		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,015,506	1,015,525	0	(19)	0	(19)	0	1,015,506	0	(43,144)	(43,144)	0	11/01/2020	1
31408B-Z6-8	FED NATL MTG ASSOC #846865		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2020	1
31408C-VB-9	FED NATL MTG ASSOC #847610		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2020	1
31408D-A7-9	FED NATL MTG ASSOC #847930		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,100	1,013,231	1,013,248	0	(17)	0	(17)	0	1,013,231	0	(40,869)	(40,869)	0	12/01/2020	1
31408D-U2-8	FED NATL MTG ASSOC #848501		06/01/2006	SCHEDULED REDEMPTION		1,435	1,435	1,318	0	0	118	0	118	0	1,435	0	0	0	11	12/01/2035	1
31408D-YB-4	FED NATL MTG ASSOC #848606		02/06/2006	GREENWICH CAPITAL MARKETS, INC		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2035	1
31408D-3M-4	FED NATL MTG ASSOC #848704		02/06/2006	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	11/01/2035	1
31408E-AG-7	FED NATL MTG ASSOC #848807		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2020	1
31408E-D7-4	FED NATL MTG ASSOC #848926		02/06/2006	GREENWICH CAPITAL MARKETS, INC		12	12	12	12	0	0	0	0	0	12	0	0	0	0	12/01/2035	1
31408E-K3-5	FED NATL MTG ASSOC #849114		02/06/2006	GREENWICH CAPITAL MARKETS, INC		38	39	39	39	0	0	0	0	0	39	0	0	0	0	01/01/2036	1
31408E-RL-8	FED NATL MTG ASSOC #849291		06/01/2006	Various		33,223	33,223	33,085	33,088	0	135	0	135	0	33,223	0	0	0	358	01/01/2021	1
31408E-VK-5	FED NATL MTG ASSOC #849418		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2020	1
31408F-CD-9	FED NATL MTG ASSOC #849768		06/01/2006	SCHEDULED REDEMPTION		282	282	259	0	0	23	0	23	0	282	0	0	0	2	11/01/2035	1
31408F-EG-0	FED NATL MTG ASSOC #849835		04/07/2006	LEHMAN BROTHERS INC		279,466	293,330	291,879	291,879	0	0	0	0	0	291,879	0	(12,414)	(12,414)	0	11/01/2020	1
31408F-NC-9	FED NATL MTG ASSOC #850087		02/06/2006	GREENWICH CAPITAL MARKETS, INC		69	70	69	69	0	0	0	0	0	69	0	0	0	0	11/01/2035	1
31408F-VC-0	FED NATL MTG ASSOC #850311		02/06/2006	GREENWICH CAPITAL MARKETS, INC		67	68	67	67	0	0	0	0	0	67	0	0	0	0	01/01/2036	1
31408F-VE-6	FED NATL MTG ASSOC #850313		02/06/2006	GREENWICH CAPITAL MARKETS, INC		38	39	39	39	0	0	0	0	0	39	0	0	0	0	01/01/2036	1
31408F-XG-9	FED NATL MTG ASSOC #850379		02/06/2006	GREENWICH CAPITAL MARKETS, INC		36	36	36	36	0	0	0	0	0	36	0	0	0	0	01/01/2036	1
31408F-XP-9	FED NATL MTG ASSOC #850386		02/06/2006	GREENWICH CAPITAL MARKETS, INC		37	38	37	37	0	0	0	0	0	37	0	0	0	0	01/01/2036	1
31408G-F9-3	FED NATL MTG ASSOC #850792		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,011,607	1,011,621	0	(14)	0	(14)	0	1,011,607	0	(39,244)	(39,244)	0	02/01/2021	1
31408H-A8-8	FED NATL MTG ASSOC #851531		02/06/2006	GREENWICH CAPITAL MARKETS, INC		123	125	123	123	0	0	0	0	0	123	0	0	0	0	02/01/2036	1
31408H-EH-4	FED NATL MTG ASSOC #851636		04/07/2006	BANK OF AMERICA		72,972	75,057	74,310	74,312	0	(1)	0	(1)	0	74,310	0	(1,338)	(1,338)	0	04/01/2036	1
31408H-GW-9	FED NATL MTG ASSOC #851713		02/06/2006	GREENWICH CAPITAL MARKETS, INC		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/01/2036	1
31408H-NK-7	FED NATL MTG ASSOC #851894		06/01/2006	SCHEDULED REDEMPTION		1,506	1,506	1,382	0	0	124	0	124	0	1,506	0	0	0	11	10/01/2035	1
31408H-ZP-3	FED NATL MTG ASSOC #852250		04/07/2006	LEHMAN BROTHERS INC		1,711,917	1,796,846	1,788,689	1,788,684	0	5	0	5	0	1,788,689	0	(76,773)	(76,773)	0	02/01/2021	1
31408H-ZT-5	FED NATL MTG ASSOC #852254		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,918,762	1,973,496	2,000,601	2,000,635	0	(34)	0	(34)	0	2,000,601	0	(81,839)	(81,839)	0	03/01/2021	1
31408H-4C-6	FED NATL MTG ASSOC #852319		04/07/2006	BANK OF AMERICA		699,191	719,165	712,003	711,994	0	9	0	9	0	712,003	0	(12,812)	(12,812)	0	04/01/2036	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)
31408J-K8-3	FED NATL MTG ASSOC #852719		02/06/2006	GREENWICH CAPITAL MARKETS, INC		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2036	1
31408J-LF-6	FED NATL MTG ASSOC #852726		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/01/2021	1
31408J-LN-9	FED NATL MTG ASSOC #852733		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2021	1
31408J-LQ-2	FED NATL MTG ASSOC #852735		06/01/2006	Various		3,493	3,493	3,492	3,492	0	1	0	1	0	3,493	0	0	0	32	01/01/2021	1
31408W-3V-2	FED NATL MTG ASSOC #863112		02/06/2006	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2035	1
31408X-GG-9	FED NATL MTG ASSOC #863399		04/07/2006	LEHMAN BROTHERS INC		101,332	106,359	106,228	112,780	0	(6,552)	0	(6,552)	0	106,228	0	(4,896)	(4,896)	0	11/01/2020	1
31408X-RB-8	FED NATL MTG ASSOC #863682		03/31/2006	UNION BANK OF SWITZERLAND		84,109	86,169	85,310	85,313	0	(3)	0	(3)	0	85,310	0	(1,201)	(1,201)	0	03/01/2036	1
31408X-3R-9	FED NATL MTG ASSOC #864008		06/01/2006	Various		2,459	2,460	2,457	2,457	0	3	0	3	0	2,460	0	0	0	27	12/01/2020	1
31408Y-LQ-9	FED NATL MTG ASSOC #864435		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2020	1
31408Y-SK-5	FED NATL MTG ASSOC #864622		02/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2020	1
31408Y-SW-9	FED NATL MTG ASSOC #864633		02/06/2006	GREENWICH CAPITAL MARKETS, INC		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2035	1
31409A-F4-6	FED NATL MTG ASSOC #865187		04/07/2006	BANK OF AMERICA		32,466	33,393	33,060	33,061	0	(1)	0	(1)	0	33,060	0	(594)	(594)	0	02/01/2036	1
31409A-GH-6	FED NATL MTG ASSOC #865200		02/06/2006	GREENWICH CAPITAL MARKETS, INC		19	19	19	19	0	0	0	0	0	19	0	0	0	0	02/01/2036	1
31409A-LN-7	FED NATL MTG ASSOC #865333		02/06/2006	GREENWICH CAPITAL MARKETS, INC		137	138	137	137	0	0	0	0	0	137	0	0	0	0	02/01/2036	1
31409A-NB-1	FED NATL MTG ASSOC #865386		04/07/2006	LEHMAN BROTHERS INC		580,755	609,567	608,044	608,044	0	0	0	0	0	608,044	0	(27,289)	(27,289)	0	02/01/2021	1
31409A-4L-0	FED NATL MTG ASSOC #865827		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,363	1,000,100	1,012,980	1,012,996	0	(16)	0	(16)	0	1,012,980	0	(40,617)	(40,617)	0	03/01/2021	1
31409B-J5-7	FED NATL MTG ASSOC #866184		02/06/2006	GREENWICH CAPITAL MARKETS, INC		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2036	1
31409B-XW-2	FED NATL MTG ASSOC #866593		02/06/2006	GREENWICH CAPITAL MARKETS, INC		31	32	31	31	0	0	0	0	0	31	0	0	0	0	01/01/2036	1
31409C-C6-0	FED NATL MTG ASSOC #866893		02/06/2006	GREENWICH CAPITAL MARKETS, INC		115	117	116	116	0	0	0	0	0	116	0	0	0	0	01/01/2036	1
31409C-FA-8	FED NATL MTG ASSOC #866961		04/07/2006	LEHMAN BROTHERS INC		371,885	390,334	389,010	389,009	0	1	0	1	0	389,010	0	(17,126)	(17,126)	0	02/01/2021	1
31409C-PN-9	FED NATL MTG ASSOC #867229		04/07/2006	LEHMAN BROTHERS INC		272,160	285,662	284,249	284,247	0	2	0	2	0	284,249	0	(12,089)	(12,089)	0	02/01/2021	1
31409C-3W-3	FED NATL MTG ASSOC #867613		04/07/2006	BANK OF AMERICA		150,478	154,777	153,237	153,240	0	(3)	0	(3)	0	153,237	0	(2,759)	(2,759)	0	03/01/2036	1
31409C-4V-4	FED NATL MTG ASSOC #867636		03/31/2006	UNION BANK OF SWITZERLAND		88,494	90,661	89,758	89,760	0	(3)	0	(3)	0	89,758	0	(1,264)	(1,264)	0	05/01/2036	1
31409D-J3-8	FED NATL MTG ASSOC #867982		04/07/2006	BANK OF AMERICA		24,950	25,663	25,407	25,408	0	(1)	0	(1)	0	25,407	0	(457)	(457)	0	02/01/2036	1
31409D-S9-5	FED NATL MTG ASSOC #868244		04/07/2006	BANK OF AMERICA		140,917	144,943	143,497	143,497	0	0	0	0	0	143,497	0	(2,580)	(2,580)	0	03/01/2036	1
31409D-3A-9	FED NATL MTG ASSOC #868493		04/07/2006	Various		2,078,625	2,129,850	2,108,650	2,108,654	0	(4)	0	(4)	0	2,108,650	0	(30,024)	(30,024)	0	04/01/2036	1
31409D-3R-2	FED NATL MTG ASSOC #868508		04/07/2006	BANK OF AMERICA		73,060	75,148	74,400	74,401	0	(1)	0	(1)	0	74,400	0	(1,340)	(1,340)	0	04/01/2036	1
31409D-6E-8	FED NATL MTG ASSOC #868569		04/07/2006	LEHMAN BROTHERS INC		354,039	371,603	370,575	370,574	0	1	0	1	0	370,575	0	(16,536)	(16,536)	0	04/01/2021	1
31409D-6Z-1	FED NATL MTG ASSOC #868588		04/07/2006	LEHMAN BROTHERS INC		71,455	75,000	74,629	74,629	0	0	0	0	0	74,629	0	(3,174)	(3,174)	0	04/01/2021	1
31409E-AV-3	FED NATL MTG ASSOC #868620		04/07/2006	LEHMAN BROTHERS INC		1,842,842	1,934,266	1,926,006	1,925,997	0	9	0	9	0	1,926,006	0	(83,164)	(83,164)	0	04/01/2021	1
31409E-CJ-8	FED NATL MTG ASSOC #868673		04/07/2006	LEHMAN BROTHERS INC		1,319,827	1,385,304	1,378,452	1,378,448	0	4	0	4	0	1,378,452	0	(58,625)	(58,625)	0	04/01/2021	1
31409E-C7-4	FED NATL MTG ASSOC #868694		04/07/2006	LEHMAN BROTHERS INC		344,495	361,586	360,838	360,838	0	0	0	0	0	360,838	0	(16,343)	(16,343)	0	04/01/2021	1
31409F-FR-4	FED NATL MTG ASSOC #869676		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,013,669	1,013,686	0	(17)	0	(17)	0	1,013,669	0	(41,307)	(41,307)	0	03/01/2021	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)
31409F-KM-9	FED NATL MTG ASSOC #869800		04/07/2006	LEHMAN BROTHERS INC		91,007	95,522	95,049	95,049	0	0	0	0	0	95,049	0	(4,043)	(4,043)	0	03/01/2021	1
31409F-5N-4	FED NATL MTG ASSOC #870353		04/07/2006	Various		2,076,285	2,128,184	2,106,991	2,106,980	0	11	0	11	0	2,106,991	0	(30,706)	(30,706)	0	03/01/2036	1
31409G-4J-2	FED NATL MTG ASSOC #871225		04/07/2006	Various		1,776,465	1,823,936	1,805,775	1,805,771	0	3	0	3	0	1,805,775	0	(29,309)	(29,309)	0	04/01/2036	1
31409H-CL-6	FED NATL MTG ASSOC #871375		04/07/2006	BANK OF AMERICA		60,603	62,334	61,714	61,715	0	(1)	0	(1)	0	61,714	0	(1,111)	(1,111)	0	04/01/2036	1
31409H-KP-8	FED NATL MTG ASSOC #871602		03/31/2006	UNION BANK OF SWITZERLAND		516,177	528,819	523,557	523,557	0	0	0	0	0	523,557	0	(7,380)	(7,380)	0	04/01/2036	1
31409H-Q5-6	FED NATL MTG ASSOC #871776		04/07/2006	Various		1,611,654	1,654,930	1,638,449	1,638,453	0	(4)	0	(4)	0	1,638,449	0	(26,795)	(26,795)	0	04/01/2036	1
31409H-X9-0	FED NATL MTG ASSOC #872004		04/07/2006	BANK OF AMERICA		141,116	145,147	143,703	143,706	0	(3)	0	(3)	0	143,703	0	(2,588)	(2,588)	0	04/01/2036	1
31409T-QL-5	FED NATL MTG ASSOC #878059		04/07/2006	BANK OF AMERICA		90,679	93,269	92,341	92,341	0	0	0	0	0	92,341	0	(1,662)	(1,662)	0	03/01/2036	1
31409U-2Y-0	FED NATL MTG ASSOC #879291		03/31/2006	UNION BANK OF SWITZERLAND		487,998	499,950	494,975	494,975	0	0	0	0	0	494,975	0	(6,977)	(6,977)	0	04/01/2036	1
31409U-3R-4	FED NATL MTG ASSOC #879308		03/31/2006	UNION BANK OF SWITZERLAND		847,492	868,249	859,606	859,609	0	(3)	0	(3)	0	859,606	0	(12,114)	(12,114)	0	04/01/2036	1
31409V-F9-9	FED NATL MTG ASSOC #879592		03/31/2006	UNION BANK OF SWITZERLAND		488,047	500,000	495,025	495,035	0	(10)	0	(10)	0	495,025	0	(6,978)	(6,978)	0	04/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		04/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		972,362	1,000,099	1,015,153	1,012,178	0	(19)	0	(19)	0	1,015,153	0	(42,791)	(42,791)	7	03/01/2021	1
31409V-YT-4	FED NATL MTG ASSOC #880122		04/07/2006	BANK OF AMERICA		828,636	852,307	843,815	843,807	0	8	0	8	0	843,815	0	(15,180)	(15,180)	0	04/01/2036	1
31409V-3D-3	FED NATL MTG ASSOC #880196		04/07/2006	LEHMAN BROTHERS INC		528,881	555,119	552,373	552,372	0	1	0	1	0	552,373	0	(23,492)	(23,492)	0	01/01/2021	1
31409V-6X-6	FED NATL MTG ASSOC #880286		03/31/2006	UNION BANK OF SWITZERLAND		1,952,188	2,000,000	1,980,100	1,980,101	0	(2)	0	(2)	0	1,980,100	0	(27,912)	(27,912)	0	03/01/2036	1
31409W-LF-6	FED NATL MTG ASSOC #880626		04/07/2006	BANK OF AMERICA		948,015	975,097	965,389	965,376	0	13	0	13	0	965,389	0	(17,374)	(17,374)	0	04/01/2036	1
31409X-KX-6	FED NATL MTG ASSOC #881510		04/07/2006	BANK OF AMERICA		920,427	946,721	937,289	937,280	0	9	0	9	0	937,289	0	(16,861)	(16,861)	0	04/01/2036	1
31409X-PU-7	FED NATL MTG ASSOC #881635		04/07/2006	Various		1,328,746	1,365,251	1,351,668	1,351,683	0	(14)	0	(14)	0	1,351,668	0	(22,922)	(22,922)	0	02/01/2036	1
31409Y-E4-5	FED NATL MTG ASSOC #882255		04/07/2006	BANK OF AMERICA		423,649	435,751	432,376	432,376	0	0	0	0	0	432,376	0	(8,727)	(8,727)	0	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2006	SCHEDULED REDEMPTION		6,405	6,405	6,405	0	0	0	0	0	0	6,405	0	0	0	27	02/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2006	SCHEDULED REDEMPTION		1,944	1,944	1,944	0	0	0	0	0	0	1,944	0	0	0	8	04/01/2036	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		06/01/2006	SCHEDULED REDEMPTION		95,593	95,593	96,743	96,499	0	(906)	0	(906)	0	95,593	0	0	0	1,279	11/01/2033	1
3133T9-NW-1	FHR 1948 PJ		06/01/2006	SCHEDULED REDEMPTION		318,254	318,254	323,425	320,889	0	(2,635)	0	(2,635)	0	318,254	0	0	0	4,748	03/15/2027	1
31393K-XW-0	FHR 2574 FT		06/15/2006	SCHEDULED REDEMPTION		1,354,263	1,354,263	1,361,405	1,360,609	0	(6,345)	0	(6,345)	0	1,354,263	0	0	0	15,915	11/15/2016	1
31393V-P9-6	FHR 2628 LE		06/01/2006	SCHEDULED REDEMPTION		202,555	202,555	189,864	192,161	0	10,394	0	10,394	0	202,555	0	0	0	1,457	06/15/2033	1
31393W-3W-7	FHR 2650 PN		06/01/2006	SCHEDULED REDEMPTION		722,603	722,603	719,781	720,362	0	2,241	0	2,241	0	722,603	0	0	0	7,634	12/15/2032	1
31394N-PK-8	FHR 2732 FE		06/28/2006	Various		24,343,029	24,264,768	24,378,509	24,385,867	0	(10,858)	0	(10,858)	0	24,375,009	0	(31,981)	(31,981)	361,219	11/15/2030	1
31395R-CM-8	FHR 2960 FJ		04/04/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		21,661,035	21,679,666	21,706,766	21,703,973	0	(122)	0	(122)	0	21,703,851	0	(42,816)	(42,816)	66,227	08/15/2031	1
31395T-UE-2	FHR 2983 TF		06/23/2006	Various		23,871,695	23,958,002	23,965,489	23,964,473	0	(489)	0	(489)	0	23,963,984	0	(92,290)	(92,290)	350,899	07/15/2029	1
31395V-WE-5	FHR 2999 QZ		05/01/2006	SCHEDULED REDEMPTION		2,679,093	2,679,093	2,669,047	2,677,011	0	2,082	0	2,082	0	2,679,093	0	0	0	14,176	07/15/2020	1
31395W-K5-5	FHR 3005 ZG		06/01/2006	SCHEDULED REDEMPTION		677,602	677,602	666,673	662,946	0	9,647	0	9,647	0	677,602	0	0	0	7,623	02/15/2020	1
31396A-FB-5	FHR 3028 FM		06/15/2006	SCHEDULED REDEMPTION		286,624	286,624	285,908	285,927	0	698	0	698	0	286,624	0	0	0	3,308	09/15/2035	1
31396A-EQ-3	FHR 3033 ZE		05/01/2006	SCHEDULED REDEMPTION		2,026,882	2,026,882	2,024,032	2,024,870	0	2,012	0	2,012	0	2,026,882	0	0	0	11,489	09/15/2035	1
31396G-N4-9	FHR 3095 JZ		06/01/2006	SCHEDULED REDEMPTION		2,116,271	2,116,271	2,104,367	2,106,903	0	9,368	0	9,368	0	2,116,271	0	0	0	26,447	01/15/2036	1
31396G-YH-8	FHR 3096 ZB		06/01/2006	SCHEDULED REDEMPTION		2,277,277	2,277,277	2,268,025	2,269,114	0	8,163	0	8,163	0	2,277,277	0	0	0	27,301	01/15/2036	1
31396H-Z9-3	FHR 3116 ZB		06/01/2006	SCHEDULED REDEMPTION		910,234	910,234	888,047	888,636	0	21,597	0	21,597	0	910,234	0	0	0	10,190	02/15/2036	1
31396J-PX-7	FHR 3123 QZ		06/01/2006	SCHEDULED REDEMPTION		1,711,982	1,711,982	1,706,097	1,706,173	0	5,810	0	5,810	0	1,711,982	0	0	0	23,410	03/15/2036	1
31396N-3V-6	FHR 3135 JZ		06/01/2006	SCHEDULED REDEMPTION		4,293,365	4,293,365	4,285,986	0	0	7,379	0	7,379	0	4,293,365	0	0	0	42,934	04/15/2036	1
31396N-TA-4	FHR 3151 DZ		06/01/2006	SCHEDULED REDEMPTION		177,147	177,147	176,593	0	0	554	0	554	0	177,147	0	0	0	886	05/15/2036	1
31396N-TD-8	FHR 3151 HZ		06/01/2006	SCHEDULED REDEMPTION		323,923	323,923	323,113	0	0	810	0	810	0	323,923	0	0	0	1,620	05/15/2036	1
31392A-4P-0	FNR 2001-69 PN		06/01/2006	SCHEDULED REDEMPTION		422,553	422,553	439,455	422,553	0	0	0	0	0	422,553	0	0	0	5,511	04/25/2030	1
31392B-CN-4	FNR 2001-70 LK		06/01/2006	SCHEDULED REDEMPTION		1,464,129	1,464,129	1,492,954	1,474,650	0	(10,521)	0	(10,521)	0	1,464,129	0	0	0	17,655	06/25/2030	1
31392F-ES-2	FNR 2002-71 AP		06/01/2006	SCHEDULED REDEMPTION		570,687	570,687	580,496	586,092	0	(15,404)	0	(15,404)	0	570,687	0	0	0	6,262	11/25/2032	1
31393U-QZ-9	FNR 2003-117 KF		06/25/2006	SCHEDULED REDEMPTION		1,592,383	1,592,383	1,602,335	1,602,324	0	(9,941)	0	(9,941)	0	1,592,383	0	0	0	18,584	08/25/2033	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)
31393U-K3-6	FNR 2003-129 JB		06/01/2006	SCHEDULED REDEMPTION		72	72	67	67	0	5	0	5	0	72	0	0	0	1	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		06/01/2006	SCHEDULED REDEMPTION		127,345	127,345	121,774	122,536	0	4,809	0	4,809	0	127,345	0	0	0	1,433	06/25/2018	1
31393D-LN-9	FNR 2003-64 HA		06/01/2006	SCHEDULED REDEMPTION		1,237,381	1,237,381	1,198,327	1,200,617	0	36,764	0	36,764	0	1,237,381	0	0	0	8,266	07/25/2022	1
31394D-XF-2	FNR 2005-49 TZ		06/01/2006	SCHEDULED REDEMPTION		1,484,221	1,484,221	1,466,132	1,472,946	0	11,275	0	11,275	0	1,484,221	0	0	0	17,000	06/25/2025	1
31394E-DJ-4	FNR 2005-58		06/25/2006	SCHEDULED REDEMPTION		167,219	167,219	166,696	166,698	0	521	0	521	0	167,219	0	0	0	1,939	07/25/2035	1
31394E-KS-6	FNR 2005-66 PF		06/25/2006	SCHEDULED REDEMPTION		248,523	248,523	247,747	247,548	0	975	0	975	0	248,523	0	0	0	2,850	07/25/2035	1
31394U-NA-6	FNR 2005-97 LB		06/01/2006	SCHEDULED REDEMPTION		869	869	786	0	0	83	0	83	0	869	0	0	0	7	11/25/2035	1
38373M-GF-1	GNR 2002-71 AK		04/01/2006	SCHEDULED REDEMPTION		207,752	207,752	214,082	209,077	0	(1,325)	0	(1,325)	0	207,752	0	0	0	1,039	03/20/2030	1
38374B-BR-3	GNR 2003-63 UF		06/20/2006	SCHEDULED REDEMPTION		374,168	374,168	374,051	374,078	0	89	0	89	0	374,168	0	0	0	4,368	07/20/2030	1
38374M-3Y-3	GNR 2006-25 GZ		06/01/2006	SCHEDULED REDEMPTION		80,068	80,068	79,267	0	0	801	0	801	0	80,068	0	0	0	400	05/20/2036	1
010608-YM-3	ALABAMA PUB SCH & CLG CAP IMPT 03		04/24/2006	PRAGER MCCARTHY & SEALY		197,680	200,000	199,194	196,220	0	20	0	20	0	196,241	0	1,439	1,439	3,244	12/01/2016	1FE
057854-AK-7	BALDWIN CNTY AL EASTN SHORE THOMAS 96		04/01/2006	CALLED @ 102.00		3,162,000	3,100,000	3,064,017	3,162,000	0	(62,000)	0	(62,000)	0	3,100,000	0	62,000	62,000	104,625	04/01/2015	1FE
466642-AJ-4	JACKSON CNTY AL HLTH CARE TAX ANTIC 98		05/01/2006	CALLED @ 100.00000000		240,000	240,000	220,800	222,524	0	70	0	70	0	222,594	0	17,406	17,406	6,840	05/01/2019	3FE
472653-AP-9	JEFFERSON CNTY AL LTD SCH WTS 04 A		05/05/2006	PRAGER MCCARTHY & SEALY		208,144	200,000	210,680	209,729	0	(114)	0	(114)	0	209,615	0	(1,471)	(1,471)	3,763	01/01/2020	1FE
664029-DH-5	NORTHEAST AL WTR SWR & FIRE DIST 96		05/15/2006	CALLED @ 102.00000000		4,080,000	4,000,000	3,916,080	3,930,692	0	258	0	258	0	3,930,950	0	149,050	149,050	117,000	05/15/2027	1FE
810373-EQ-9	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		06/01/2006	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,678	06/01/2006	1
810373-CB-4	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		06/01/2006	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	9,063	06/01/2006	1
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM GEN REV 01		04/17/2006	PRAGER MCCARTHY & SEALY		265,810	250,000	256,400	253,950	0	(34)	0	(34)	0	253,917	0	11,893	11,893	6,910	10/01/2011	1FE
011842-NB-3	ALASKA ST INTL ARPTS SYS REV 03 B		04/04/2006	RYAN BECK & CO		1,822,048	1,750,000	1,756,598	1,755,318	0	(10)	0	(10)	0	1,755,309	0	66,739	66,739	51,458	10/01/2026	1FE
011842-NC-1	ALASKA ST INTL ARPTS SYS REV 03 B		06/02/2006	PRAGER MCCARTHY & SEALY		1,037,140	1,000,000	1,001,460	1,001,177	0	(24)	0	(24)	0	1,001,153	0	35,987	35,987	34,167	10/01/2028	1FE
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A		06/30/2006	PRAGER MCCARTHY & SEALY		100,134	100,000	100,000	100,000	0	0	0	0	0	100,000	0	134	134	2,067	08/01/2040	1FE
590515-AK-8	MESA AZ INDL DEV LUTHERAN HLTH 98A		05/31/2006	PRAGER MCCARTHY & SEALY		877,753	850,000	904,859	867,399	0	(1,059)	0	(1,059)	0	866,341	0	11,412	11,412	19,090	01/01/2009	1FE
718903-HB-6	PHOENIX AZ INDL DEV ARBOR VILLAGE 96A		06/01/2006	CALLED @ 100.00000000		3,385,000	3,385,000	3,376,538	3,377,564	0	34	0	34	0	3,377,598	0	7,402	7,402	96,473	06/01/2026	1FE
795742-AT-2	SALT RIVER PROJ AZ AGRIC IMPT COP 03		05/22/2006	PRAGER MCCARTHY & SEALY		212,868	200,000	208,610	207,208	0	(118)	0	(118)	0	207,090	0	5,778	5,778	4,833	12/01/2015	1FE
79575D-QJ-2	SALT RIVER PROJ AZ ELEC SYS 02 C REF		05/03/2006	PRAGER MCCARTHY & SEALY		211,412	200,000	210,668	207,646	0	(100)	0	(100)	0	207,545	0	3,867	3,867	3,528	01/01/2015	1FE
041186-QA-8	ARKANSAS ST UNIV HSG SYS 2004		05/23/2006	CITIGROUP GLOBAL MARKETS		2,259,858	2,210,000	2,260,896	2,249,097	0	(635)	0	(635)	0	2,248,462	0	11,396	11,396	24,786	03/01/2024	1FE
15239M-BJ-0	CENTRAL AR WTR 2004		05/17/2006	CITIGROUP GLOBAL MARKETS		1,067,332	1,065,000	1,090,826	1,073,809	0	(124)	0	(124)	0	1,073,685	0	(6,353)	(6,353)	29,043	10/01/2017	1FE
15239M-BN-1	CENTRAL AR WTR 2004		05/23/2006	CITIGROUP GLOBAL MARKETS		1,417,286	1,390,000	1,427,030	1,420,255	0	(456)	0	(456)	0	1,419,799	0	(2,514)	(2,514)	41,965	10/01/2021	1FE
15239M-BR-2	CENTRAL AR WTR 2004		06/20/2006	PRAGER MCCARTHY & SEALY		291,053	285,000	290,378	289,771	0	(106)	0	(106)	0	289,665	0	1,388	1,388	9,852	10/01/2024	1FE
21259M-AP-0	CONWAY AR PUB STUD HSG UNIV CENT AR 05		05/24/2006	CITIGROUP GLOBAL MARKETS		1,256,050	1,250,000	1,254,163	1,251,641	0	(31)	0	(31)	0	1,251,610	0	4,440	4,440	13,906	09/01/2025	1FE
21259M-AR-6	CONWAY AR PUB STUD HSG UNIV CENT AR 05		05/24/2006	CITIGROUP GLOBAL MARKETS		3,036,181	3,030,000	3,007,851	2,992,353	0	112	0	112	0	2,992,465	0	43,716	43,716	34,645	09/01/2035	1FE
348761-BC-0	FORT SMITH AR SALES & USE TAX 2001 A		04/12/2006	RYAN BECK & CO		813,864	800,000	798,960	799,586	0	7	0	7	0	799,593	0	14,271	14,271	29,939	12/01/2008	1FE
348761-BE-6	FORT SMITH AR SALES & USE TAX 2001 A		06/01/2006	CALLED @ 100.00000000		1,555,000	1,555,000	1,546,665	1,550,420	0	147	0	147	0	1,550,567	0	4,433	4,433	34,210	12/01/2010	1FE
348761-BN-6	FORT SMITH AR SALES & USE TAX 2001 B		06/19/2006	PRAGER MCCARTHY & SEALY		246,421	245,000	250,934	246,767	0	(203)	0	(203)	0	246,564	0	(143)	(143)	5,198	12/01/2007	1FE
745392-FJ-4	PULASKI CNTY AR HOSP CHILDRENS 02B		06/27/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,332,738	1,285,000	1,347,965	1,320,148	0	(2,047)	0	(2,047)	0	1,318,101	0	14,637	14,637	22,300	03/01/2012	1FE
745392-FL-9	PULASKI CNTY AR HOSP CHILDRENS 02B		05/25/2006	PRAGER MCCARTHY & SEALY		212,899	205,000	212,114	208,985	0	(156)	0	(156)	0	208,829	0	4,069	4,069	2,691	03/01/2014	1FE
74539Y-AU-4	PULASKI CNTY AR PUB FAC BAPTIST HLTH		04/01/2006	CALLED @ 100.00000000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,881	10/22/2014	1
850269-AP-6	SPRINGDALE AR SALES & USE TAX 04		06/07/2006	PRAGER MCCARTHY & SEALY		101,845	100,000	101,145	100,894	0	(30)	0	(30)	0	100,864	0	981	981	1,789	07/01/2011	1FE
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		05/11/2006	CITIGROUP GLOBAL MARKETS		5,098,000	5,000,000	5,272,850	5,119,947	0	(1,274)	0	(1,274)	0	5,118,673	0	(20,673)	(20,673)	121,875	11/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
914084-XP-8	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		05/23/2006	CITIGROUP GLOBAL MARKETS		7,714,393	7,580,000	7,953,012	7,717,411	0	(1,782)	0	(1,782)	0	7,715,629	0	(1,235)	(1,235)	194,238	11/01/2019	1FE
914115-SC-5	UNIVERSITY OF CENTRAL AR AUX 06 D		06/01/2006	CITIGROUP GLOBAL MARKETS		2,005,360	2,000,000	1,956,080	0	0	170	0	170	0	1,956,250	0	49,110	49,110	16,250	05/01/2026	1FE
016038-EY-3	ALHAMBRA CA REDEV AGY TAX ALLOC 03		06/30/2006	PRAGER MCCARTHY & SEALY		1,366,232	1,300,000	1,385,527	1,365,519	0	(2,039)	0	(2,039)	0	1,363,480	0	2,752	2,752	43,611	05/01/2015	1FE
016038-EZ-0	ALHAMBRA CA REDEV AGY TAX ALLOC 03		06/07/2006	Various		1,828,217	1,725,000	1,824,343	1,801,191	0	(1,781)	0	(1,781)	0	1,799,410	0	28,807	28,807	52,500	05/01/2016	1FE
03255M-CN-5	ANAHEIM CA PUB FING ANAHEIM WTR 94		04/01/2006	CALLED @ 100.00000000		4,480,000	4,480,000	3,903,388	4,480,000	0	0	0	0	0	4,480,000	0	0	0	117,600	10/01/2016	1FE
03255M-FW-2	ANAHEIM CA PUB FING DIST SYS REF 03A		05/01/2006	PRAGER MCCARTHY & SEALY		104,974	100,000	104,905	103,732	0	(39)	0	(39)	0	103,693	0	1,281	1,281	2,958	10/01/2020	1FE
171317-CC-2	CHULA VISTA CA REDEV BAYFRONT TWN 79		04/01/2006	CALLED @ 100.25		215,538	215,000	196,267	213,522	0	0	0	0	0	213,522	0	2,015	2,015	8,600	04/01/2007	1
20056Y-AQ-9	COMMERCE CA CMNTY DEV REDEV PROJ N01-97A		04/06/2006	CITIGROUP GLOBAL MARKETS		220,270	500,000	155,440	191,633	0	295	0	295	0	191,928	0	28,342	28,342	0	08/01/2023	1FE
219703-DU-6	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A		06/30/2006	PRAGER MCCARTHY & SEALY		103,803	100,000	101,979	101,714	0	(44)	0	(44)	0	101,670	0	2,133	2,133	1,736	09/01/2022	1FE
291195-KD-6	EMERYVILLE CA PUB FING AUTH REDEV 02A		05/19/2006	PRAGER MCCARTHY & SEALY		213,182	200,000	208,150	206,051	0	(101)	0	(101)	0	205,950	0	7,232	7,232	2,421	09/01/2021	1FE
378452-DB-9	GLENDALE CA REDEV TAX ALLOC CENTRAL 02		05/19/2006	PRAGER MCCARTHY & SEALY		214,898	200,000	211,916	209,100	0	(134)	0	(134)	0	208,967	0	5,931	5,931	5,046	12/01/2018	1FE
482097-EE-8	JURUPA CA CMNTY SVC DIST NO 2 03A		04/04/2006	PRAGER MCCARTHY & SEALY		206,322	200,000	204,000	202,980	0	(7)	0	(7)	0	202,973	0	3,349	3,349	975	09/01/2025	1FE
513799-QR-0	LANCASTER CA REDEV HSG SUB TAX 03		06/02/2006	RAYMOND JAMES & ASSOCIATES, INC		2,142,355	1,935,000	2,143,980	2,117,960	0	(1,875)	0	(1,875)	0	2,116,085	0	26,270	26,270	35,556	08/01/2019	1FE
544652-P4-6	LOS ANGELES CA WSTWTR SYS 03 A SUB		05/17/2006	PRAGER MCCARTHY & SEALY		503,515	500,000	500,375	500,280	0	(5)	0	(5)	0	500,275	0	3,240	3,240	10,688	06/01/2020	1FE
54468T-AW-8	LOS ANGELES CNTY CA IMPT CI NO 2629R2		09/02/2005	Various		(7,200)	(7,200)	(7,200)	959,627	0	0	0	0	0	(7,200)	0	0	0	26,485	09/02/2010	3
658620-CQ-0	NORTH CITY WEST CA SCH SPL TAX 02 SUB		05/30/2006	PRAGER MCCARTHY & SEALY		208,540	200,000	206,072	204,398	0	(101)	0	(101)	0	204,297	0	4,243	4,243	2,528	09/01/2022	1FE
684105-EA-3	ORANGE CA REDEV AGY TAX ALLOC 03A REF		04/03/2006	PRAGER MCCARTHY & SEALY		205,760	200,000	200,462	200,365	0	(1)	0	(1)	0	200,364	0	5,396	5,396	924	09/01/2022	1FE
696617-NC-9	PALM DESERT CA FING TIF PROJ AREA 1 04A		06/22/2006	PRAGER MCCARTHY & SEALY		104,101	100,000	100,000	100,000	0	0	0	0	0	100,000	0	4,101	4,101	3,694	04/01/2022	1FE
699202-EL-7	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		05/30/2006	PRAGER MCCARTHY & SEALY		210,286	200,000	210,628	208,076	0	(159)	0	(159)	0	207,917	0	2,369	2,369	3,361	08/01/2019	1FE
699202-ES-2	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		04/10/2006	PRAGER MCCARTHY & SEALY		100,612	100,000	97,146	97,421	0	4	0	4	0	97,424	0	3,188	3,188	900	08/01/2023	1FE
724568-GW-4	PITTSBURG CA REDEV TAX LOS MEDANOS 02A		05/31/2006	PRAGER MCCARTHY & SEALY		704,424	645,000	719,885	701,625	0	(1,023)	0	(1,023)	0	700,602	0	3,822	3,822	11,664	08/01/2014	1FE
724568-HK-9	PITTSBURG CA REDEV TAX LOS MEDANOS 03A		06/06/2006	PRAGER MCCARTHY & SEALY		1,603,947	1,510,000	1,585,893	1,569,096	0	(1,101)	0	(1,101)	0	1,567,995	0	35,952	35,952	24,672	08/01/2015	1FE
724568-HM-5	PITTSBURG CA REDEV TAX LOS MEDANOS 03A		06/07/2006	Various		2,406,297	2,275,000	2,395,052	2,375,642	0	(2,182)	0	(2,182)	0	2,373,460	0	32,837	32,837	40,101	08/01/2017	1FE
738800-JR-3	POWAY CA REDEV TAX ALLOC PAGUAY 03A		06/08/2006	Various		1,631,157	1,510,000	1,653,888	1,622,178	0	(2,173)	0	(2,173)	0	1,620,005	0	11,152	11,152	36,190	06/15/2015	1FE
757887-BE-3	REDWOOD CITY CA REDEV AGY TAX ALLOC 03A		05/19/2006	PRAGER MCCARTHY & SEALY		60,373	130,000	46,597	53,209	0	431	0	431	0	53,640	0	6,733	6,733	0	07/15/2022	1FE
797300-F7-0	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		04/04/2006	PRAGER MCCARTHY & SEALY		212,550	200,000	208,030	206,934	0	(11)	0	(11)	0	206,922	0	5,628	5,628	1,000	09/01/2019	1FE
797415-FR-2	SAN DIEGO CNTY CA WTR REV COP 02A		05/09/2006	Various		773,651	750,000	807,630	778,324	0	(332)	0	(332)	0	777,992	0	(4,342)	(4,342)	17,691	05/01/2016	1FE
797652-XU-3	SAN FRANCISCO CA ARPT INTL 2ND SER 12B 9		05/01/2006	CALLED @ 101.00000000		272,700	270,000	269,098	270,000	0	2,700	0	2,700	0	272,700	0	0	0	7,594	05/01/2021	1
79875E-CG-8	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A		06/15/2006	PRAGER MCCARTHY & SEALY		106,381	100,000	109,731	107,552	0	(197)	0	(197)	0	107,355	0	(974)	(974)	1,931	08/01/2015	1FE
799134-BT-7	SAN PABLO CA JT PWRS FING TAX ALLO 04		05/22/2006	PRAGER MCCARTHY & SEALY		108,709	100,000	109,279	108,303	0	(75)	0	(75)	0	108,228	0	481	481	2,417	12/01/2018	1FE
801095-JZ-4	SANTA ANA CA CMNTY REDEV S MAIN ST 03B		06/02/2006	PRAGER MCCARTHY & SEALY		106,799	100,000	112,907	108,228	0	(178)	0	(178)	0	108,050	0	(1,251)	(1,251)	1,333	09/01/2014	1FE
801095-KA-7	SANTA ANA CA CMNTY REDEV S MAIN ST 03B		06/01/2006	PRAGER MCCARTHY & SEALY		372,214	350,000	392,287	376,674	0	(564)	0	(564)	0	376,110	0	(3,896)	(3,896)	4,604	09/01/2015	1FE
801095-KB-5	SANTA ANA CA CMNTY REDEV S MAIN ST 03B		06/01/2006	PRAGER MCCARTHY & SEALY		582,546	550,000	589,237	580,310	0	(588)	0	(588)	0	579,722	0	2,824	2,824	6,882	09/01/2016	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)
801453-EZ-0	SANTA CLARA CA REDEV TAX BAYSHORE 03		04/03/2006	PRAGER MCCARTHY & SEALY		105,835	100,000	102,872	102,229	0	(4)	0	(4)	0	102,225	0	3,610	3,610	1,736	06/01/2018	1FE
837897-DJ-3	SOUTH GATE CA PUB FING TAX ALLOC 2003		05/31/2006	PRAGER MCCARTHY & SEALY		108,236	100,000	109,678	107,683	0	(159)	0	(159)	0	107,523	0	713	713	1,371	09/01/2015	1FE
867570-AA-1	SUNNYVALE CA REDEV AGY CENT CORE		05/01/2006	CALLED @ 100.25		205,513	205,000	203,975	204,926	0	10	0	10	0	204,936	0	577	577	6,765	05/01/2007	1
900190-DP-1	TURLOCK CA IRR DIST 2003 A REF		05/11/2006	PRAGER MCCARTHY & SEALY		104,867	100,000	106,660	105,017	0	(81)	0	(81)	0	104,936	0	(69)	(69)	1,875	01/01/2018	1FE
900188-BT-9	TURLOCK CA IRR DIST COP 2003 A		05/30/2006	PRAGER MCCARTHY & SEALY		208,722	200,000	209,812	207,410	0	(160)	0	(160)	0	207,250	0	1,472	1,472	4,194	01/01/2021	1FE
901073-DB-9	TUSTIN CA USD SPL TAX CFD 97-1 SR 02 A		05/11/2006	PRAGER MCCARTHY & SEALY		102,857	100,000	100,380	100,268	0	(4)	0	(4)	0	100,263	0	2,594	2,594	1,042	09/01/2038	1FE
91412F-DW-4	UNIVERSITY OF CA MULTI PURP 02 O		05/10/2006	UNION BANK OF SWITZERLAND		1,573,575	1,500,000	1,540,815	1,527,937	0	(461)	0	(461)	0	1,527,476	0	46,099	46,099	15,417	09/01/2017	1FE
91412F-DF-1	UNIVERSITY OF CA MULTI PURP 02 P		05/10/2006	PRAGER MCCARTHY & SEALY		104,895	100,000	102,639	101,807	0	(30)	0	(30)	0	101,777	0	3,118	3,118	1,028	09/01/2017	1FE
951255-CY-2	WEST BASIN MUN WTR DIST CA COP 03A		06/12/2006	UNION BANK OF SWITZERLAND		3,030,139	2,865,000	2,974,443	2,951,655	0	(2,061)	0	(2,061)	0	2,949,594	0	80,545	80,545	53,321	08/01/2018	1FE
960557-CF-1	WESTLANDS CA WTR DIST REV COP 2005 A		05/24/2006	PRAGER MCCARTHY & SEALY		106,963	100,000	111,245	107,556	0	(117)	0	(117)	0	107,439	0	(476)	(476)	1,236	09/01/2016	1FE
249181-J4-1	DENVER CO ARPT SYS REV SER 2001 D REF		04/27/2006	PRAGER MCCARTHY & SEALY		207,534	200,000	209,466	204,575	0	(100)	0	(100)	0	204,475	0	3,059	3,059	9,639	11/15/2009	1FE
24919H-FZ-0	DENVER CO EXCISE TAX 2005 A		05/08/2006	PRAGER MCCARTHY & SEALY		268,820	250,000	273,548	270,369	0	(267)	0	(267)	0	270,102	0	(1,282)	(1,282)	2,431	09/01/2013	1FE
50607L-AK-1	LAFAYETTE CO WTR REV 2003 A		06/07/2006	PRAGER MCCARTHY & SEALY		289,975	270,000	283,165	280,161	0	(218)	0	(218)	0	279,944	0	10,031	10,031	7,521	12/01/2022	1FE
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03 B		05/12/2006	PRAGER MCCARTHY & SEALY		103,687	100,000	104,247	103,259	0	(50)	0	(50)	0	103,209	0	478	478	2,528	11/15/2017	1FE
207743-MB-8	CONNECTICUT HIGHER ED FAM ED LN 05 B		05/19/2006	PRAGER MCCARTHY & SEALY		100,526	100,000	101,210	100,520	0	(15)	0	(15)	0	100,505	0	21	21	2,100	11/15/2010	1FE
246428-RA-6	DELAWARE TRANSN AUTH TRANSN SYS 03 SR		04/12/2006	PRAGER MCCARTHY & SEALY		717,305	680,000	712,069	704,663	0	(126)	0	(126)	0	704,537	0	12,768	12,768	10,106	07/01/2020	1FE
246428-TD-8	DELAWARE TRANSN AUTH TRANSN SYS 05 SR		05/15/2006	Various		503,592	500,000	494,975	495,050	0	21	0	21	0	495,071	0	8,521	8,521	9,387	07/01/2021	1FE
010713-DA-0	ALACHUA FL UTILS REF & REV SER 1978		04/01/2006	MATURED		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,520	04/01/2006	1
114894-DP-0	BROWARD CNTY FL ARPT SYS 98 H-1 PFC		05/10/2006	WELLS FARGO		128,220	125,000	132,399	127,218	0	(104)	0	(104)	0	127,114	0	1,106	1,106	3,889	10/01/2008	1FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		05/19/2006	PRAGER MCCARTHY & SEALY		588,044	600,000	597,162	586,228	0	45	0	45	0	586,273	0	1,771	1,771	8,085	07/01/2021	1FE
183248-BX-0	CLAY CNTY FL HSG FIN BLANDING PLACE 95		06/01/2006	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,944	12/01/2025	2
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		05/01/2006	CALLED @ 100.00000000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,080	05/01/2023	3
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2006	CALLED @ 100.00000000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	7,747	05/01/2012	3
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2006	CALLED @ 100.00000000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	16,331	05/01/2014	3
243819-AB-5	DEER ISLAND FL CMNTY DEV DIST REF		06/23/2006	Various		28,264	14,989	14,989	0	0	0	0	0	0	0	0	28,264	28,264	0	05/01/2013	6
244307-DB-7	DEERFIELD BEACH FL WTR & SWR REF 1978		06/01/2006	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	484	12/01/2007	1
29087L-AQ-1	EMERALD COAST FL UTILS AUTH 04 REF		06/22/2006	PRAGER MCCARTHY & SEALY		102,726	100,000	105,463	103,756	0	(98)	0	(98)	0	103,658	0	(932)	(932)	2,322	01/01/2019	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		04/01/2006	CALLED @ 26.5154		26,515	100,000	18,015	26,513	0	0	0	0	0	26,513	0	2	2	0	07/01/2030	1FE
341507-QE-4	FLORIDA ST BRD OF ED LOTTERY REV 2005 A		04/19/2006	CITIGROUP GLOBAL MARKETS		7,615,719	7,255,000	7,905,628	7,694,843	0	(6,144)	0	(6,144)	0	7,688,699	0	(72,980)	(72,980)	113,863	07/01/2010	1FE
343142-AX-3	FLORIDA ST ED SYS FL ST UNIV HSG 05 A		04/25/2006	PRAGER MCCARTHY & SEALY		105,352	100,000	105,009	104,921	0	(29)	0	(29)	0	104,892	0	460	460	4,958	05/01/2027	1FE
348163-ER-3	FT MYERS FL REF IMPT SER 1978 1		06/01/2006	CALLED @ 100.00		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	5,156	12/01/2007	1
348172-DX-2	FT MYERS FL REF UTIL SER 1978		06/01/2006	CALLED @ 100.00		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	11,875	12/01/2007	1
362812-BC-2	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		06/01/2006	MATURED		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	6,344	06/01/2006	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)
381093-AA-1	GOLDEN LAKES FL CMNTY DEV CAP IMPT 94		05/01/2006	CALLED @ 100.00000000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	8,550	05/01/2014	5*
392274-UQ-7	GREATER ORLANDO FL AVIATION AUTH 2003A		05/19/2006	PRAGER MCCARTHY & SEALY		1,039,855	980,000	1,055,019	1,042,407	0	(766)	0	(766)	0	1,041,641	0	(1,786)	(1,786)	29,700	10/01/2015	1FE
42841P-AA-7	HIALEAH HSG FL HIALEAH PALM CTR 95		05/01/2006	CALLED @ 100.00000000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	9,625	05/01/2025	3
432319-DF-5	HILLSBOROUGH CNTY FL REF IMPT REV 78		06/01/2006	MATURED		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	14,640	06/01/2006	1
432347-CP-5	HILLSBOROUGH CNTY FL REF UTIL REV 78		06/01/2006	CALLED @ 100.00000000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	6,665	12/01/2008	1
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05		06/30/2006	PRAGER MCCARTHY & SEALY		137,855	130,000	143,460	140,193	0	(193)	0	(193)	0	139,999	0	(2,145)	(2,145)	4,424	05/01/2018	1FE
469485-GL-4	JACKSONVILLE FL BETTER SALES TAX 04		04/04/2006	STIFEL NICOLAUS & CO, INC		493,125	500,000	502,154	489,567	0	12	0	12	0	489,579	0	3,546	3,546	10,333	10/01/2017	1FE
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04		05/25/2006	PRAGER MCCARTHY & SEALY		185,496	185,000	184,501	184,057	0	6	0	6	0	184,063	0	1,433	1,433	5,550	10/01/2024	1FE
46613C-BQ-7	JEA FL ELEC SYS SR SERIES 3 2002 B		06/14/2006	PRAGER MCCARTHY & SEALY		151,239	150,000	149,220	149,375	0	10	0	10	0	149,385	0	1,854	1,854	4,838	10/01/2016	1FE
469364-MP-5	JEA FL ELEC SYS SUBORDINATE 2001 A		04/01/2006	CALLED @ 100.00000000		4,800,000	4,800,000	4,738,128	4,800,000	0	0	0	0	0	4,800,000	0	0	0	117,000	10/01/2015	1FE
46613C-CK-9	JEA FL ELEC SYS SUBORDINATE 2002 D		04/10/2006	PRAGER MCCARTHY & SEALY		250,433	250,000	251,675	249,996	0	0	0	0	0	249,996	0	436	436	5,867	10/01/2018	1FE
46613C-EV-3	JEA FL ELEC SYS SUBORDINATE 2004 A		06/22/2006	PRAGER MCCARTHY & SEALY		405,563	400,000	393,972	394,446	0	47	0	47	0	394,493	0	11,070	11,070	12,690	10/01/2020	1FE
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 RE		06/07/2006	PRAGER MCCARTHY & SEALY		471,086	450,000	463,905	459,085	0	(231)	0	(231)	0	458,853	0	12,232	12,232	14,785	10/01/2017	1FE
481367-AA-8	JULINGTON CREEK FL CMNTY DEV DIST A		05/01/2006	Various		8,039,800	7,890,000	7,890,000	7,890,000	0	0	0	0	0	7,890,000	0	149,800	149,800	325,463	05/01/2017	1
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/01/2006	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,405	05/01/2032	4
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		05/01/2006	CALLED @ 100.00000000		815,000	815,000	808,896	811,461	0	49	0	49	0	811,510	0	3,490	3,490	26,080	05/01/2011	4
523857-AM-2	LEE FL MEM HLTH SYS HOSP 03 A REF		05/10/2006	PRAGER MCCARTHY & SEALY		109,274	100,000	112,464	109,416	0	(172)	0	(172)	0	109,244	0	30	30	3,578	04/01/2014	1FE
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		05/01/2006	CALLED @ 100.00000000		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	22,344	05/01/2011	4
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		05/01/2006	CALLED @ 100.00000000		1,085,000	1,085,000	1,085,000	1,085,000	0	0	0	0	0	1,085,000	0	0	0	39,331	05/01/2013	4
525556-AF-3	LELY FL CMNTY DEV DIST REF 99B		05/01/2006	CALLED @ 100.00000000		310,000	310,000	310,000	308,447	1,553	0	0	1,553	0	310,000	0	0	0	13,640	05/01/2008	4
566595-CQ-5	MARGATE FL UTIL AUTH SPL REF 1976		06/01/2006	MATURED		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,900	06/01/2006	1
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		05/01/2006	CALLED @ 100.00000000		610,000	610,000	610,000	610,000	0	0	0	0	0	610,000	0	0	0	21,350	05/01/2012	2
585395-FZ-4	MELBOURNE FL WTR & SWR 78 REF		06/01/2006	MATURED		315,000	315,000	312,275	314,923	0	77	0	77	0	315,000	0	0	0	10,631	06/01/2006	1
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9		04/01/2006	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,222	10/01/2033	4
662542-BC-2	NORTH SPRINGS FL IMPT WTR MGMT 1990 A		05/01/2006	CALLED @ 100.00000000		70,000	70,000	70,000	0	70,000	0	0	70,000	0	70,000	0	0	0	2,844	05/01/2010	6*
684550-DR-4	ORANGE CNTY FL WTR & SWR REF 77		04/01/2006	MATURED		990,000	990,000	986,004	990,000	0	0	0	0	0	990,000	0	0	0	31,433	04/01/2006	1
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A		06/01/2006	CALLED @ 100.00000000		50,000	50,000	50,000	49,940	61	0	0	61	0	50,000	0	0	0	1,938	06/01/2032	3
690331-AB-9	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96		05/01/2006	CALLED @ 100.00000000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,713	05/01/2017	3
690331-AC-7	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98A		05/01/2006	CALLED @ 100.00000000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	975	05/01/2017	3
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B		04/04/2006	PRAGER MCCARTHY & SEALY		95,235	150,000	74,993	88,851	0	74	0	74	0	88,925	0	6,310	6,310	0	10/01/2016	1FE
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002		04/18/2006	PRAGER MCCARTHY & SEALY		272,340	250,000	287,253	274,179	0	(160)	0	(160)	0	274,019	0	(1,679)	(1,679)	2,917	08/01/2013	1FE
702521-BT-1	PASCO CNTY FL REF GTD ENTITLEMENT 78		06/01/2006	MATURED		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	308	06/01/2006	1
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1		05/02/2006	WELLS FARGO		382,266	360,000	385,729	380,538	0	(216)	0	(216)	0	380,322	0	1,944	1,944	8,500	11/15/2014	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)
735008-AA-2	PORT OF THE ISLANDS FL CMNTY IMPT 90		05/01/2006	CALLED @ 100.00000000		160,000	160,000	129,361	9,134	0	3,079	0	3,079	0	12,213	0	147,787	147,787	7,200	05/01/2010	6
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		06/22/2006	Various		499,011	490,000	490,000	490,000	0	0	0	0	0	490,000	0	9,011	9,011	8,088	01/01/2016	1FE
75957R-AC-9	REMINGTON FL CMNTY DEV SPL ASSMT		05/01/2006	CALLED @ 100.00000000		205,000	205,000	205,000	203,635	1,365	0	0	1,365	0	205,000	0	0	0	8,303	05/01/2019	4
75957R-AA-3	REMINGTON FL CMNTY DEV SPL ASSMT 94		05/01/2006	CALLED @ 100.00000000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,375	05/01/2014	2
769506-AA-4	RIVERWOOD CMNTY DEV FL SPL ASSMT 92A		05/01/2006	CALLED @ 100.00000000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	12,750	05/01/2012	4
837860-EJ-0	SOUTH FL WTR MGMT DIST SPL OBLIG 03		04/24/2006	PRAGER MCCARTHY & SEALY		109,444	100,000	108,765	107,262	0	(45)	0	(45)	0	107,217	0	2,227	2,227	3,004	10/01/2015	1FE
790420-HF-3	ST JOHNS CNTY FL WTR & SWR 2004 CAP		06/15/2006	PRAGER MCCARTHY & SEALY		72,354	220,000	60,830	66,638	0	793	0	793	0	67,431	0	4,922	4,922	0	06/01/2028	1FE
867689-AM-3	SUNRISE FL WTR GAS SWR REF IMPT 1976		04/01/2006	CALLED @ 100.00000000		270,000	270,000	275,435	270,372	0	0	0	0	0	270,372	0	(372)	(372)	8,573	10/01/2007	1
875231-FH-0	TAMPA FLA REV		04/27/2006	PRAGER MCCARTHY & SEALY		514,227	500,000	545,215	508,901	0	(323)	0	(323)	0	508,578	0	5,649	5,649	12,075	11/15/2007	1FE
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2006	CALLED @ 100.00000000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	7,350	05/01/2012	2
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		05/01/2006	CALLED @ 100.00000000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	6,380	05/01/2011	2
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991		05/01/2006	CALLED @ 100.00000000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,938	05/01/2012	2
04785U-AA-4	ATLANTA GA URBAN RES FIN AUBURN AVE B		06/01/2006	CALLED @ 100.00000000		140,000	140,000	140,000	139,112	888	0	0	888	0	140,000	0	0	0	6,300	06/01/2015	5
047870-EE-6	ATLANTA GA WTR & WASTEWTR 2004		05/31/2006	PRAGER MCCARTHY & SEALY		104,476	100,000	107,663	105,474	0	(257)	0	(257)	0	105,218	0	(742)	(742)	2,972	11/01/2009	1FE
359900-PQ-4	FULTON CNTY GA DEV KLAUS PKG & HSG 03		05/03/2006	PRAGER MCCARTHY & SEALY		521,505	500,000	508,710	506,907	0	(78)	0	(78)	0	506,830	0	14,675	14,675	12,986	11/01/2023	1FE
363010-WH-8	GAINESVILLE GA WTR & SWR 2005 REF		04/28/2006	PRAGER MCCARTHY & SEALY		204,265	200,000	203,874	203,756	0	(18)	0	(18)	0	203,738	0	527	527	8,375	11/15/2019	1FE
626207-LL-6	MUNICIPAL ELEC AUTH GA COMB CYC 03A		06/23/2006	Various		1,262,172	1,200,000	1,238,196	1,230,421	0	(347)	0	(347)	0	1,230,075	0	32,097	32,097	31,167	11/01/2019	1FE
776032-KB-9	ROME GA WTR & SWR 2004 REF		06/08/2006	Various		1,103,809	1,080,000	1,104,678	1,101,305	0	(277)	0	(277)	0	1,101,028	0	2,781	2,781	19,766	01/01/2019	1FE
776032-KC-7	ROME GA WTR & SWR 2004 REF		06/28/2006	Various		708,273	700,000	710,815	709,343	0	(116)	0	(116)	0	709,227	0	(954)	(954)	10,350	01/01/2020	1FE
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		04/01/2006	CALLED @ 100.00000000		135,000	135,000	125,893	127,004	0	0	0	0	0	127,004	0	7,996	7,996	1,941	07/01/2030	1FE
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2006	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,000	04/01/2011	1
094347-CS-8	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2006	MATURED		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	10,656	05/01/2006	1
109340-BC-2	BRIGHTON IL WTRWKS & SEW SER 1979		05/01/2006	MATURED		80,000	80,000	80,918	80,006	0	(6)	0	(6)	0	80,000	0	0	0	3,000	05/01/2006	1
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A		05/01/2006	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,610	05/01/2010	1
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A		06/01/2006	CALLED @ 100.00000000		10,000	10,000	10,890	10,480	0	(10)	0	(10)	0	10,470	0	(470)	(470)	181	09/01/2028	1FE
276515-PK-3	EASTERN IL UNIV AUX FAC SER 78A		04/01/2006	MATURED		180,000	180,000	182,905	180,000	0	0	0	0	0	180,000	0	0	0	6,638	04/01/2006	1
336451-AP-4	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		06/01/2006	MATURED		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	7,559	06/01/2006	2
372072-CC-0	GENEVA IL ELEC REV 2003		05/18/2006	PRAGER MCCARTHY & SEALY		230,802	220,000	229,535	226,829	0	(129)	0	(129)	0	226,700	0	4,102	4,102	6,172	05/01/2015	1FE
372072-CE-6	GENEVA IL ELEC REV 2003		06/08/2006	UNION BANK OF SWITZERLAND		737,779	700,000	717,997	712,929	0	(338)	0	(338)	0	712,591	0	25,188	25,188	21,583	05/01/2017	1FE
451908-5A-1	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		05/15/2006	MATURED		135,000	135,000	144,603	135,177	0	(177)	0	(177)	0	135,000	0	0	0	3,713	05/15/2006	1FE
45188L-AM-4	ILLINOIS DEV FIN HOSP ST FRANCIS 97B		05/18/2006	PRE-REFUNDING		3,774,154	3,755,000	3,795,179	3,774,881	0	(656)	0	(656)	0	3,774,225	0	(71)	(71)	118,152	11/01/2012	1FE
452001-FF-2	ILLINOIS EDL FAC LOYOLA 93 C-2 REF		05/17/2006	CALLED @ 100.00		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	106,352	07/01/2012	1
45200L-3W-4	ILLINOIS HLTH FAC RUSH-PRES ST LUKES 98		06/20/2006	PRAGER MCCARTHY & SEALY		1,623,024	1,560,000	1,629,997	1,587,355	0	(1,587)	0	(1,587)	0	1,585,768	0	37,256	37,256	49,595	11/15/2011	1FE
45200L-2C-9	ILLINOIS HLTH FAC SISTERS SVCS 98A		06/29/2006	PRAGER MCCARTHY & SEALY		103,312	100,000	103,852	101,678	0	(96)	0	(96)	0	101,582	0	1,730	1,730	3,121	06/01/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
508408-CF-6	LAKE CNTY IL PUB WTR DIST WTR SER 68		05/01/2006	CALLED @ 100.00000000		95,000	95,000	90,612	94,708	0	40	0	40	0	94,748	0	252	252	2,731	05/01/2007	1FE
504750-BX-7	LASALLE IL WTRWKS REV SER 1978		05/01/2006	MATURED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,225	05/01/2006	1
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		06/01/2006	CALLED @ 100.00		600,000	600,000	594,000	594,549	0	100	0	100	0	594,649	0	5,351	5,351	7,875	03/01/2015	4
843146-SM-4	SOUTHERN IL UNIV HSG & AUX FAC SER J		04/01/2006	CALLED @ 100.00000000		130,000	130,000	133,918	130,000	0	0	0	0	0	130,000	0	0	0	4,388	04/01/2007	1
958366-TX-4	WESTERN IL UNIV AUX FAC SYS SER 78A		04/01/2006	CALLED @ 100.00000000		195,000	195,000	196,780	195,000	0	0	0	0	0	195,000	0	0	0	7,215	04/01/2009	1
143294-CN-4	CARMEL IN REDEV CNTY OPT INC TAX 04 REF		05/11/2006	Various		455,256	450,000	469,229	458,038	0	(35)	0	(35)	0	458,003	0	(2,747)	(2,747)	5,590	07/01/2015	1FE
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF		05/18/2006	PRAGER MCCARTHY & SEALY		209,537	200,000	206,548	204,878	0	(48)	0	(48)	0	204,830	0	4,707	4,707	3,347	07/01/2018	1FE
349250-LC-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98		05/22/2006	PRAGER MCCARTHY & SEALY		102,273	100,000	106,235	101,316	0	(117)	0	(117)	0	101,198	0	1,075	1,075	2,771	11/15/2007	1FE
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		06/22/2006	PRAGER MCCARTHY & SEALY		104,884	100,000	108,386	105,568	0	(144)	0	(144)	0	105,423	0	(539)	(539)	2,028	08/01/2016	1FE
45479Q-AA-7	INDIANA HLTH FAC CMNTY HLTH 05 A		05/15/2006	PRAGER MCCARTHY & SEALY		460,805	450,000	472,667	463,459	0	(814)	0	(814)	0	462,645	0	(1,840)	(1,840)	12,313	05/01/2008	1FE
454797-B8-3	INDIANA HLTH FAC SISTERS ST FRANCIS 97A		05/02/2006	PRE-REFUNDING		5,110,799	5,080,000	5,144,973	5,110,056	0	(2,030)	0	(2,030)	0	5,108,026	0	2,773	2,773	146,861	11/01/2012	1FE
455393-AP-3	INDIANAPOLIS IN THERMAL ENERGY 01A		05/04/2006	BELLEHAVEN INVESTMENT, INC		1,611,945	1,500,000	1,580,505	1,550,360	0	(705)	0	(705)	0	1,549,655	0	62,290	62,290	49,958	10/01/2016	1FE
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR		05/12/2006	PRAGER MCCARTHY & SEALY		104,943	100,000	106,986	105,285	0	(81)	0	(81)	0	105,204	0	(261)	(261)	2,306	06/01/2016	1FE
569027-GH-2	MARION CNTY IN CONV REC EXC TAX 03A SR		06/19/2006	PRAGER MCCARTHY & SEALY		209,764	200,000	212,624	209,559	0	(258)	0	(258)	0	209,301	0	463	463	5,583	06/01/2017	1FE
773835-AQ-6	ROCKPORT IN PCR IND MICH PWR 95 A REF		06/08/2006	CALLED @ 101.00000000		35,350,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	350,000	350,000	1,190,826	06/01/2025	1FE
914387-YW-9	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		04/19/2006	Various		2,232,459	2,255,000	2,309,526	2,242,338	0	48	0	48	0	2,242,386	0	(9,927)	(9,927)	41,828	05/01/2016	1FE
914387-YX-7	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		05/10/2006	Various		1,080,568	1,105,000	1,120,558	1,086,215	0	129	0	129	0	1,086,344	0	(5,777)	(5,777)	22,708	05/01/2017	1FE
914387-YY-5	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		05/04/2006	Various		582,507	600,000	603,450	582,802	0	115	0	115	0	582,916	0	(409)	(409)	12,533	05/01/2018	1FE
015086-KT-7	ALEXANDRIA LA UTILS REV 2004		06/13/2006	PRAGER MCCARTHY & SEALY		644,108	600,000	659,598	642,855	0	(940)	0	(940)	0	641,915	0	2,193	2,193	18,722	05/01/2014	1FE
100210-LN-1	BOSSIER CITY LA PUB IMPT SALES TAX 02		06/16/2006	PRAGER MCCARTHY & SEALY		530,970	500,000	552,455	534,801	0	(1,022)	0	(1,022)	0	533,779	0	(2,809)	(2,809)	13,889	12/01/2012	1FE
100210-LR-2	BOSSIER CITY LA PUB IMPT SALES TAX 02		06/27/2006	PRAGER MCCARTHY & SEALY		136,915	130,000	139,588	137,209	0	(191)	0	(191)	0	137,018	0	(103)	(103)	3,774	12/01/2015	1FE
128467-BZ-9	CALCASIEU PARISH LA TAX DIST NO 3 04 ST		06/14/2006	PRAGER MCCARTHY & SEALY		102,455	100,000	105,935	102,318	0	(49)	0	(49)	0	102,269	0	186	186	2,850	11/01/2018	1FE
546267-CF-0	LOUISIANA HSG FIN MULTI ORLEANS TWR 92A		04/15/2006	CALLED @ 100.00000000		1,145,000	1,145,000	1,145,000	1,141,794	3,206	0	0	3,206	0	1,145,000	0	0	0	41,793	04/15/2010	5FE
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1		06/01/2006	CALLED @ 100.00000000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,281	12/01/2021	1FE
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		06/01/2006	CALLED @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	725	06/01/2037	3
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		06/27/2006	PRAGER MCCARTHY & SEALY		135,549	125,000	135,234	132,259	0	(209)	0	(209)	0	132,050	0	3,499	3,499	3,418	07/01/2013	1FE
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B		06/21/2006	Various		466,300	450,000	434,075	435,371	0	91	0	91	0	435,462	0	30,837	30,837	14,919	05/15/2027	1FE
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		04/05/2006	PRAGER MCCARTHY & SEALY		117,131	110,000	115,605	113,343	0	(14)	0	(14)	0	113,329	0	3,802	3,802	1,107	08/01/2015	1FE
825485-QG-3	SHREVEPORT LA WTR & SWR 02 A CAP		05/24/2006	PRAGER MCCARTHY & SEALY		104,983	120,000	88,370	102,263	0	734	0	734	0	102,997	0	1,987	1,987	0	12/01/2009	1FE
825485-QH-1	SHREVEPORT LA WTR & SWR 02 A CAP		06/26/2006	PRAGER MCCARTHY & SEALY		614,255	735,000	512,508	595,804	0	2,411	0	2,411	0	598,215	0	16,040	16,040	0	12/01/2010	1FE
825485-QJ-7	SHREVEPORT LA WTR & SWR 02 A CAP		06/05/2006	PRAGER MCCARTHY & SEALY		161,251	200,000	132,154	154,135	0	958	0	958	0	155,094	0	6,157	6,157	0	12/01/2011	1FE
781433-AA-5	RUMFORD ME SOLID WST BOISE CASCADE 01		04/03/2006	BEAR STEARNS SECURITIES CORP		2,158,240	2,000,000	1,953,420	1,955,762	0	14	0	14	0	1,955,776	0	202,465	202,465	70,660	10/01/2026	3FE
059148-C7-9	BALTIMORE CNTY MD LOCH RAVEN 95A GNMA		04/17/2006	CALLED @ 102.00000000		10,812,000	10,600,000	10,600,000	10,600,000	0	0	0	0	0	10,600,000	0	212,000	212,000	248,040	12/20/2020	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)
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 78		05/01/2006	CALLED @ 100.00000000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,840	05/01/2010	1
57419N-EG-5	MARYLAND CMNTY DEV ADM HSG RSD 2000H		04/03/2006	CALLED @ 100.00000000		2,205,000	2,205,000	2,205,000	2,205,000	0	0	0	0	0	2,205,000	0	0	0	11,368	09/01/2032	1FE
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00		04/01/2006	CALLED @ 100.00000000		30,000	30,000	29,817	29,838	0	0	0	0	0	29,838	0	162	162	1,088	04/01/2029	2FE
574217-LJ-2	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03		06/26/2006	PRAGER MCCARTHY & SEALY		103,286	100,000	99,316	99,358	0	4	0	4	0	99,362	0	3,924	3,924	3,111	11/15/2026	1FE
575854-2D-5	MASSACHUSETTS HSG FIN MULTI HARBOR PT 96		06/01/2006	CALLED @ 102.00000000		2,550,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	50,000	50,000	80,000	12/01/2015	1FE
575895-4U-8	MASSACHUSETTS PORT AUTH 2003 A		06/29/2006	PRAGER MCCARTHY & SEALY		103,207	100,000	99,391	99,427	0	5	0	5	0	99,432	0	3,775	3,775	56	07/01/2023	1FE
576000-AD-5	MASSACHUSETTS SCH BLDG SALES TAX 05A		06/16/2006	Various		1,222,157	1,200,000	1,250,616	1,226,772	0	(945)	0	(945)	0	1,225,828	0	(3,671)	(3,671)	10,625	08/15/2007	1FE
576000-AF-0	MASSACHUSETTS SCH BLDG SALES TAX 05A		06/21/2006	PRAGER MCCARTHY & SEALY		3,084,195	3,000,000	3,174,120	3,114,881	0	(9,744)	0	(9,744)	0	3,105,137	0	(20,942)	(20,942)	50,417	08/15/2008	1FE
251255-G2-5	DETROIT MI WTR SUP SYS 2ND LIEN 03B		05/18/2006	PRAGER MCCARTHY & SEALY		320,661	300,000	322,149	316,432	0	(279)	0	(279)	0	316,154	0	4,507	4,507	6,213	07/01/2016	1FE
59455R-DM-5	MICHIGAN MUN BD AUTH CLEAN WTR 99		04/18/2006	CITIGROUP GLOBAL MARKETS		15,451,645	14,470,000	15,931,181	15,614,913	0	(15,095)	0	(15,095)	0	15,599,818	0	(148,173)	(148,173)	442,139	10/01/2018	1FE
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001		05/11/2006	PRAGER MCCARTHY & SEALY		541,115	500,000	528,935	517,434	0	(341)	0	(341)	0	517,093	0	24,022	24,022	14,896	11/01/2013	1FE
944314-FR-9	WAYNE CNTY MI DETROIT MET ARPT 98A		06/15/2006	WELLS FARGO		1,037,160	1,000,000	1,077,900	1,024,835	0	(1,929)	0	(1,929)	0	1,022,906	0	14,254	14,254	30,403	12/01/2008	1FE
944314-HC-0	WAYNE CNTY MI DETROIT MET ARPT 98A		04/18/2006	BOSC, INC		2,075,820	2,000,000	1,929,440	1,958,132	0	287	0	287	0	1,958,419	0	117,401	117,401	40,833	12/01/2012	1FE
958638-NN-4	WESTERN MICH UNIV GEN REV 2001 REF		05/24/2006	PRAGER MCCARTHY & SEALY		1,111,289	1,075,000	1,081,869	1,079,424	0	(92)	0	(92)	0	1,079,332	0	31,956	31,956	18,045	07/15/2021	1FE
23410P-AP-5	DAKOTA CNTY MN COMMONS ON MARICE 99A1		05/01/2006	CALLED @ 100.00000000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,975	11/01/2034	3
23410P-AQ-3	DAKOTA CNTY MN COMMONS ON MARICE 99A1		05/01/2006	CALLED @ 100.00000000		20,000	20,000	20,000	19,333	667	0	0	667	0	20,000	0	0	0	630	11/01/2034	3
467374-AR-5	JACKSON CNTY MO LEASEHOLD REV		05/18/2006	PRAGER MCCARTHY & SEALY		103,132	100,000	100,000	100,000	0	0	0	0	0	100,000	0	3,132	3,132	2,293	12/01/2014	1FE
484890-GX-0	KANSAS CITY MO ARPT GEN IMPT PKG 03 B		05/03/2006	PRAGER MCCARTHY & SEALY		107,071	100,000	104,606	103,739	0	(52)	0	(52)	0	103,687	0	3,384	3,384	977	09/01/2016	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		06/01/2006	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	388	03/01/2030	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		04/19/2006	PRAGER MCCARTHY & SEALY		609,018	600,000	593,778	594,318	0	16	0	16	0	594,334	0	14,684	14,684	6,398	02/01/2022	1FE
791638-NW-5	ST LOUIS MO ARPT LAMBERT INTL 98 REF		05/02/2006	PRAGER MCCARTHY & SEALY		235,439	225,000	237,746	231,469	0	(135)	0	(135)	0	231,334	0	4,105	4,105	3,958	07/01/2010	1FE
791638-QF-9	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		06/19/2006	PRAGER MCCARTHY & SEALY		108,293	100,000	111,631	107,330	0	(282)	0	(282)	0	107,048	0	1,245	1,245	2,672	07/01/2012	1FE
346668-BU-9	FORSYTH MT PCR MONTANA PWR CO 93A		05/30/2006	CALLED @ 100.00000000		15,725,000	15,725,000	15,354,625	15,404,418	0	1,730	0	1,730	0	15,406,149	0	318,851	318,851	559,166	05/01/2023	1FE
346668-BS-4	FORSYTH MT PCR MONTANA PWR CO 93B		05/30/2006	CALLED @ 100.00		4,000,000	4,000,000	3,308,040	3,431,261	0	2,593	0	2,593	0	3,433,854	0	566,146	566,146	117,344	12/01/2023	1FE
612125-8V-9	MONTANA BRD HSG SGL FAM 1997 SER A-2		06/01/2006	CALLED @ 100.00000000		355,000	355,000	357,691	355,921	0	(44)	0	(44)	0	355,877	0	(877)	(877)	10,916	06/01/2030	1FE
61212U-AD-1	MONTANA DEPT TRANS GRNT ANTIC NTS HWY 93		06/09/2006	PRAGER MCCARTHY & SEALY		104,144	100,000	106,949	105,053	0	(307)	0	(307)	0	104,746	0	(602)	(602)	2,681	06/01/2009	1FE
61212R-GR-1	MONTANA HOUSING SINGLE FAMILY AMT		06/01/2006	CALLED @ 100.00000000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,550	12/01/2029	1FE
079226-AE-6	BELLEVUE NE DEV BELLEVUE UNIV PROJ 05		04/18/2006	PRAGER MCCARTHY & SEALY		103,127	100,000	104,905	103,283	0	(40)	0	(40)	0	103,243	0	(116)	(116)	4,000	06/01/2010	1FE
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001		05/09/2006	PRAGER MCCARTHY & SEALY		158,747	150,000	154,160	152,546	0	(43)	0	(43)	0	152,502	0	6,244	6,244	1,813	08/15/2012	1FE
385640-FF-9	GRAND ISLAND NE ELEC SYS REV 2001		05/31/2006	Various		712,652	675,000	688,304	682,834	0	(192)	0	(192)	0	682,642	0	30,010	30,010	9,326	08/15/2013	1FE
418604-DM-3	HASTINGS NE ELEC SYS 2001 REF		05/23/2006	PRAGER MCCARTHY & SEALY		104,205	100,000	102,747	101,813	0	(47)	0	(47)	0	101,767	0	2,438	2,438	2,014	01/01/2019	1FE
418604-DN-1	HASTINGS NE ELEC SYS 2001 REF		05/02/2006	PRAGER MCCARTHY & SEALY		104,956	100,000	102,371	101,363	0	(22)	0	(22)	0	101,341	0	3,615	3,615	1,722	01/01/2014	1FE
63968A-BH-7	NEBRASKA PUB PWR DIST GEN REV 02B		05/18/2006	UNION BANK OF SWITZERLAND		900,738	860,000	883,796	878,221	0	(333)	0	(333)	0	877,889	0	22,850	22,850	16,961	01/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
63968A-BJ-3	NEBRASKA PUB PWR DIST GEN REV 02B		06/15/2006	PRAGER MCCARTHY & SEALY		210,049	200,000	204,016	203,079	0	(72)	0	(72)	0	203,006	0	7,043	7,043	4,361	01/01/2019	1FE
681793-N6-8	OMAHA NE PUB PWR DIST ELEC SYS 02 B		05/23/2006	Various		201,827	200,000	198,012	198,280	0	21	0	21	0	198,300	0	3,527	3,527	2,515	02/01/2015	1FE
914641-YS-8	UNIVERSITY OF NE LINCOLN MEM STAD 04A		05/30/2006	PRAGER MCCARTHY & SEALY		159,150	150,000	152,456	152,085	0	(36)	0	(36)	0	152,049	0	7,101	7,101	4,396	11/01/2017	1FE
181004-AV-4	CLARK CNTY NV INDL DEV NEVADA PWR 92C		05/30/2006	CALLED @ 100.00000000		5,000,000	5,000,000	5,092,587	5,000,000	0	0	0	0	0	5,000,000	0	0	0	239,000	10/01/2022	1FE
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		04/01/2006	CALLED @ 100.00000000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,134	10/01/2016	1FE
641270-5Z-2	NEVADA HSG DIV SGL FAM PROG 94C-1		04/01/2006	CALLED @ 100.00000000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,738	10/01/2016	1FE
641270-L2-7	NEVADA HSG DIV SGL FAM PROG SER 91 A2		04/01/2006	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	775	04/01/2022	1FE
641271-FC-0	NEVADA HSG DIV SGL FAM PROG SER 95B-1		04/01/2006	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,308	10/01/2017	1FE
64461T-BV-5	NEW HAMPSHIRE HLTH CONCORD HOSP 2004		05/18/2006	PRAGER MCCARTHY & SEALY		313,545	300,000	307,641	306,656	0	(93)	0	(93)	0	306,562	0	6,983	6,983	9,667	10/01/2024	1FE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D		05/19/2006	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	562	07/01/2016	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM MTG 96D		05/19/2006	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,440	07/01/2026	1FE
645916-UA-3	NEW JERSEY ECON MOTOR VEH COMMN 03A		06/01/2006	Various		970,340	1,300,000	930,592	966,077	0	3,847	0	3,847	0	969,923	0	417	417	0	07/01/2013	1FE
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F		04/01/2006	CALLED @ 100.00000000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,516	05/01/2011	1FE
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F		04/01/2006	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,920	11/01/2011	1FE
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F		04/01/2006	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,650	05/01/2012	1FE
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F		04/01/2006	CALLED @ 100.00000000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,063	11/01/2012	1FE
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F		04/01/2006	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	526	11/01/2013	1FE
660160-HQ-8	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A		06/26/2006	PRAGER MCCARTHY & SEALY		106,240	100,000	109,210	106,883	0	(201)	0	(201)	0	106,682	0	(442)	(442)	2,472	07/01/2013	1FE
702826-HP-6	PASSAIC VALLEY NJ SEW COMMRS SWR 03 F		06/20/2006	Various		796,285	750,000	798,930	786,936	0	(848)	0	(848)	0	786,089	0	10,196	10,196	20,278	12/01/2016	1FE
013538-GG-2	ALBUQUERQUE NM ARPT REF REV 2001		06/16/2006	PRAGER MCCARTHY & SEALY		264,615	250,000	266,833	259,880	0	(371)	0	(371)	0	259,509	0	5,106	5,106	6,345	07/01/2011	1FE
013493-AV-3	ALBUQUERQUE-BERNALILLO CNTY NM WTR 05		05/30/2006	PRAGER MCCARTHY & SEALY		210,798	210,000	210,000	208,640	0	8	0	8	0	208,647	0	2,151	2,151	5,696	07/01/2025	1FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		06/16/2006	CITIGROUP GLOBAL MARKETS		519,690	500,000	533,650	525,669	0	(1,605)	0	(1,605)	0	524,064	0	(4,374)	(4,374)	8,750	08/15/2009	1FE
647353-AS-0	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		05/17/2006	PRAGER MCCARTHY & SEALY		359,641	350,000	363,657	355,097	0	(259)	0	(259)	0	354,837	0	4,803	4,803	15,965	06/15/2008	1FE
647353-AY-7	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		06/19/2006	PRAGER MCCARTHY & SEALY		134,331	125,000	132,106	129,312	0	(165)	0	(165)	0	129,147	0	5,184	5,184	3,571	06/15/2014	1FE
647429-P8-6	NEW MEXICO ST UNIV IMPT 2004 B		05/25/2006	PRAGER MCCARTHY & SEALY		261,971	250,000	254,568	253,941	0	(58)	0	(58)	0	253,883	0	8,088	8,088	8,014	04/01/2024	1FE
542690-KG-6	LONG ISLAND PWR AUTH NY ELEC 98 8 8F		04/01/2006	CALLED @ 100.00		4,150,000	4,150,000	4,324,851	4,150,000	0	0	0	0	0	4,150,000	0	0	0	103,750	04/01/2011	1FE
631663-DS-7	NASSAU CNTY NY FIN AUTH SALES TAX 03A		06/16/2006	PRAGER MCCARTHY & SEALY		257,038	250,000	258,263	256,568	0	(163)	0	(163)	0	256,405	0	633	633	7,125	11/15/2020	1FE
64966W-AD-9	NEW YORK NY HSG AUTH PROG CAP FD 05A		06/26/2006	PRAGER MCCARTHY & SEALY		258,698	250,000	267,815	262,560	0	(895)	0	(895)	0	261,665	0	(2,968)	(2,968)	6,181	07/01/2009	1FE
64970K-RQ-2	NEW YORK NY MUN WTR FIN WTR FISCAL 96B		06/15/2006	CALLED @ 101.00000000		7,176,050	7,105,000	6,997,326	7,099,914	0	5,086	0	5,086	0	7,105,000	0	71,050	71,050	208,709	06/15/2026	1FE
64970K-RU-3	NEW YORK NY MUN WTR FIN WTR FISCAL 96B		06/15/2006	CALLED @ 101.00000000		40,293,950	39,895,000	39,290,414	39,349,336	0	3,133	0	3,133	0	39,352,469	0	941,481	941,481	1,171,916	06/15/2026	1FE
64970K-SS-7	NEW YORK NY MUN WTR FIN WTR FISCAL 96B		06/15/2006	CALLED @ 101.00000000		1,621,050	1,605,000	1,607,278	1,605,000	0	0	0	0	0	1,605,000	0	16,050	16,050	46,144	06/15/2026	1FE
64970K-ST-5	NEW YORK NY MUN WTR FIN WTR FISCAL 96B		06/15/2006	CALLED @ 101.00000000		3,428,950	3,395,000	3,399,818	3,396,924	0	(317)	0	(317)	0	3,396,608	0	32,342	32,342	97,606	06/15/2026	1FE
64971K-VG-8	NEW YORK NY TRANSITIONAL FIN AUTH 04 B		04/06/2006	STONE & YOUNGBERG		522,360	500,000	503,795	503,015	0	(10)	0	(10)	0	503,006	0	19,354	19,354	4,861	08/01/2025	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)
64971K-YP-5	NEW YORK NY TRANSITIONAL FIN AUTH 04 D1		06/30/2006	PRAGER MCCARTHY & SEALY		105,280	100,000	105,638	104,736	0	(131)	0	(131)	0	104,606	0	674	674	3,403	11/01/2016	1FE
64971K-L7-9	NEW YORK NY TRANSITIONAL FIN AUTH 05 A1		06/21/2006	PRAGER MCCARTHY & SEALY		731,493	710,000	757,882	738,980	0	(1,892)	0	(1,892)	0	737,088	0	(5,595)	(5,595)	21,021	11/01/2008	1FE
649716-AP-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		06/12/2006	Various		1,693,465	1,650,000	1,786,538	1,702,551	0	(3,831)	0	(3,831)	0	1,698,720	0	(5,255)	(5,255)	22,792	08/15/2012	1FE
649716-AU-1	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		06/19/2006	PRAGER MCCARTHY & SEALY		205,379	200,000	207,144	203,728	0	(155)	0	(155)	0	203,572	0	1,807	1,807	2,542	08/15/2017	1FE
649845-BC-7	NEW YORK ST ENERGY NY ST ELEC & GAS 85A		05/17/2006	Various		5,156,251	5,175,000	5,175,000	5,142,216	0	420	0	420	0	5,142,636	0	13,615	13,615	38,668	03/15/2015	1FE
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D		05/11/2006	PRAGER MCCARTHY & SEALY		423,751	425,000	425,000	422,136	0	30	0	30	0	422,166	0	1,584	1,584	7,986	12/01/2015	1FE
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2006	CALLED @ 100.00000000		20,000	20,000	19,734	19,912	0	5	0	5	0	19,917	0	83	83	750	06/15/2012	1FE
649868-7A-8	NEW YORK ST HSG FIN NURSE HOME 98A		06/22/2006	CALLED @ 100.00000000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,920	11/01/2007	1FE
649868-7B-6	NEW YORK ST HSG FIN NURSE HOME 98A		06/22/2006	CALLED @ 100.00000000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,755	11/01/2008	1FE
68257A-AS-3	ONEIDA SR CTZN HSG DEV CORP NY SER 79		04/01/2006	MATURED		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	9,000	04/01/2006	2
733581-ZL-9	PORT AUTH NY & NJ CONS 122ND SER 2001		06/16/2006	PRAGER MCCARTHY & SEALY		517,480	500,000	533,905	515,763	0	(998)	0	(998)	0	514,765	0	2,715	2,715	11,375	07/15/2009	1FE
73358T-BN-0	PORT AUTH NY & NJ CONS 133RD SER 2004		06/26/2006	PRAGER MCCARTHY & SEALY		888,702	895,000	895,000	895,000	0	0	0	0	0	895,000	0	(6,298)	(6,298)	13,848	07/15/2020	1FE
73358T-BP-5	PORT AUTH NY & NJ CONS 133RD SER 2004		05/18/2006	PRAGER MCCARTHY & SEALY		498,765	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,235)	(1,235)	7,822	07/15/2021	1FE
958792-AS-2	WESTERN NASSAU CNTY NY WTR AUTH 96		05/01/2006	CALLED @ 102.00000000		2,550,000	2,500,000	2,489,125	2,500,000	0	0	0	0	0	2,500,000	0	50,000	50,000	70,625	05/01/2026	1FE
616110-BE-1	MOORESVILLE NC ENTERPRISE SYS 2004		04/04/2006	PRAGER MCCARTHY & SEALY		102,863	100,000	103,173	102,794	0	(5)	0	(5)	0	102,790	0	73	73	1,950	05/01/2017	1FE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		04/01/2006	CALLED @ 100.00000000		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	2,005	09/01/2027	1FE
65820H-JU-8	NORTH CAROLINA MED REX HLTHCARE 98		06/27/2006	PRAGER MCCARTHY & SEALY		102,799	100,000	104,955	101,262	0	(138)	0	(138)	0	101,125	0	1,674	1,674	3,048	06/01/2008	1FE
914720-BY-2	UNIVERSITY OF NC SYS POOL 2002 A		05/10/2006	PRAGER MCCARTHY & SEALY		801,739	745,000	798,342	782,582	0	(566)	0	(566)	0	782,016	0	19,724	19,724	23,928	04/01/2014	1FE
914720-BZ-9	UNIVERSITY OF NC SYS POOL 2002 A		05/24/2006	Various		644,863	600,000	638,994	627,505	0	(544)	0	(544)	0	626,961	0	17,902	17,902	20,388	04/01/2015	1FE
307490-EA-6	FARGO ND SALES TAX 2005		05/31/2006	PRAGER MCCARTHY & SEALY		360,481	355,000	369,257	362,402	0	(1,032)	0	(1,032)	0	361,370	0	(889)	(889)	15,137	07/01/2007	1FE
307490-EB-4	FARGO ND SALES TAX 2005		05/23/2006	PRAGER MCCARTHY & SEALY		205,768	200,000	211,174	207,105	0	(465)	0	(465)	0	206,640	0	(872)	(872)	8,278	07/01/2008	1FE
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		06/27/2006	PRAGER MCCARTHY & SEALY		97,279	100,000	98,225	98,228	0	10	0	10	0	98,239	0	(960)	(960)	1,488	04/01/2031	1FE
102885-EU-0	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		04/24/2006	STIFEL NICOLAUS & CO, INC		80,885	75,000	83,412	81,324	0	(55)	0	(55)	0	81,269	0	(384)	(384)	1,597	06/01/2015	1FE
199562-BG-3	COLUMBUS OH TIF POLARIS PROJ 04A		04/06/2006	PRAGER MCCARTHY & SEALY		208,786	200,000	213,322	209,798	0	(21)	0	(21)	0	209,776	0	(990)	(990)	3,365	12/01/2017	1FE
353179-AP-9	FRANKLIN CNTY OH MTG OH CTR LIBR CORP		06/01/2006	CALLED @ 100.00000000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	5,813	06/01/2009	1
353200-BE-7	FRANKLIN CNTY OH MULTI JEFFERSON CHS 98B		05/01/2006	Various		42,848	316,697	193,185	0	0	42,848	0	42,848	0	42,848	0	0	0	0	11/01/2015	6
353200-BF-4	FRANKLIN CNTY OH MULTI JEFFERSON CHS 98B		05/01/2006	Various		238,599	1,763,510	1,318,291	0	0	0	0	0	0	0	0	238,599	238,599	0	11/01/2035	6
353200-BH-0	FRANKLIN CNTY OH MULTI JEFFERSON CHS 98C		05/01/2006	Various		10,840	80,117	80,117	0	0	10,840	0	10,840	0	10,840	0	0	0	0	11/01/2007	6
39317Q-AP-3	GREEN OH CLC INCOME TAX 2004		04/10/2006	PRAGER MCCARTHY & SEALY		104,036	100,000	107,138	104,898	0	(17)	0	(17)	0	104,882	0	(846)	(846)	4,117	12/01/2017	1FE
575312-BP-7	MASON OH SWR SYS IMPT 04 REF		05/24/2006	UNION BANK OF SWITZERLAND		939,564	900,000	944,181	937,045	0	(624)	0	(624)	0	936,421	0	3,143	3,143	21,256	12/01/2016	1FE
613549-CU-6	MONTGOMERY CNTY OHIO REV		06/20/2006	UNION BANK OF SWITZERLAND		512,970	500,000	516,960	504,957	0	(399)	0	(399)	0	504,558	0	8,412	8,412	14,028	12/01/2008	1FE
845217-BN-7	SOUTHWEST REGL WTR DIST OH WTR 03 REF		06/09/2006	PRAGER MCCARTHY & SEALY		277,316	260,000	278,387	274,549	0	(328)	0	(328)	0	274,221	0	3,095	3,095	6,969	12/01/2016	1FE
850223-BW-7	SPRINGBORO OH SWR SYS MTG 2004		04/25/2006	PRAGER MCCARTHY & SEALY		103,949	100,000	106,961	104,899	0	(38)	0	(38)	0	104,861	0	(912)	(912)	4,315	06/01/2017	1FE
914023-EG-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		04/11/2006	PRAGER MCCARTHY & SEALY		312,237	300,000	320,592	314,098	0	(45)	0	(45)	0	314,053	0	(1,816)	(1,816)	3,972	01/01/2017	1FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
914023-EM-4	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		05/25/2006	PRAGER MCCARTHY & SEALY		302,880	300,000	302,892	302,526	0	(46)	0	(46)	0	302,481	0	399	399	5,625	01/01/2022	1FE
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 REF		06/15/2006	PRAGER MCCARTHY & SEALY		542,180	500,000	527,570	0	0	(261)	0	(261)	0	527,309	0	14,871	14,871	3,403	10/01/2015	1FE
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF		06/06/2006	PRAGER MCCARTHY & SEALY		108,297	100,000	105,119	0	0	(35)	0	(35)	0	105,084	0	3,213	3,213	528	10/01/2016	1FE
678657-DX-2	OKLAHOMA CITY OK WTR UTIL TR WTR 04		05/02/2006	SIMS, HERBERT J., & COMPANY, INC		526,020	500,000	509,485	508,091	0	(76)	0	(76)	0	508,015	0	18,005	18,005	8,611	07/01/2019	1FE
678657-DY-0	OKLAHOMA CITY OK WTR UTIL TR WTR 04		05/02/2006	SIMS, HERBERT J., & COMPANY, INC		524,965	500,000	506,690	505,710	0	(53)	0	(53)	0	505,656	0	19,309	19,309	8,611	07/01/2020	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		06/01/2006	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	291	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		05/01/2006	CALLED @ 100.00000000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	102	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		05/01/2006	CALLED @ 100.00000000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	103	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		05/01/2006	Various		16,485	90,000	11,189	12,915	0	22	0	22	0	12,937	0	3,548	3,548	0	09/01/2031	1FE
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C		05/31/2006	PRAGER MCCARTHY & SEALY		271,040	250,000	266,735	266,193	0	(261)	0	(261)	0	265,932	0	5,108	5,108	7,431	05/15/2015	1FE
899518-BN-3	TULSA CNTY OK INDL AUTH CAP IMPT 05C		06/15/2006	PRAGER MCCARTHY & SEALY		544,555	500,000	533,225	532,276	0	(565)	0	(565)	0	531,711	0	12,844	12,844	15,903	05/15/2016	1FE
584283-EB-7	MEDFORD OR HOSP FACS ASANTE HLTH 98A		06/30/2006	PRAGER MCCARTHY & SEALY		207,668	200,000	203,980	203,662	0	(267)	0	(267)	0	203,396	0	4,272	4,272	4,113	08/15/2009	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		06/14/2006	CALLED @ 100.00000000		80,000	80,000	80,613	80,157	0	(13)	0	(13)	0	80,144	0	(144)	(144)	2,309	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		06/14/2006	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	983	07/01/2027	1FE
68607D-HJ-7	OREGON ST DEPT TRANSN HWY USER TAX 06A		06/28/2006	PRAGER MCCARTHY & SEALY		249,853	250,000	249,673	0	0	1	0	1	0	249,673	0	179	179	569	11/15/2025	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/14/2006	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,392	07/01/2030	1FE
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A		06/19/2006	PRAGER MCCARTHY & SEALY		196,762	190,000	191,687	190,000	0	0	0	0	0	190,000	0	6,762	6,762	4,332	04/01/2010	1FE
794481-HT-1	SALEM OR WTR SWR 2004 REF		04/21/2006	UNION BANK OF SWITZERLAND		5,142,066	4,830,000	5,404,046	5,222,316	0	(2,863)	0	(2,863)	0	5,219,453	0	(77,387)	(77,387)	117,396	05/01/2015	1FE
794481-HW-4	SALEM OR WTR SWR 2004 REF		06/23/2006	Various		1,748,662	1,725,000	1,790,205	1,769,528	0	(1,008)	0	(1,008)	0	1,768,519	0	(19,858)	(19,858)	49,078	05/01/2018	1FE
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		06/30/2006	PRAGER MCCARTHY & SEALY		208,433	200,000	216,000	210,726	0	(425)	0	(425)	0	210,301	0	(1,868)	(1,868)	6,458	10/01/2009	1FE
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		04/21/2006	PRAGER MCCARTHY & SEALY		202,367	190,000	209,627	203,722	0	(158)	0	(158)	0	203,563	0	(1,196)	(1,196)	5,410	10/01/2011	1FE
938240-BD-9	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		04/21/2006	PRAGER MCCARTHY & SEALY		203,534	190,000	204,611	201,890	0	(113)	0	(113)	0	201,777	0	1,757	1,757	5,410	10/01/2012	1FE
938240-BF-4	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		04/27/2006	PRAGER MCCARTHY & SEALY		429,264	400,000	428,124	424,123	0	(206)	0	(206)	0	423,917	0	5,347	5,347	11,722	10/01/2014	1FE
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01		06/07/2006	PRAGER MCCARTHY & SEALY		139,265	130,000	136,328	134,308	0	(110)	0	(110)	0	134,198	0	5,067	5,067	3,449	12/01/2012	1FE
017357-UU-6	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		05/09/2006	PRAGER MCCARTHY & SEALY		107,080	100,000	106,841	106,382	0	(61)	0	(61)	0	106,321	0	759	759	4,736	12/01/2016	1FE
074876-DW-0	BEAVER CNTY PA PCR OHIO EDISON CO 95A		04/03/2006	CALLED @ 102.00		10,200,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	200,000	200,000	356,417	10/01/2020	1FE
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04		04/26/2006	PRAGER MCCARTHY & SEALY		1,057,740	1,000,000	1,065,970	1,057,315	0	(458)	0	(458)	0	1,056,856	0	884	884	23,056	11/15/2017	1FE
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		04/25/2006	PRAGER MCCARTHY & SEALY		105,235	100,000	102,354	102,036	0	(15)	0	(15)	0	102,021	0	3,214	3,214	1,431	07/15/2023	1FE
414734-CC-5	HARRISBURG PA PKG AUTH GTD PKG 03 0		05/09/2006	PRAGER MCCARTHY & SEALY		106,787	100,000	107,970	106,296	0	(85)	0	(85)	0	106,212	0	575	575	1,403	08/01/2014	1FE
514057-BU-1	LANCASTER CNTY PA SOLID WASTE MGMT 98A		06/27/2006	PRAGER MCCARTHY & SEALY		1,543,725	1,500,000	1,577,460	1,525,261	0	(2,175)	0	(2,175)	0	1,523,086	0	20,639	20,639	42,656	12/15/2008	1FE
600310-CB-0	MILLCREEK TWP PA SWR AUTH SWR REF 77		05/01/2006	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,575	05/01/2009	1
717810-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B		04/20/2006	PRAGER MCCARTHY & SEALY		163,659	150,000	163,886	159,236	0	(84)	0	(84)	0	159,152	0	4,507	4,507	4,675	10/01/2012	1FE
725299-XX-4	PITTSBURGH PA URBN REDEV MTG 1993 A		05/01/2006	CALLED @ 100.00000000		1,355,000	1,355,000	1,281,789	1,299,769	0	250	0	250	0	1,300,019	0	54,981	54,981	44,659	10/01/2024	1FE

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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)
133159-EP-4	CAMDEN SC PUB UTIL COMB 04 REF		05/22/2006	PRAGER MCCARTHY & SEALY		357,152	350,000	357,945	356,992	0	(98)	0	(98)	0	356,894	0	258	258	3,363	03/01/2017	1FE
396057-AB-7	GREENVILLE CNTY SC RETIREMENT FAC 91A		04/01/2006	CALLED @ 100.00		7,745,000	7,745,000	7,745,000	7,745,000	0	0	0	0	0	7,745,000	0	0	0	338,844	04/01/2022	2
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 02D REF		05/03/2006	PRAGER MCCARTHY & SEALY		105,060	100,000	106,656	104,714	0	(62)	0	(62)	0	104,652	0	408	408	1,764	01/01/2017	1FE
499746-PK-5	KNOXVILLE TN ELEC SYS 2004 V REF		04/05/2006	UNION BANK OF SWITZERLAND		2,842,669	2,765,000	2,779,433	2,776,533	0	(40)	0	(40)	0	2,776,493	0	66,176	66,176	36,118	07/01/2021	1FE
499746-PL-3	KNOXVILLE TN ELEC SYS 2004 V REF		04/11/2006	UNION BANK OF SWITZERLAND		512,855	500,000	498,785	498,869	0	2	0	2	0	498,871	0	13,984	13,984	6,993	07/01/2022	1FE
499764-KV-9	KNOXVILLE TN GAS SYS REF 2004 K		05/24/2006	Various		2,489,144	2,435,000	2,447,370	2,444,758	0	(227)	0	(227)	0	2,444,531	0	44,613	44,613	27,786	03/01/2021	1FE
592030-VP-2	MET NASHVILLE GOVT TN ELEC SYS 2004 A		06/06/2006	PRAGER MCCARTHY & SEALY		425,230	400,000	410,324	408,817	0	(155)	0	(155)	0	408,662	0	16,567	16,567	11,021	05/15/2018	1FE
62621N-AJ-7	MUNICIPAL ENERGY ACQUISITION CORP TENN G		05/23/2006	PRAGER MCCARTHY & SEALY		201,706	200,000	198,272	199,579	0	32	0	32	0	199,611	0	2,095	2,095	1,948	03/01/2008	1FE
67178N-AC-8	OAK RIDGE TN INDL DEV BRITISH WOODS 99A		06/01/2006	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,450	12/01/2026	1FE
078043-EQ-5	BELL CNTY TX WTR CTL IMPT DIST NO 1 04		05/22/2006	HUTCHINSON SHOCKEY ERLEY & CO		1,553,295	1,500,000	1,599,570	1,565,028	0	(992)	0	(992)	0	1,564,037	0	(10,742)	(10,742)	26,719	07/10/2017	1FE
105911-BH-3	BRAZOS CNTY TX HLTH FRANCISCAN 02		04/07/2006	CITIGROUP GLOBAL MARKETS		8,789,850	8,500,000	8,334,930	8,343,240	0	95	0	95	0	8,343,335	0	446,515	446,515	128,179	01/01/2032	1FE
155498-AS-7	CENTRAL TX REGL MOBILITY BANS 05 SUB		05/16/2006	PRAGER MCCARTHY & SEALY		153,089	150,000	157,592	154,148	0	(307)	0	(307)	0	153,841	0	(752)	(752)	2,875	01/01/2008	1FE
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF		05/30/2006	PRAGER MCCARTHY & SEALY		395,100	360,000	403,844	397,133	0	(410)	0	(410)	0	396,723	0	(1,623)	(1,623)	6,974	07/15/2017	1FE
220245-HL-1	CORPUS CHRISTI TX UTIL SYS 2002 REF		06/21/2006	PRAGER MCCARTHY & SEALY		106,029	100,000	106,205	104,264	0	(140)	0	(140)	0	104,124	0	1,905	1,905	2,236	07/15/2016	1FE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 9		05/24/2006	PRINCIPAL PAYMENT		18,000	18,000	18,000	4,343	0	13,657	0	13,657	0	18,000	0	0	0	0	12/10/2015	6
396748-QG-3	GREENVILLE TX WTR SWR & ELEC REV 77		04/01/2006	MATURED		100,000	100,000	98,843	100,000	0	0	0	0	0	100,000	0	0	0	3,000	04/01/2006	1
400524-DE-1	GUADALUPE-BLANCO RIV TX W CANYON 03		06/06/2006	PRAGER MCCARTHY & SEALY		1,200,523	1,150,000	1,168,090	1,163,594	0	(125)	0	(125)	0	1,163,469	0	37,054	37,054	49,667	04/15/2023	1FE
414154-BA-1	HARRIS CNTY TX HLTH FAC TX MED CTR 96		05/22/2006	CALLED @ 102.00000000		4,008,600	3,930,000	3,841,575	3,864,997	0	484	0	484	0	3,865,482	0	143,118	143,118	120,444	05/15/2020	1FE
414152-ND-6	HARRIS CNTY TX HLTH MEM HERMANN 98		06/06/2006	PRAGER MCCARTHY & SEALY		2,297,189	2,260,000	2,398,877	2,280,816	0	(2,609)	0	(2,609)	0	2,278,208	0	18,982	18,982	57,356	06/01/2007	1FE
414152-MF-2	HARRIS CNTY TX HLTH MEMORIAL HOSP 97A		06/30/2006	PRAGER MCCARTHY & SEALY		208,520	200,000	214,162	210,335	0	(990)	0	(990)	0	209,344	0	(824)	(824)	9,583	06/01/2008	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2006	CALLED @ 100.00000000		110,000	110,000	108,535	108,922	0	11	0	11	0	108,933	0	1,067	1,067	3,465	06/01/2025	1
442348-XQ-6	HOUSTON TX ARPT SYS SUB LIEN 98 A FORWAR		06/12/2006	BEAR STEARNS SECURITIES CORP		2,613,563	2,510,000	2,762,004	2,576,127	0	(7,129)	0	(7,129)	0	2,568,997	0	44,565	44,565	837	07/01/2008	1FE
442436-5V-9	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		04/11/2006	RAYMOND JAMES & ASSOCIATES, INC		620,867	1,230,000	498,151	544,921	0	1,347	0	1,347	0	546,268	0	74,599	74,599	0	12/01/2020	1FE
54810C-BU-3	LOWER COLORADO RIV TX REF 01		05/19/2006	PRAGER MCCARTHY & SEALY		161,166	155,000	158,612	157,442	0	(62)	0	(62)	0	157,380	0	3,786	3,786	4,069	05/15/2020	1FE
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A		04/17/2006	DISTRIBUTION		569,800	0	569,800	0	0	0	0	0	0	569,800	0	0	0	0	10/01/2030	6
785652-BS-6	SABINE RIV AUTH TX SOUTHWESTN ELEC 96		06/16/2006	CALLED @ 102.00		3,315,000	3,250,000	3,275,675	3,256,092	0	(607)	0	(607)	0	3,255,485	0	59,515	59,515	140,427	04/01/2018	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		04/28/2006	SCHEDULED REDEMPTION		177,581	177,581	177,581	177,581	0	0	0	0	0	177,581	0	0	0	2,753	04/28/2012	1
88275F-CF-4	TEXAS DEPT HSG SGL FAM MTG 96 D		06/01/2006	CALLED @ 100.00000000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,422	09/01/2028	1FE
62426V-AU-1	MOUNTAIN REGL WTR SPL SVC DIST UT 03		04/07/2006	PRAGER MCCARTHY & SEALY		585,391	565,000	567,187	566,780	0	(6)	0	(6)	0	566,775	0	18,616	18,616	9,181	12/15/2033	1FE
917328-KK-1	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A		06/28/2006	PRAGER MCCARTHY & SEALY		129,306	125,000	126,320	126,024	0	(31)	0	(31)	0	125,993	0	3,313	3,313	4,670	04/01/2021	1FE
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A		04/04/2006	RYAN BECK & CO		1,570,050	1,500,000	1,545,975	1,532,469	0	(69)	0	(69)	0	1,532,400	0	37,650	37,650	23,333	06/15/2021	1FE
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		05/01/2006	CALLED @ 100.00000000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,573	11/01/2022	1FE
924211-4E-2	VERMONT MUN BOND BANK 2005-2 REF		05/04/2006	UNION BANK OF SWITZERLAND		539,320	500,000	549,285	542,893	0	(440)	0	(440)	0	542,453	0	(3,133)	(3,133)	23,472	12/01/2014	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)
924211-5G-6	VERMONT MUN BOND BANK 2005-3 REF		06/15/2006	PRAGER MCCARTHY & SEALY		213,464	200,000	217,586	214,327	0	(502)	0	(502)	0	213,826	0	(362)	(362)	5,528	12/01/2011	1FE
165141-CZ-3	CHESAPEAKE BAY VA BRDG TUNNEL REF 01		05/18/2006	PRAGER MCCARTHY & SEALY		128,465	125,000	132,451	129,715	0	(292)	0	(292)	0	129,423	0	(958)	(958)	2,465	07/01/2008	1FE
655899-BX-9	NORFOLK VA PARKING SYS 2004 B		05/04/2006	Various		1,661,437	1,620,000	1,706,427	1,676,099	0	(479)	0	(479)	0	1,675,620	0	(14,183)	(14,183)	17,842	02/01/2016	1FE
655899-BY-7	NORFOLK VA PARKING SYS 2004 B		04/20/2006	UNION BANK OF SWITZERLAND		1,700,711	1,670,000	1,747,137	1,719,291	0	(358)	0	(358)	0	1,718,933	0	(18,222)	(18,222)	17,535	02/01/2017	1FE
655899-BZ-4	NORFOLK VA PARKING SYS 2004 B		05/16/2006	PRAGER MCCARTHY & SEALY		2,569,883	2,535,000	2,634,119	2,598,758	0	(867)	0	(867)	0	2,597,892	0	(28,009)	(28,009)	33,273	02/01/2018	1FE
842056-FE-8	SOUTHEASTERN VA PUB SVC AUTH SR 98		05/08/2006	PRAGER MCCARTHY & SEALY		107,690	100,000	108,687	107,098	0	(75)	0	(75)	0	107,023	0	667	667	1,806	07/01/2015	1FE
927780-5J-1	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 04B		06/13/2006	PRAGER MCCARTHY & SEALY		444,902	450,000	448,493	442,753	0	80	0	80	0	442,833	0	2,069	2,069	4,372	09/01/2017	1FE
92812U-FF-0	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-2		06/26/2006	PRAGER MCCARTHY & SEALY		297,364	300,000	300,000	299,446	0	16	0	16	0	299,461	0	(2,097)	(2,097)	7,540	04/01/2011	1FE
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		05/23/2006	WACHOVIA SECURITIES		6,454,695	6,500,000	6,500,000	6,484,730	0	400	0	400	0	6,485,131	0	(30,436)	(30,436)	102,104	07/01/2011	1FE
92812Q-HB-6	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5		04/04/2006	GOLDMAN, SACHS & CO		4,840,300	4,850,000	4,850,000	4,845,952	0	37	0	37	0	4,845,990	0	(5,690)	(5,690)	48,500	01/01/2008	1FE
92812Q-HD-2	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5		05/22/2006	WACHOVIA SECURITIES		6,066,328	6,100,000	6,069,988	6,073,533	0	982	0	982	0	6,074,516	0	(8,188)	(8,188)	94,550	01/01/2010	1FE
92812Q-HG-5	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5		05/22/2006	Various		4,625,338	4,650,000	4,614,986	4,617,258	0	622	0	622	0	4,617,880	0	7,457	7,457	75,907	01/01/2013	1FE
92812Q-HH-3	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-5		05/18/2006	Various		3,669,254	3,700,000	3,674,174	3,675,611	0	378	0	378	0	3,675,989	0	(6,735)	(6,735)	60,958	01/01/2014	1FE
92812U-KX-5	VIRGINIA HSG DEV CMWLTH MTG 06 SUBC		05/18/2006	WACHOVIA SECURITIES		4,169,962	4,150,000	4,110,575	0	0	78	0	78	0	4,110,653	0	59,309	59,309	3,551	07/01/2014	1FE
928067-GN-1	VIRGINIA POLYTECH INST ATHLETIC 04D		05/25/2006	PRAGER MCCARTHY & SEALY		319,308	300,000	311,088	309,565	0	(140)	0	(140)	0	309,425	0	9,883	9,883	7,500	06/01/2020	1FE
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		05/01/2006	PRAGER MCCARTHY & SEALY		29,926	100,000	22,378	27,372	0	138	0	138	0	27,510	0	2,416	2,416	0	11/01/2029	1FE
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		05/22/2006	PRAGER MCCARTHY & SEALY		29,490	100,000	22,055	26,319	0	221	0	221	0	26,539	0	2,951	2,951	0	04/01/2030	1FE
29270M-BW-2	ENERGY NORTHWEST WA WIND PROJ 05		06/21/2006	PRAGER MCCARTHY & SEALY		153,359	150,000	156,561	154,455	0	(107)	0	(107)	0	154,347	0	(989)	(989)	3,281	07/01/2015	1FE
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05		06/21/2006	PRAGER MCCARTHY & SEALY		687,957	675,000	699,671	694,228	0	(264)	0	(264)	0	693,964	0	(6,007)	(6,007)	11,675	07/01/2016	1FE
29270M-BY-8	ENERGY NORTHWEST WA WIND PROJ 05		04/26/2006	BAIRD (ROBERT W.) & CO. INC		3,182,382	3,150,000	3,242,673	3,223,074	0	(620)	0	(620)	0	3,222,455	0	(40,073)	(40,073)	47,250	07/01/2017	1FE
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05		05/09/2006	PRAGER MCCARTHY & SEALY		251,513	250,000	253,643	253,262	0	(38)	0	(38)	0	253,224	0	(1,711)	(1,711)	4,094	07/01/2019	1FE
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05		06/08/2006	PRAGER MCCARTHY & SEALY		180,430	175,000	179,274	178,829	0	(77)	0	(77)	0	178,752	0	1,678	1,678	3,741	07/01/2021	1FE
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2006	CALLED @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	210,000	04/01/2017	2
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01		05/16/2006	PRAGER MCCARTHY & SEALY		139,728	130,000	135,539	133,736	0	(63)	0	(63)	0	133,673	0	6,055	6,055	3,261	12/01/2015	1FE
939828-WG-0	WASHINGTON PUB PWR SUP NUCLEAR 2 93B		04/05/2006	PRAGER MCCARTHY & SEALY		256,105	250,000	274,000	254,062	0	(79)	0	(79)	0	253,983	0	2,122	2,122	3,850	07/01/2007	1FE
701352-BT-2	PARKERSBURG WV COMB WTRWKS SEW 05A		04/07/2006	PRAGER MCCARTHY & SEALY		101,619	100,000	101,362	101,060	0	(3)	0	(3)	0	101,057	0	562	562	888	08/01/2022	1FE
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		05/24/2006	STONE & YOUNGBERG		212,664	200,000	215,288	212,085	0	(212)	0	(212)	0	211,873	0	791	791	6,639	04/01/2017	1FE
976642-AV-0	WISCONSIN DELLS WI WTR SYS MTG 86		04/01/2006	MATURED		85,000	85,000	85,000	0	85,000	0	0	85,000	0	85,000	0	0	0	3,443	04/01/2006	6*
97710V-BW-7	WISCONSIN HLTH & ED FROEDTERT HLTH 01		05/23/2006	PRE-REFUNDING		1,115,207	1,150,000	1,111,487	1,115,068	0	132	0	132	0	1,115,200	0	8	8	39,835	10/01/2030	1FE
97710V-G5-1	WISCONSIN HLTH & ED FROEDTERT HLTH 01		05/26/2006	PRE-REFUNDING		33,942	35,000	33,941	0	0	88	0	88	0	34,029	0	(88)	(88)	287	10/01/2030	1FE
97710V-XY-9	WISCONSIN HLTH & ED FROEDTERT HLTH 05A		06/06/2006	PRAGER MCCARTHY & SEALY		102,310	100,000	104,746	102,642	0	(243)	0	(243)	0	102,399	0	(89)	(89)	3,444	04/01/2008	1FE
3199999 - Bonds - Special Revenues						765,819,490	765,787,614	769,842,181	744,103,390	162,739	(277,067)	0	(114,340)	0	765,745,502	0	73,987	73,987	13,340,397	XXX	XXX
128017-AG-5	CAITHNESS COSO FUNDING CORP. SR SEC		06/15/2006	SCHEDULED REDEMPTION		141,625	141,625	141,625	141,625	0	0	0	0	0	141,625	0	0	0	3,887	06/15/2019	2FE
250847-EB-2	DETROIT EDISON COMPANY		06/14/2006	BARCLAYS BANK		3,052,140	3,000,000	3,037,650	0	0	(29)	0	(29)	0	3,037,621	0	14,519	14,519	13,802	06/01/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
26816L-AL-6	DYNEGY HOLDINGS INC.		04/12/2006	TENDER OFFER		2,139,660	2,000,000	2,190,000	2,184,807	0	(1,970)	0	(1,970)	0	2,182,837	0	(43,177)	(43,177)	107,729	07/15/2010	4FE
26816L-AS-1	DYNEGY HOLDINGS INC.		06/07/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,678,750	1,700,000	1,700,000	1,691,500	8,500	0	0	8,500	0	1,700,000	0	(21,250)	(21,250)	23,729	05/01/2016	4FE
29273R-AB-5	ENERGY TRANSFER PARTNERS		05/10/2006	Various		6,857,030	7,000,000	7,059,770	7,054,346	0	(587)	0	(587)	0	7,053,758	0	(196,728)	(196,728)	120,322	02/01/2015	2
30161N-AC-5	EXELON CORP.		05/18/2006	BANK OF AMERICA		2,648,670	3,000,000	2,992,200	2,992,284	0	15	0	15	0	2,992,299	0	(343,629)	(343,629)	74,063	06/15/2035	2FE
337932-AB-3	FIRSTENERGY CORP.		06/21/2006	J. P. MORGAN SECURITIES, INC.		10,131,300	10,000,000	10,767,790	10,617,330	0	(22,537)	0	(22,537)	0	10,594,792	0	(463,492)	(463,492)	395,958	11/15/2011	2FE
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG.		05/06/2006	SCHEDULED REDEMPTION		70,173	70,173	70,173	70,173	0	0	0	0	0	70,173	0	0	0	2,018	05/06/2025	1FE
494550-AS-5	KINDER MORGAN ENER PART.		06/12/2006	J. P. MORGAN SECURITIES, INC.		5,536,080	6,000,000	5,994,840	5,819,991	0	3,370	0	3,370	0	5,823,361	0	(287,281)	(287,281)	179,375	11/15/2014	2FE
49455W-AD-8	KINDER MORGAN FINANCE		06/15/2006	J. P. MORGAN SECURITIES, INC.		3,932,350	4,500,000	4,487,460	4,487,617	0	208	0	208	0	4,487,825	0	(555,475)	(555,475)	135,692	01/05/2016	2FE
60467M-AA-9	MIRANT MID-ATLANTIC LLC		06/30/2006	SCHEDULED REDEMPTION		268,831	268,831	287,985	0	0	(19,154)	0	(19,154)	0	268,831	0	0	0	0	06/30/2012	3FE
665772-CB-3	NORTHERN STATE PWR.		06/07/2006	WACHOVIA SECURITIES		3,036,150	3,000,000	2,989,470	0	0	6	0	6	0	2,989,476	0	46,674	46,674	8,854	06/01/2036	1FE
843452-AZ-6	SOUTHERN NATURAL GAS CO.		04/10/2006	WARBURG DILLION READ LLC		5,380,900	5,000,000	4,985,800	4,986,362	0	5	0	5	0	4,986,368	0	394,532	394,532	46,667	03/01/2032	4FE
843830-AB-6	SOUTHERN STAR CENT CORP.		04/10/2006	TENDER OFFER		812,285	775,000	775,000	775,000	0	0	0	0	0	775,000	0	37,285	37,285	36,425	08/01/2010	4FE
78481#-AD-2	STS HYDRO AMENDED SR SECD NTS, DUE 2023		04/07/2006	DIRECT		13,742,893	16,145,847	12,916,678	12,916,678	0	(6,599)	0	(6,599)	0	12,910,079	0	832,814	832,814	176,384	03/30/2023	5
78481#-AC-4	STS HYDRO PAST DUE NTS, DUE 2023		04/07/2006	DIRECT		2,210,659	2,597,194	2,015,687	2,015,687	0	0	0	0	0	2,015,687	0	194,972	194,972	0	03/30/2023	5
910637-M#-1	UNITED ILLUMINATING CO 3.95% SR NTS.		04/27/2006	LIBRA		4,784,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(215,500)	(215,500)	82,840	12/09/2008	2
910637-M*-5	UNITED ILLUMINATING CO. 4.89% SER B SR N.		04/27/2006	LIBRA		4,849,500	5,000,000	5,117,700	5,075,884	0	(2,044)	0	(2,044)	0	5,073,840	0	(224,340)	(224,340)	100,517	12/12/2009	2
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B.		04/30/2006	SCHEDULED REDEMPTION		88,514	88,514	88,514	88,514	0	0	0	0	0	88,514	0	0	0	1,016	04/30/2019	1
96950H-AA-8	WILLIAMS PARTNERS LP/WIL		06/27/2006	SALOMON SMITH BARNEY		2,584,656	2,575,000	2,575,000	0	0	0	0	0	0	2,575,000	0	9,656	9,656	5,365	06/15/2011	3FE
3899999 - Bonds - Public Utilities						73,946,666	77,862,184	75,193,341	65,917,797	8,500	(49,316)	0	(40,816)	0	74,767,086	0	(820,420)	(820,420)	1,514,642	XXX	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032		06/06/2006	MCMAHAN SECURITIES CO LP.		913,750	1,000,000	891,875	886,731	0	(3,488)	0	(3,488)	0	883,243	0	30,507	30,507	13,133	11/21/2032	1FE
31738P-BB-3	AAA TRUST 2005-2, A1		06/26/2006	SCHEDULED REDEMPTION		2,129,284	2,129,284	2,129,284	2,129,284	0	0	0	0	0	2,129,284	0	0	0	23,585	04/25/2035	1FE
00764M-EW-3	AABST 2005-2, 1A1		06/26/2006	SCHEDULED REDEMPTION		2,676,287	2,676,287	2,676,287	2,676,287	0	0	0	0	0	2,676,287	0	0	0	28,367	06/25/2034	1FE
00764M-GC-5	AABST 2005-4, 1A1		06/26/2006	SCHEDULED REDEMPTION		1,627,690	1,627,690	1,627,690	1,627,690	0	0	0	0	0	1,627,690	0	0	0	18,229	10/25/2035	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		06/26/2006	SCHEDULED REDEMPTION		1,344,125	1,344,125	1,344,125	1,344,125	0	0	0	0	0	1,344,125	0	0	0	17,444	11/26/2035	1FE
004375-DA-6	ACCR 2005-2, A2A		06/26/2006	SCHEDULED REDEMPTION		3,289,386	3,289,386	3,289,386	3,289,386	0	0	0	0	0	3,289,386	0	0	0	36,794	07/25/2035	1FE
004421-MZ-3	ACE 2005-HE3, A2A		06/26/2006	SCHEDULED REDEMPTION		3,192,491	3,192,491	3,192,491	3,192,491	0	0	0	0	0	3,192,491	0	0	0	34,770	05/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		06/01/2006	SCHEDULED REDEMPTION		1,254,709	1,254,709	1,254,648	1,254,679	0	30	0	30	0	1,254,709	0	0	0	11,783	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A.		06/26/2006	SCHEDULED REDEMPTION		286,939	286,939	286,939	0	0	0	0	0	0	286,939	0	0	0	1,082	02/25/2031	1FE
004421-XU-2	ACE 2006-SD1, A1A		06/26/2006	SCHEDULED REDEMPTION		5,295,077	5,295,077	5,295,077	5,295,077	0	0	0	0	0	5,295,077	0	0	0	59,639	02/25/2036	1FE
00506T-AH-8	ACTIVANT SOLUTIONS INC.		04/27/2006	DEUTSCHE BANK SECURITIES		427,350	420,000	420,000	0	0	0	0	0	0	420,000	0	7,350	7,350	0	05/01/2016	5Z
00763M-AG-3	ADVANCED MEDICAL OPTICS 2.500000% 07/15/		04/11/2006	KBC FINANCIAL PRODUCTS USA INC.		552,500	500,000	527,500	520,368	0	(233)	0	(233)	0	520,135	0	32,365	32,365	3,194	07/15/2024	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B.		05/31/2006	SCHEDULED REDEMPTION		85,134	85,134	54,903	75,875	0	9,259	0	9,259	0	85,134	0	0	0	0	02/28/2008	1
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		06/15/2006	SCHEDULED REDEMPTION		145,834	145,834	90,073	122,525	0	23,309	0	23,309	0	145,834	0	0	0	0	11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A.		05/01/2006	SCHEDULED REDEMPTION		101,406	101,406	71,831	69,880	0	31,526	0	31,526	0	101,406	0	0	0	0	03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B.		05/01/2006	SCHEDULED REDEMPTION		278,847	278,847	197,523	208,756	0	70,091	0	70,091	0	278,847	0	0	0	0	03/01/2017	1
00103R-AV-8	AESOP 2003-3A, A1		06/20/2006	SCHEDULED REDEMPTION		6,400,000	6,400,000	6,322,500	6,387,811	0	12,189	0	12,189	0	6,400,000	0	0	0	39,111	07/20/2007	1FE
02660T-JD-6	AHMT 2006-1 1A3		06/26/2006	Various		936,952	936,952	936,952	0	0	0	0	0	0	936,952	0	0	0	11,653	03/25/2046	1FE
011659-AG-4	ALASKA AIR GROUP		04/10/2006	SG COWEN SECURITIES CORP.		1,343,660	1,000,000	1,232,070	1,197,436	0	(6,533)	0	(6,533)	0	1,190,903	0	152,757	152,757	4,747	03/21/2023	4FE
013104-AJ-3	ALBERTSON'S		05/04/2006	WARBURG DILLION READ LLC		3,058,110	3,000,000	3,099,360	3,096,293	0	(1,783)	0	(1,783)	0	3,094,510	0	(36,400)	(36,400)	52,500	02/15/2011	2FE
018490-AE-2	ALLERGAN INC 0% 11/06/2022		04/26/2006	MORGAN STANLEY DEAN WITTER		1,917,173	1,700,000	1,578,875	1,492,139	0	(3,953)	0	(3,953)	0	1,488,186	0	428,988	428,988	0	11/06/2022	1FE
018606-AF-0	ALLIANCE IMAGING		05/05/2006	BEAR STEARNS SECURITIES CORP.		1,159,375	1,250,000	1,056,250	1,057,850	0	2,151	0	2,151	0	1,060,001	0	99,374	99,374	36,502	12/15/2012	4FE
019589-AD-2	ALLIED WASTE INDUSTRIES 4.250000% 04/15/		05/09/2006	BNY CAPITAL MARKETS		1,940,000	2,000,000	1,919,250	1,841,682	79,773	155	0	79,928	0	1,921,610	0	18,390	18,390	48,875	04/15/2034	5FE
03061N-GD-5	AMCAR 2003-AM, A4A		06/06/2006	SCHEDULED REDEMPTION		558,328	558,328	558,314	558,326	0	1	0	1	0	558,328	0	0	0	3,792	11/06/2009	1FE
03061N-GV-5	AMCAR 2003-D, M A4A		06/06/2006	SCHEDULED REDEMPTION		693,622	693,622	693,579	693,614	0	8	0	8	0	693,622	0	0	0	4,315	08/06/2010	1FE
03061N-HC-6	AMCAR 2004-BM A3		06/06/2006	Various		7,387,456	7,413,244	7,412,635	7,413,154	0	51	0	51	0	7,413,205	0	(25,749)	(25,749)	32,130	08/06/2008	1FE
029912-AR-3	AMERICAN TOWER CORP 3.000000% 08/15/2012		05/01/2006	SG COWEN SECURITIES CORP.		892,720	500,000	628,545	607,919	0	(2,901)	0	(2,901)	0	605,018	0	287,702	287,702	3,292	08/15/2012	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)
031162-AM-2	AMGEN INC .125000% 02/01/2011		05/30/2006	CITIGROUP GLOBAL MARKETS		1,214,375	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(35,625)	(35,625)	456	02/01/2011	1FE
031652-AW-0	AMKOR TECHNOLOGIES INC		06/30/2006	Various		2,413,913	2,505,000	2,454,750	0	0	340	0	340	0	2,455,090	0	(41,178)	(41,178)	17,215	06/01/2016	5FE
03072S-ZT-5	AMSI 2005-R3, A3A		04/25/2006	SCHEDULED REDEMPTION		1,459,941	1,459,941	1,459,941	1,459,941	0	0	0	0	0	1,459,941	0	0	0	5,772	05/25/2035	1FE
03072S-J4-8	AMSI 2005-R7, A2A		06/26/2006	SCHEDULED REDEMPTION		6,816,546	6,816,546	6,816,546	6,816,546	0	0	0	0	0	6,816,546	0	0	0	79,992	09/25/2035	1FE
02582J-CP-3	AMXCA 2003-4 B		06/15/2006	CALLED @ 100.00000000		5,000,000	5,000,000	4,997,484	4,999,822	0	178	0	178	0	5,000,000	0	0	0	23,750	01/15/2009	1FE
02582J-CN-8	AMXCA 2003-4, A		06/15/2006	CALLED @ 100.00000000		11,565,000	11,565,000	11,261,419	11,512,226	0	52,774	0	52,774	0	11,565,000	0	0	0	48,862	01/15/2009	1FE
035287-AB-7	ANIXTER INC		05/02/2006	MERRILL LYNCH CAPITAL MARKETS		2,786,875	3,000,000	2,976,135	2,706,816	0	1,960	0	1,960	0	2,708,776	0	78,099	78,099	29,709	03/01/2015	3FE
035290-AG-0	ANIXTER INTL INC 0% 07/07/2033		05/03/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,561,266	2,000,000	1,108,220	1,094,389	0	(2,268)	0	(2,268)	0	1,092,120	0	469,146	469,146	0	07/07/2033	3FE
037389-AT-0	AON CORP 3.500000% 11/15/2012		04/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		465,000	250,000	319,643	276,782	0	(723)	0	(723)	0	276,059	0	188,941	188,941	3,719	11/15/2012	2FE
007036-HV-1	ARMT 2005-3 2A1		06/01/2006	SCHEDULED REDEMPTION		1,533,784	1,533,784	1,510,358	1,510,710	0	23,075	0	23,075	0	1,533,784	0	0	0	15,193	07/25/2035	1FE
007036-PC-4	ARMT 2005-6A A22		06/25/2006	SCHEDULED REDEMPTION		988,820	988,820	988,820	988,820	0	0	0	0	0	988,820	0	0	0	11,101	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		06/26/2006	SCHEDULED REDEMPTION		3,572,536	3,572,536	3,572,536	3,572,536	0	0	0	0	0	3,572,536	0	0	0	40,663	05/25/2035	1FE
043353-AE-1	ARVINMERITOR INC 4.625000% 03/01/2026		06/30/2006	MCMAHAN SECURITIES CO LP		1,057,100	1,000,000	1,000,000	1,000,000	0	164	0	164	0	1,000,164	0	56,936	56,936	15,288	03/01/2026	3FE
00209T-AA-3	AT&T BROADBAND CORP		05/23/2006	WARBURG DILLION READ LLC		6,701,160	6,000,000	6,714,480	0	0	(8,854)	0	(8,854)	0	6,705,626	0	(4,466)	(4,466)	99,104	03/15/2013	2FE
05329W-AC-6	AUTONATION INC		04/05/2006	J. P. MORGAN SECURITIES, INC		806,000	800,000	800,000	0	0	0	0	0	0	800,000	0	6,000	6,000	0	04/15/2013	3Z
05329W-AF-9	AUTONATION INC		04/05/2006	J. P. MORGAN SECURITIES, INC		806,000	800,000	800,000	0	0	0	0	0	0	800,000	0	6,000	6,000	0	04/15/2014	3Z
053332-AG-7	AUTOZONE INC		06/12/2006	DEUTSCHE BANK SECURITIES		6,016,620	6,000,000	5,979,480	0	0	8	0	8	0	5,979,488	0	37,132	37,132	2,317	06/15/2016	2FE
053773-AA-5	AVIS BUDGET CAR RENTAL		04/11/2006	J. P. MORGAN SECURITIES, INC		864,875	850,000	850,000	0	0	0	0	0	0	850,000	0	14,875	14,875	0	05/15/2014	3FE
053773-AB-3	AVIS BUDGET CAR RENTAL		04/11/2006	J. P. MORGAN SECURITIES, INC		864,875	850,000	850,000	0	0	0	0	0	0	850,000	0	14,875	14,875	0	05/15/2016	3Z
054402-A*-3	AVONDALE		05/23/2006	MORGAN STANLEY DEAN WITTER		456,000	456,000	456,000	448,020	7,980	0	0	7,980	0	456,000	0	0	0	20,874	07/01/2012	5
059490-AA-3	BAFC 2006-2 1A1		06/01/2006	SCHEDULED REDEMPTION		40,675	40,675	38,959	38,981	0	1,694	0	1,694	0	40,675	0	0	0	466	02/25/2036	1FE
05950D-AA-8	BAFC 2006-E 1A1		06/01/2006	SCHEDULED REDEMPTION		916,000	916,000	919,149	0	0	(3,149)	0	(3,149)	0	916,000	0	0	0	4,511	05/20/2036	1FE
060505-AG-9	BANK OF AMERICA		06/12/2006	BANK OF AMERICA		21,460,400	20,000,000	20,776,300	20,439,709	0	(16,045)	0	(16,045)	0	20,423,664	0	1,036,736	1,036,736	616,667	01/15/2011	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		06/30/2006	Various		1,568,096	1,568,096	1,568,096	0	0	0	0	0	0	1,568,096	0	0	0	0	03/01/2008	1Z
071707-AM-5	BAUSCH & LOMB INC 4.421880% 08/01/2023		06/22/2006	BANK OF AMERICA SECURITIES LLC from MONT		2,018,350	1,750,000	2,434,497	2,394,596	0	(23,468)	0	(23,468)	0	2,371,128	0	(352,779)	(352,779)	30,913	08/01/2023	2FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022		05/04/2006	BANK OF AMERICA SECURITIES LLC from MONT		952,380	750,000	800,845	765,360	0	(2,059)	0	(2,059)	0	763,301	0	189,079	189,079	5,344	01/15/2022	2FE
05567S-AA-0	BMSF FIMDOMG TRUST I		04/01/2006	Various		6,000,000	6,000,000	6,000,000	5,881,320	118,680	0	0	118,680	0	6,000,000	0	0	0	0	12/15/2055	1Z
05948K-F9-5	BOAA 2005-6 6A1		06/01/2006	SCHEDULED REDEMPTION		1,048,219	1,048,219	1,043,470	1,043,837	0	4,382	0	4,382	0	1,048,219	0	0	0	11,970	07/25/2020	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		06/15/2006	SCHEDULED REDEMPTION		14,205	14,205	9,064	11,812	0	2,392	0	2,392	0	14,205	0	0	0	0	12/15/2009	1Z
055967-AA-1	BOI CAPITAL FUNDING NO 2		05/22/2006	BARCLAYS BANK		5,651,040	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(348,960)	(348,960)	109,563	02/01/2049	1FE
09777#-AA-6	BOME INVESTORS, II LLC SR. STRCTD. NTS		06/30/2006	SCHEDULED REDEMPTION		450,907	450,907	287,476	400,590	0	50,317	0	50,317	0	450,907	0	0	0	0	06/30/2008	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2006	SCHEDULED REDEMPTION		58,556	58,556	58,005	58,077	0	479	0	479	0	58,556	0	0	0	892	12/01/2017	1
10623P-CY-4	BRAZOS HIGHER ED AUTHORITY 1993 B		04/07/2006	BANK OF AMERICA		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	544	03/01/2040	1FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - TRUST 1993		06/02/2006	CITIGROUP GLOBAL MARKETS		44,100,000	44,100,000	44,100,000	42,700,000	0	0	0	0	0	44,100,000	0	0	0	453,477	12/01/2037	1FE
10623P-CJ-7	BRAZOS S.P.C		04/18/2006	Various		13,800,000	13,800,000	13,800,000	13,800,000	0	0	0	0	0	13,800,000	0	0	0	52,359	07/01/2038	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUST 2001		05/31/2006	CITIGROUP GLOBAL MARKETS		23,150,000	23,150,000	23,150,000	0	0	0	0	0	0	23,150,000	0	0	0	175,463	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FINANCE CORP - TRUST 2003		06/19/2006	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,900,000	0	0	0	0	0	0	1,900,000	0	0	0	14,630	07/01/2038	1FE
106238-GV-4	BRAZOS, TEXAS HIGHER EDUC AUTH		05/26/2006	CITIGROUP GLOBAL MARKETS		12,600,000	12,600,000	12,600,000	12,600,000	0	0	0	0	0	12,600,000	0	0	0	95,834	07/01/2036	1FE
073879-2S-6	BSABS 2005-AQ2, A1		06/26/2006	SCHEDULED REDEMPTION		3,073,188	3,073,188	3,073,188	3,073,188	0	0	0	0	0	3,073,188	0	0	0	35,435	06/25/2028	1FE
073879-TJ-7	BSABS 2005-HE4, 1A1		06/26/2006	SCHEDULED REDEMPTION		2,379,829	2,379,829	2,379,829	2,379,829	0	0	0	0	0	2,379,829	0	0	0	26,791	10/25/2028	1FE
073879-VV-7	BSABS 2005-HE5, 1A1		06/26/2006	SCHEDULED REDEMPTION		3,448,437	3,448,437	3,448,437	3,448,437	0	0	0	0	0	3,448,437	0	0	0	38,126	06/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		06/26/2006	SCHEDULED REDEMPTION		962,018	962,018	962,018	962,018	0	0	0	0	0	962,018	0	0	0	10,951	03/25/2035	1FE
073879-VC-9	BSABS 2005-TC1, A1		06/26/2006	SCHEDULED REDEMPTION		1,618,715	1,618,715	1,618,715	1,618,715	0	0	0	0	0	1,618,715	0	0	0	17,400	05/25/2026	1FE
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2006	SCHEDULED REDEMPTION		194,668	194,668	194,668	194,668	0	0	0	0	0	194,668	0	0	0	4,142	06/28/2012	1
12686C-AW-9	CABLEVISION SYSTEMS CORP.		05/05/2006	MORGAN STANLEY DEAN WITTER		4,040,000	4,000,000	3,910,000	1,950,000	362	1,098	0	1,460	0	3,911,460	0	128,540	128,540	182,222	04/15/2012	4FE
130335-AG-7	CALIFORNIA INFRASTRUCTURE PG&E-1		06/25/2006	SCHEDULED REDEMPTION		772,330	772,330	782,829	773,661	0	(1,331)	0	(1,331)	0	772,330	0	0	0	12,396	09/25/2008	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
14040E-HG-0	CAPITAL ONE BANK		04/12/2006	SALOMON SMITH BARNEY		8,284,480	8,000,000	8,026,570	8,021,428	0	(111)	0	(111)	0	8,021,317	0	263,163	263,163	180,556	06/13/2013	2FE
139732-DY-4	CARAT 2003-2, A4A		06/15/2006	SCHEDULED REDEMPTION		637,755	637,755	631,004	635,299	0	2,456	0	2,456	0	637,755	0	0	0	2,750	01/15/2009	1FE
143128-CF-1	CARMX 2005-1, A2		06/15/2006	SCHEDULED REDEMPTION		7,107,398	7,107,398	7,106,909	7,107,247	0	152	0	152	0	7,107,398	0	0	0	59,368	02/15/2008	1FE
144531-CD-0	CARR 2005-OPT2, A1A		06/26/2006	SCHEDULED REDEMPTION		795,941	795,941	795,941	795,941	0	0	0	0	0	795,941	0	0	0	6,162	05/25/2035	1FE
144531-CE-8	CARR 2005-OPT2, A1B		06/26/2006	SCHEDULED REDEMPTION		540,558	540,558	540,558	540,558	0	0	0	0	0	540,558	0	0	0	6,979	05/25/2035	1FE
146063-AB-8	CARSS 2004-A, B		06/15/2006	SCHEDULED REDEMPTION		2,168,314	2,168,314	2,168,314	2,168,314	0	0	0	0	0	2,168,314	0	0	0	28,629	01/15/2011	2FE
149123-BF-7	CATERPILLAR INC		06/21/2006	GOLDMAN, SACHS & CO		5,312,600	5,000,000	4,626,800	4,655,144	0	1,494	0	1,494	0	4,656,638	0	655,962	655,962	148,142	07/15/2028	1FE
04542B-LE-0	CBASS 2005-CB2, AV1		06/26/2006	SCHEDULED REDEMPTION		1,470,254	1,470,254	1,470,254	1,470,254	0	0	0	0	0	1,470,254	0	0	0	16,663	02/25/2035	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		06/26/2006	SCHEDULED REDEMPTION		1,829,710	1,829,710	1,829,710	1,829,710	0	0	0	0	0	1,829,710	0	0	0	20,978	06/25/2035	1FE
15132K-AA-2	CDTIM 2005-1, A1		06/20/2006	SCHEDULED REDEMPTION		1,732,539	1,732,539	1,732,414	1,732,434	0	105	0	105	0	1,732,539	0	0	0	17,679	05/20/2017	1FE
152314-JE-1	CENTEX 2004-A, M2		04/11/2006	BEAR STEARNS SECURITIES CORP		5,037,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	37,500	37,500	17,115	01/25/2034	1FE
152314-JF-8	CENTEX 2004-A, M3		04/11/2006	BEAR STEARNS SECURITIES CORP		7,065,625	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	65,625	65,625	24,778	01/25/2034	1FE
152312-AP-9	CENTEX CORP		05/08/2006	BANK OF AMERICA		5,684,880	6,000,000	5,990,640	5,992,625	0	161	0	161	0	5,992,785	0	(307,905)	(307,905)	144,083	11/01/2010	2FE
161546-JA-5	CFAB 2004-1, 2M1		04/11/2006	BARCLAYS BANK		5,017,969	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	17,969	17,969	15,511	09/25/2033	1FE
171340-AC-6	CHURCH & DWIGHT CO INC 5.250000% 08/15/2		05/10/2006	JEFFERIES & COMPANY, INC		991,423	763,000	953,239	928,308	0	(8,170)	0	(8,170)	0	920,138	0	71,285	71,285	10,014	08/15/2033	3FE
130335-AP-7	CISCE 97-1 A6		06/25/2006	SCHEDULED REDEMPTION		2,194,329	2,194,329	2,227,643	2,196,523	0	(2,195)	0	(2,195)	0	2,194,329	0	0	0	35,000	09/25/2008	1FE
17275R-AB-8	CISCO SYSTEMS INC		05/25/2006	J. P. MORGAN SECURITIES, INC		5,436,255	5,500,000	5,489,495	5,489,697	0	310	0	310	0	5,490,007	0	(53,752)	(53,752)	79,406	02/22/2011	1FE
12558M-AX-0	CIT GROUP HOME EQUITY LOAN TRU		05/02/2006	Various		4,146,139	4,183,820	4,182,184	4,183,193	0	33	0	33	0	4,183,226	0	(37,087)	(37,087)	43,973	02/25/2031	1FE
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU		05/02/2006	Various		2,569,352	2,614,690	2,614,498	2,614,616	0	4	0	4	0	2,614,620	0	(45,268)	(45,268)	29,316	12/25/2030	1FE
12558M-AJ-1	CITHE		05/02/2006	Various		3,209,716	3,202,944	3,202,371	3,202,653	0	53	0	53	0	3,202,706	0	7,010	7,010	36,996	01/25/2030	1FE
12558M-AK-8	CITHE		05/02/2006	Various		3,774,884	3,812,198	3,810,616	3,811,609	0	17	0	17	0	3,811,626	0	(36,742)	(36,742)	47,778	12/25/2029	1FE
12558M-BN-1	CITHE 2003-1		06/01/2006	SCHEDULED REDEMPTION		1,139,760	1,139,760	1,139,407	1,139,594	0	166	0	166	0	1,139,760	0	0	0	4,806	09/20/2032	1FE
17453B-AB-7	CITIZENS COMM		06/06/2006	DEUTSCHE BANK SECURITIES		2,712,500	2,500,000	2,713,250	2,676,251	0	(5,369)	0	(5,369)	0	2,670,882	0	41,618	41,618	131,042	05/15/2011	3FE
17453B-AJ-0	CITIZENS COMMUNICATIONS		04/10/2006	GOLDMAN, SACHS & CO		1,859,375	1,750,000	1,970,250	1,771,817	0	(8)	0	(8)	0	1,771,809	0	87,566	87,566	25,375	08/15/2031	3FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		06/01/2006	SCHEDULED REDEMPTION		100	100	100	100	0	0	0	0	0	100	0	0	0	1	09/01/2032	1
161581-CU-5	CMAOT 2003-A, A4		06/15/2006	SCHEDULED REDEMPTION		1,242,325	1,242,325	1,213,450	1,229,881	0	12,444	0	12,444	0	1,242,325	0	0	0	5,610	12/15/2009	1FE
17307G-UM-8	CMLTI 2005-OPT4, A2A		06/26/2006	SCHEDULED REDEMPTION		2,218,497	2,218,497	2,218,497	2,218,497	0	0	0	0	0	2,218,497	0	0	0	25,657	07/25/2035	1FE
14041G-BH-8	COAFT 2003-A A4A		06/15/2006	SCHEDULED REDEMPTION		2,280,684	2,280,684	2,280,522	2,280,663	0	20	0	20	0	2,280,684	0	0	0	12,360	01/15/2010	1FE
19458L-AC-4	COLLEGIATE FUNDING SERV		05/26/2006	CITIGROUP GLOBAL MARKETS		8,100,000	8,100,000	8,100,000	2,500,000	0	0	0	0	0	8,100,000	0	0	0	61,545	03/01/2042	1FE
196479-FE-4	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2006	CALLED @ 100.00000000		110,000	110,000	109,995	109,995	0	0	0	0	0	109,995	0	5	5	2,443	11/01/2036	1FE
196479-FF-1	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2006	Various		1,580,000	1,580,000	1,579,921	1,579,924	0	0	0	0	0	1,579,924	0	76	76	35,088	11/01/2035	1FE
196479-HD-4	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2006	CALLED @ 100.00000000		1,205,000	1,205,000	1,204,940	1,204,942	0	0	0	0	0	1,204,943	0	57	57	26,760	11/01/2030	1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH		04/06/2006	DAIN RAUSCHER INCORPORATED		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	20,147	12/01/2037	1FE
20029P-AL-3	COMCAST CABLEVIS		04/12/2006	WARBURG DILLION READ LLC		7,790,175	7,500,000	7,442,625	7,466,402	0	279	0	279	0	7,466,681	0	323,494	323,494	109,688	01/30/2011	2FE
20030N-AL-5	COMCAST CORP		05/23/2006	WARBURG DILLION READ LLC		2,904,690	3,000,000	2,995,860	2,995,885	0	47	0	47	0	2,995,932	0	(91,242)	(91,242)	41,300	03/15/2016	2FE
20033T-AF-2	COMED 98-A6		06/25/2006	SCHEDULED REDEMPTION		2,358,751	2,358,751	2,357,606	2,358,619	0	132	0	132	0	2,358,751	0	0	0	33,199	06/25/2009	1FE
202608-AC-9	COMMERCIAL VEHICLE GROUP		06/12/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,681,875	1,725,000	1,763,594	1,725,000	34,857	(1,124)	0	33,733	0	1,758,733	0	(76,858)	(76,858)	62,867	07/01/2013	4FE
204912-AS-8	COMPUTER ASSOCIATES INC		05/15/2006	J. P. MORGAN SECURITIES, INC		3,349,325	3,500,000	3,495,135	3,431,055	0	2,216	0	2,216	0	3,433,271	0	(83,946)	(83,946)	84,656	12/01/2009	3FE
205887-AW-2	CONAGRA INC		05/25/2006	CALLED @ 110.076		3,669,934	3,334,000	3,489,064	3,420,987	0	(2,529)	0	(2,529)	0	3,418,457	0	251,476	251,476	51,052	09/15/2010	2FE
210523-AC-0	CONFD 2001-1 CL A3		04/20/2006	SCHEDULED REDEMPTION		594,935	594,935	594,691	594,915	0	20	0	20	0	594,935	0	0	0	6,767	04/20/2009	1FE
216640-AD-4	COOPER CAMERON CORP 1.500000% 05/15/2024		04/21/2006	MCMAHAN SECURITIES CO LP		1,129,905	750,000	738,750	739,660	0	34	0	34	0	739,694	0	390,211	390,211	5,031	05/15/2024	2FE
216871-AB-9	COOPER INDUSTRIES INC		06/07/2006	SALOMON SMITH BARNEY		4,853,450	5,000,000	4,979,950	4,980,901	0	477	0	477	0	4,981,378	0	(127,928)	(127,928)	156,042	11/15/2012	1FE
216762-AD-6	COOPER STANDARD AUTO		06/29/2006	Various		1,958,813	2,500,000	2,045,000	1,938,658	12,691	9,019	0	21,709	0	1,960,367	0	(1,555)	(1,555)	114,778	12/15/2014	5FE
22160Q-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017		04/18/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		685,201	550,000	428,037	370,371	0	715	0	715	0	371,087	0	314,114	314,114	0	08/19/2017	1FE
224044-BE-6	COX COMMUNICATIONS INC		05/05/2006	BARCLAYS BANK		5,213,850	5,000,000	5,677,750	5,497,597	0	(7,056)	0	(7,056)	0	5,490,541	0	(276,691)	(276,691)	216,719	10/01/2012	2FE
22541H-AL-6	CRED SUIS FIRST BOST NY 0% 02/09/2009		05/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		798,653	750,000	750,000	750,000	0	0	0	0	0	750,000	0	48,653	48,653	0	02/09/2009	1FE
225302-AF-5	CREDENCE SYSTEMS CORP 1.500000% 05/15/20		05/26/2006	BNY CAPITAL MARKETS		2,026,260	2,250,000	2,138,458	930,000	37,483	4,578	0	42,061	0	2,149,023	0	(122,763)	(122,763)	18,375	05/15/2008	5
22541L-BR-3	CREDIT SUISSE FB USA INC		06/19/2006	DEUTSCHE BANK SECURITIES		20,031,800	20,000,000	20,032,000	0	0	(2,326)	0	(2,326)	0	20,029,674	0	2,126	2,126	294,646	12/09/2008	1FE
225458-NN-4	CSFB 2005-AGE1, A1		06/26/2006	SCHEDULED REDEMPTION		800,595	800,595	800,595	800,595	0	0	0	0	0	800,595	0	0	0	8,953	02/25/2032	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)
126408-GA-5	CSX CORP 0% 10/30/2021		05/15/2006	Various		1,116,066	900,000	761,749	774,831	0	624	0	624	0	775,454	0	340,611	340,611	0	10/30/2021	2FE
126667-AG-9	CV THERAPEUTICS 3.250000% 08/16/2013		06/27/2006	Various		1,780,725	2,000,000	2,283,572	2,122,500	153,043	(9,830)	0	143,214	0	2,265,714	0	(484,989)	(484,989)	19,026	08/16/2013	4Z
12667F-AK-1	CWALT 2004-2CB 1A4		06/25/2006	SCHEDULED REDEMPTION		792,433	792,433	792,309	792,339	0	94	0	94	0	792,433	0	0	0	9,274	02/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		06/01/2006	SCHEDULED REDEMPTION		1,234,403	1,234,403	1,231,896	1,231,977	0	2,426	0	2,426	0	1,234,403	0	0	0	15,087	02/25/2036	1FE
126685-AB-2	CWHEL 2005-B, 2A		06/15/2006	SCHEDULED REDEMPTION		2,963,221	2,963,221	2,963,221	2,963,221	0	0	0	0	0	2,963,221	0	0	0	33,200	03/15/2030	1FE
126671-S7-2	CWL 2003-5, MV2		04/11/2006	COUNTRY WIDE		7,359,883	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	109,883	109,883	27,143	01/25/2034	1FE
126671-Z4-1	CWL 2004-1, M3		04/11/2006	MERRILL LYNCH CAPITAL MARKETS		7,542,188	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	42,188	42,188	23,923	02/25/2034	1FE
126671-4B-9	CWL 2004-2, M3		04/11/2006	COUNTRY WIDE		3,527,344	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	27,344	27,344	11,675	04/25/2034	1FE
126671-4C-7	CWL 2004-2, M4		04/11/2006	COUNTRY WIDE		4,034,375	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	34,375	34,375	13,576	03/25/2034	1FE
126671-2V-7	CWL 2004-BC1, M2		04/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		7,072,188	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	72,188	72,188	24,043	01/25/2034	1FE
126673-WW-8	CWL 2005-1, 3AV3		06/26/2006	SCHEDULED REDEMPTION		2,260,660	2,260,660	2,260,660	2,260,660	0	0	0	0	0	2,260,660	0	0	0	24,913	07/25/2035	1FE
152314-JY-7	CXHE 2004-B, M4		04/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,521,485	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	21,485	21,485	8,375	03/25/2034	1FE
152314-JZ-4	CXHE 2004-B, M5		04/11/2006	LEHMAN BROTHERS INC		5,047,657	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	47,657	47,657	17,115	03/25/2034	1FE
232572-AE-7	CYMER INC 3.500000% 02/15/2009		04/21/2006	MCMAHAN SECURITIES CO LP		547,915	500,000	497,969	496,419	0	59	0	59	0	496,478	0	51,437	51,437	3,451	02/15/2009	4
23331A-AT-6	D.R. HORTON INC		05/08/2006	BANK OF AMERICA		2,803,920	3,000,000	2,905,320	2,906,877	0	951	0	951	0	2,907,827	0	(103,907)	(103,907)	26,250	09/15/2014	2FE
23918K-AH-1	DAVITA INC		06/01/2006	SALOMON SMITH BARNEY		2,674,375	2,750,000	2,821,250	2,760,000	56,276	(1,377)	0	54,899	0	2,814,899	0	(140,524)	(140,524)	44,859	03/15/2015	4FE
246688-AD-7	DELHAIZE AMERICA		04/15/2006	MATURED		11,750,000	11,750,000	11,997,350	11,755,170	6,352	(11,522)	0	(5,170)	0	11,750,000	0	0	0	433,281	04/15/2006	3FE
247361-WS-3	DELTA AIRLINES SECURED SER B LOAN CERT		05/31/2006	DISTRIBUTION		271,833	0	271,833	271,833	0	0	0	0	0	271,833	0	0	0	0	08/14/2012	6
25156P-AG-8	DEUTSCHE TELEKOM INT FIN		06/01/2006	WARBURG DILLION READ LLC		2,925,960	3,000,000	2,952,570	0	0	778	0	778	0	2,953,348	0	(27,388)	(27,388)	32,698	03/23/2011	1FE
25179M-AA-1	DEVON ENERGY CORPORATION 4.900000% 08/15		04/13/2006	JEFFERIES & COMPANY, INC		1,168,300	1,000,000	1,025,625	1,010,293	0	(214)	0	(214)	0	1,010,079	0	158,221	158,221	8,711	08/15/2008	2FE
25271C-AD-4	DIAMOND OFFSHORE DRILL 1.500000% 04/15/2		04/25/2006	Various		1,775,517	1,100,000	970,750	986,300	0	99	0	99	0	986,398	0	789,119	789,119	8,075	04/15/2031	1FE
25468P-BU-9	DISNEY (WALT) CO		04/19/2006	WARBURG DILLION READ LLC		10,010,600	10,000,000	9,977,000	9,996,475	0	297	0	297	0	9,996,772	0	13,828	13,828	175,694	12/29/2006	2FE
26209R-AM-6	DRVT 2003-C, A3		06/15/2006	SCHEDULED REDEMPTION		487,829	487,829	487,829	487,829	0	0	0	0	0	487,829	0	0	0	2,916	03/15/2008	1FE
26209R-AT-1	DRVT 2004-B, A3		06/16/2006	SCHEDULED REDEMPTION		2,808,391	2,808,391	2,808,391	2,808,391	0	0	0	0	0	2,808,391	0	0	0	21,672	10/15/2009	1FE
26209R-AZ-7	DRVT 2005-A, A2		06/15/2006	SCHEDULED REDEMPTION		5,283,194	5,283,194	5,283,194	5,283,194	0	0	0	0	0	5,283,194	0	0	0	43,192	03/17/2008	1FE
280907-BM-7	ED LOANS SERIES C		04/11/2006	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	7,342	12/01/2036	1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRUST I		06/05/2006	DAIN RAUSCHER INCORPORATED		17,650,000	17,650,000	17,650,000	14,650,000	0	0	0	0	0	17,650,000	0	0	0	132,104	03/15/2032	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRUST II		06/12/2006	DAIN RAUSCHER INCORPORATED		32,350,000	32,350,000	32,350,000	32,350,000	0	0	0	0	0	32,350,000	0	0	0	326,633	03/15/2032	1FE
280907-AG-1	EDUCATION LOANS		05/16/2006	DAIN RAUSCHER INCORPORATED		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	17,732	06/01/2020	1FE
280907-BH-8	EDUCATION LOANS 2004 A		05/03/2006	DAIN RAUSCHER INCORPORATED		20,700,000	20,700,000	20,700,000	18,250,000	0	0	0	0	0	20,700,000	0	0	0	142,984	12/01/2036	1FE
268440-AE-4	EFSI FEDERATED STUDENT FINANCE CORP		06/19/2006	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	133,277	06/01/2039	1FE
532457-AT-5	ELI LILLY		04/06/2006	BANK OF AMERICA		10,006,600	10,000,000	9,961,500	9,997,494	0	241	0	241	0	9,997,735	0	8,865	8,865	131,389	07/15/2006	1FE
303250-AC-8	FAIR ISSAC CORP 1.500000% 08/15/2023		05/26/2006	SG COWEN SECURITIES CORP		271,350	270,000	276,750	273,474	0	(242)	0	(242)	0	273,233	0	(1,883)	(1,883)	1,193	08/15/2023	1
30246Q-AB-9	FBRSI 2005-1, A2		06/28/2006	SCHEDULED REDEMPTION		1,908,611	1,908,611	1,908,611	1,908,611	0	0	0	0	0	1,908,611	0	0	0	22,814	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		06/15/2006	SCHEDULED REDEMPTION		172,176	172,176	172,176	172,176	0	0	0	0	0	172,176	0	0	0	1,930	09/15/2022	1FE
31428N-AB-4	FEDERATED STUDENT FINANCE CORP		04/07/2006	Various		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	5,798	06/01/2039	1FE
31428N-AE-8	FEDERATED STUDENT FINANCE CORP		06/20/2006	DAIN RAUSCHER INCORPORATED		12,300,000	12,300,000	12,300,000	9,700,000	0	0	0	0	0	12,300,000	0	0	0	127,575	06/01/2040	1FE
30241L-AD-1	FEI COMPANY 0% 06/15/2023		06/06/2006	KBC FINANCIAL PRODUCTS USA INC		1,490,015	1,500,000	1,524,928	1,378,125	111,595	104	0	111,699	0	1,489,824	0	191	191	0	06/15/2023	4
32027N-XT-3	FFML 2005-FF12 A2A		06/26/2006	SCHEDULED REDEMPTION		727,493	727,493	727,493	727,493	0	0	0	0	0	727,493	0	0	0	8,064	11/25/2036	1FE
32027N-UZ-2	FFML 2005-FFH3, II-A1		06/26/2006	SCHEDULED REDEMPTION		1,605,722	1,605,722	1,605,722	1,605,722	0	0	0	0	0	1,605,722	0	0	0	18,309	08/25/2035	1FE
362341-HA-0	FFMLT 2005-FFA, A		06/26/2006	SCHEDULED REDEMPTION		2,026,071	2,026,071	2,026,071	2,026,071	0	0	0	0	0	2,026,071	0	0	0	22,871	03/25/2025	1FE
35729P-JS-0	FHLT 2005-B, 2A1		06/26/2006	SCHEDULED REDEMPTION		2,380,041	2,380,041	2,380,041	2,380,041	0	0	0	0	0	2,380,041	0	0	0	17,538	04/25/2035	1FE
32057T-AE-1	FIAOT 2005-A, A2		06/15/2006	SCHEDULED REDEMPTION		1,381,086	1,381,086	1,381,045	1,381,058	0	27	0	27	0	1,381,086	0	0	0	14,441	07/16/2012	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		06/30/2006	SCHEDULED REDEMPTION		821,143	644,972	351,997	588,142	0	56,829	0	56,829	0	821,143	0	0	0	0	02/28/2008	1
32051K-AB-2	FIRST HORIZON PHARMACEUT 1.750000% 03/08		04/10/2006	CIBC WORLD MARKETS		561,250	500,000	558,265	557,049	0	(2,085)	0	(2,085)	0	554,964	0	6,286	6,286	851	03/08/2024	4Z
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		06/01/2006	SCHEDULED REDEMPTION		125,853	125,853	125,853	125,853	0	0	0	0	0	125,853	0	0	0	1,544	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		06/01/2006	SCHEDULED REDEMPTION		35,669	35,669	35,669	35,669	0	0	0	0	0	35,669	0	0	0	548	04/01/2012	1

SCHEDULE D - PART 4

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

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)
338032-BB-0	FISHER SCIENTIFIC INTL		06/06/2006	MERRILL LYNCH CAPITAL MARKETS		2,437,500	2,500,000	2,512,500	2,440,625	71,780	(259)	0	71,521	0	2,512,146	0	(74,646)	(74,646)	67,205	07/01/2015	3FE
34382#-AA-1	FLUID ENTERPRISES TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		52,966	52,966	53,206	53,216	4	(254)	0	(249)	0	52,966	0	0	0	0	02/06/2010	5
32113J-CD-5	FNLC 2005-4 A1		06/26/2006	SCHEDULED REDEMPTION		1,746,210	1,746,210	1,746,210	1,746,210	0	0	0	0	0	1,746,210	0	0	0	19,917	02/25/2036	1FE
345397-SM-6	FORD MOTOR CRED		05/02/2006	BANK OF AMERICA		5,550,000	6,000,000	6,304,830	5,640,798	383,888	(570)	0	383,318	0	6,024,116	0	(474,116)	(474,116)	229,854	10/28/2009	3FE
345397-UC-5	FORD MOTOR CREDIT CO		04/03/2006	BANK OF AMERICA		4,450,000	5,000,000	4,988,850	4,437,115	554,303	28	0	554,331	0	4,991,446	0	(541,446)	(541,446)	64,125	01/15/2010	3FE
34527R-KE-2	FORDO 2004-A, A3		06/15/2006	SCHEDULED REDEMPTION		1,477,027	1,477,027	1,460,180	1,468,711	0	8,316	0	8,316	0	1,477,027	0	0	0	9,501	03/15/2008	1FE
34527R-KV-4	FORDO 2005-B, A2		06/02/2006	Various		10,075,019	10,085,860	10,085,605	10,085,846	0	14	0	14	0	10,085,860	0	(10,841)	(10,841)	70,617	09/15/2007	1FE
354613-AC-5	FRANKLIN RESOURCES INC 0% 05/11/2031		05/30/2006	Various		1,974,099	3,000,000	2,091,360	1,897,990	0	(15,299)	0	(15,299)	0	1,882,692	0	91,408	91,408	0	05/11/2031	1FE
35687M-AE-7	FREESCALE SEMICONDUCTOR		06/07/2006	DEUTSCHE BANK SECURITIES		3,037,500	3,000,000	3,192,750	3,056,250	0	(2,197)	0	(2,197)	0	3,054,053	0	(16,553)	(16,553)	83,073	07/15/2011	3FE
36962G-E7-5	GENERAL ELEC CAP CORP		06/06/2006	WARBURG DILLION READ LLC		7,612,640	8,000,000	7,959,760	7,786,967	0	7,680	0	7,680	0	7,794,646	0	(182,006)	(182,006)	177,556	12/01/2010	1FE
36962G-K9-4	GENERAL ELEC CAP CORP		05/18/2006	J. P. MORGAN SECURITIES, INC		6,031,560	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	31,560	31,560	59,455	09/15/2014	1FE
36962G-S7-0	GENERAL ELEC CAP CORP		04/05/2006	SALOMON SMITH BARNEY		15,010,950	15,000,000	15,010,050	15,009,926	0	(49)	0	(49)	0	15,009,877	0	1,073	1,073	151,233	10/21/2010	1FE
369604-BB-8	GENERAL ELECTRIC COMPANY		05/23/2006	BANK OF AMERICA		25,015,500	25,000,000	25,018,250	0	0	(18)	0	(18)	0	25,018,232	0	(2,732)	(2,732)	265,958	12/09/2008	1FE
370442-BB-0	GENERAL MOTORS		05/15/2006	Various		4,117,500	5,000,000	4,975,700	3,562,067	0	26,522	0	26,522	0	3,588,589	0	528,911	528,911	123,000	01/15/2011	4FE
370425-RU-6	GENL MOTORS ACCEPT CORP		04/03/2006	LEHMAN BROTHERS INC		482,500	500,000	485,000	473,822	12,662	32	0	12,693	0	486,515	0	(4,015)	(4,015)	3,424	03/02/2011	3FE
373298-BP-2	GEORGIA-PACIFIC CORP		04/18/2006	MORGAN STANLEY DEAN WITTER		1,490,000	1,600,000	1,721,000	1,420,708	0	157	0	157	0	1,420,865	0	69,135	69,135	45,111	06/01/2028	4FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		06/12/2006	DAIN RAUSCHER INCORPORATED		24,850,000	24,850,000	24,850,000	0	0	0	0	0	0	24,850,000	0	0	0	130,209	09/01/2040	1FE
38141G-EA-8	GOLDMAN SACHS GROUP INC		06/12/2006	GOLDMAN, SACHS & CO		9,445,400	10,000,000	9,714,900	9,724,378	0	5,037	0	5,037	0	9,729,415	0	(284,015)	(284,015)	213,542	01/15/2015	1FE
398905-AC-3	GROUP 1 AUTOMOTIVE INC		06/21/2006	GOLDMAN, SACHS & CO		1,708,500	1,700,000	1,683,156	1,406,296	0	262	0	262	0	1,687,746	0	20,754	20,754	50,451	08/15/2013	4FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		06/01/2006	SCHEDULED REDEMPTION		105,893	105,893	110,542	109,857	0	(3,964)	0	(3,964)	0	105,893	0	0	0	1,762	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		06/01/2006	SCHEDULED REDEMPTION		25,037	25,037	26,234	26,142	0	(1,105)	0	(1,105)	0	25,037	0	0	0	454	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		06/01/2006	SCHEDULED REDEMPTION		104,917	104,917	109,327	108,737	0	(3,820)	0	(3,820)	0	104,917	0	0	0	1,814	05/19/2027	1FE
36292R-AP-6	GSALT 2004-1, C		06/15/2006	SCHEDULED REDEMPTION		721,823	721,823	721,792	721,816	0	7	0	7	0	721,823	0	0	0	4,222	05/16/2011	1FE
36242D-3D-3	GSAMP 2005-S2, A		06/26/2006	SCHEDULED REDEMPTION		2,539,140	2,539,140	2,539,140	2,539,140	0	0	0	0	0	2,539,140	0	0	0	28,041	11/25/2034	1FE
362341-L3-1	GSAMP 2005-WMC A2A		06/26/2006	SCHEDULED REDEMPTION		2,520,215	2,520,215	2,520,215	2,520,215	0	0	0	0	0	2,520,215	0	0	0	28,035	12/25/2035	1FE
36297N-AA-3	GSAMP 2006-S3, A1		06/08/2006	Various		24,965,088	25,000,000	24,999,975	0	0	5	0	5	0	24,999,980	0	(34,891)	(34,891)	293,179	05/25/2036	1FE
36228F-CG-9	GSMPS 99-2 A1		06/01/2006	SCHEDULED REDEMPTION		134,426	134,426	138,205	137,931	0	(3,505)	0	(3,505)	0	134,426	0	0	0	2,263	09/19/2027	1FE
393513-AA-4	GT 2005-HE1, A1		06/26/2006	SCHEDULED REDEMPTION		924,880	924,880	924,880	924,880	0	0	0	0	0	924,880	0	0	0	10,230	11/25/2006	1FE
43812D-AD-1	HAROT 2003-2, A4		06/21/2006	SCHEDULED REDEMPTION		2,176,757	2,176,757	2,137,560	2,163,734	0	13,022	0	13,022	0	2,176,757	0	0	0	10,330	10/21/2008	1FE
43812Y-AB-9	HAROT 2005-2, A2		06/02/2006	Various		16,675,568	16,704,487	16,703,675	16,704,293	0	116	0	116	0	16,704,409	0	(28,842)	(28,842)	116,810	08/15/2007	1FE
413627-AQ-3	HARRAHS OPERATING CO INC		05/17/2006	BARCLAYS BANK		2,949,300	3,000,000	2,974,260	2,980,949	0	563	0	563	0	2,981,512	0	(32,212)	(32,212)	64,625	07/01/2010	2FE
413627-AW-0	HARRAHS OPERATING CO INC		05/31/2006	J. P. MORGAN SECURITIES, INC		2,773,320	3,000,000	2,980,470	2,981,053	0	210	0	210	0	2,981,262	0	(207,942)	(207,942)	118,354	10/01/2017	2FE
449182-BH-6	HART 2005-A, A2		06/15/2006	SCHEDULED REDEMPTION		1,193,524	1,193,524	1,193,436	1,193,488	0	36	0	36	0	1,193,524	0	0	0	10,182	06/16/2008	1FE
40430H-CK-2	HASC 2005-I1, 2A1		06/26/2006	SCHEDULED REDEMPTION		826,889	826,889	826,889	826,889	0	0	0	0	0	826,889	0	0	0	9,397	11/25/2035	1FE
404119-AJ-8	HCA INC		04/25/2006	BARCLAYS BANK		2,419,300	2,500,000	2,538,845	2,447,920	90,389	(32)	0	90,357	0	2,538,277	0	(118,977)	(118,977)	89,583	11/06/2033	3FE
41283A-CD-9	HDMOT 2006-1, A1		06/15/2006	SCHEDULED REDEMPTION		5,079,997	5,079,997	5,079,796	5,079,809	0	188	0	188	0	5,079,997	0	0	0	57,829	06/15/2010	1FE
437084-KJ-4	HEAT 2005-3 2A1		06/26/2006	SCHEDULED REDEMPTION		1,471,100	1,471,100	1,471,100	1,471,100	0	0	0	0	0	1,471,100	0	0	0	16,626	08/25/2035	1FE
437084-LF-1	HEAT 2005-4, 2A1		06/26/2006	SCHEDULED REDEMPTION		3,556,543	3,556,543	3,556,543	3,556,543	0	0	0	0	0	3,556,543	0	0	0	40,874	10/25/2035	1FE
437084-SV-9	HEAT 2006-2, 2A4		06/08/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		17,141,414	17,100,000	17,100,000	17,100,000	0	0	0	0	0	17,100,000	0	41,414	41,414	194,385	01/25/2031	1FE
225458-3Z-9	HEMT 2005-4, A1		06/26/2006	SCHEDULED REDEMPTION		3,869,299	3,869,299	3,869,299	3,869,299	0	0	0	0	0	3,869,299	0	0	0	44,137	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		06/26/2006	Various		1,311,113	1,311,113	1,311,113	1,589,447	0	0	0	0	0	1,311,113	0	0	0	16,372	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		06/26/2006	SCHEDULED REDEMPTION		1,636,632	1,636,632	1,636,632	1,636,632	0	0	0	0	0	1,636,632	0	0	0	18,714	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		06/26/2006	SCHEDULED REDEMPTION		2,046,598	2,046,598	2,046,598	2,046,598	0	0	0	0	0	2,046,598	0	0	0	19,681	05/25/2036	1FE
225470-W2-5	HEMT 2006-2, 1A1		06/25/2006	SCHEDULED REDEMPTION		2,192,270	2,192,270	2,191,584	0	0	687	0	687	0	2,192,270	0	0	0	14,484	07/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		06/26/2006	SCHEDULED REDEMPTION		741,309	741,309	741,309	0	0	0	0	0	0	741,309	0	0	0	6,323	07/25/2036	1FE
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2006	SCHEDULED REDEMPTION		200,000	200,000	201,194	200,547	0	(547)	0	(547)	0	200,000	0	0	0	0	06/30/2011	2
428040-BX-6	HERTZ CORPORATION		06/29/2006	DEUTSCHE BANK SECURITIES		2,045,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	45,000	45,000	1,972	01/01/2014	4FE
40430G-AE-0	HFCHC 2005-2, M1		04/11/2006	HSBC SECURITIES, INC		1,407,337	1,403,171	1,403,171	1,403,171	0	0	0	0	0	1,403,171	0	4,166	4,166	5,715	01/20/2035	1FE
40430G-AF-7	HFCHC 2005-2, M2		04/11/2006	HSBC SECURITIES, INC		2,111,334	2,104,757	2,104,757	2,104,757	0	0	0	0	0	2,104,757	0	6,577	6,577	8,621	01/20/2035	1FE
43739E-AJ-6	HMBT 2004-2 A1		06/26/2006	SCHEDULED REDEMPTION		477,945	477,945	478,692	478,676	0	(731)	0	(731)	0	477,945	0	0	0	5,794	12/25/2034	1FE
40423Q-AF-4	HMH PROPERTIES		05/15/2006	CALLED @ 101.328		286,758	283,000	285,830	283,265	0	(97)	0	(97)	0	283,168	0	3,590	3,590	9,286	08/01/2008	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/29/2006	Various		1,187,509	2,187,509	2,187,509	1,782,619	0	365,087	281,393	83,694	0	1,858,271	0	(670,762)	(670,762)	(7,810)	12/01/2015	4
437076-AM-4	HOME DEPOT INC		06/12/2006	J. P. MORGAN SECURITIES, INC		4,846,100	5,000,000	4,977,000	4,979,646	0	868	0	868	0	4,980,513	0	(134,413)	(134,413)	77,083	08/15/2010	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)
40430L-AA-7	HSBC FIN CAP TRUST IX		06/01/2006	LEHMAN BROTHERS INC		2,877,960	3,000,000	3,037,230	3,036,702	0	(514)	0	(514)	0	3,036,188	0	(158,228)	(158,228)	92,113	11/30/2035	2FE
40450#-AA-5	HUGHES SUPPLY/MIAMI CTL, DUE 2024		06/10/2006	SCHEDULED REDEMPTION		23,734	23,734	23,734	23,734	0	0	0	0	0	23,734	0	0	0	309	02/10/2024	2
45172H-AJ-8	IKON 2003-1, A4		06/15/2006	SCHEDULED REDEMPTION		1,244,781	1,244,781	1,244,673	1,244,767	0	14	0	14	0	1,244,781	0	0	0	8,947	07/15/2011	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2006	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	729	01/01/2015	4
452277-AM-8	ILLINOIS STUDENT ASSISTANCE		06/01/2006	CITIGROUP GLOBAL MARKETS		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	11,357	03/01/2035	1FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		06/22/2006	SCHEDULED REDEMPTION		70,129	70,129	72,206	71,803	0	(1,674)	0	(1,674)	0	70,129	0	0	0	2,163	08/22/2013	2FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		06/01/2006	SCHEDULED REDEMPTION		92,397	92,397	94,978	94,827	0	(2,430)	0	(2,430)	0	92,397	0	0	0	1,304	07/25/2031	1
437089-AA-3	INDS 2006-1, A-1		06/26/2006	SCHEDULED REDEMPTION		1,330,567	1,330,567	1,330,567	0	0	0	0	0	0	1,330,567	0	0	0	11,395	05/25/2036	1FE
456610-AC-8	INDX 2006-AR15 A3		06/26/2006	SCHEDULED REDEMPTION		29,592	29,592	29,592	0	0	0	0	0	0	29,592	0	0	0	118	07/25/2036	1FE
460690-AT-7	INTERPUBLIC GROUP COS 4.500000% 03/15/20		05/18/2006	CITIGROUP GLOBAL MARKETS		2,060,000	2,000,000	2,454,867	2,070,000	233,059	(12,651)	0	220,408	0	2,290,408	0	(230,408)	(230,408)	17,000	03/15/2023	4FE
460146-BY-8	INTL PAPER CO		05/10/2006	MORGAN STANLEY DEAN WITTER		9,391,600	10,000,000	9,879,320	9,590,640	0	11,420	0	11,420	0	9,602,061	0	(210,461)	(210,461)	248,889	04/01/2010	2FE
460254-AD-7	INTL RECTIFIER CORP 4.250000% 07/15/2007		06/06/2006	MCMAHAN SECURITIES CO LP		749,063	750,000	750,000	730,313	19,688	0	0	19,688	0	750,000	0	(938)	(938)	12,750	07/15/2007	4FE
460254-AE-5	INTL RECTIFIER CORP 4.250000% 07/15/2007		06/06/2006	MCMAHAN SECURITIES CO LP		749,063	750,000	615,525	715,337	0	4,848	0	4,848	0	720,185	0	28,877	28,877	12,750	07/15/2007	4FE
46185R-AL-4	INVITROGEN CORPORATION 3.250000% 06/15/2		04/19/2006	MCMAHAN SECURITIES CO LP		1,852,500	2,000,000	2,122,500	2,107,767	0	(1,249)	0	(1,249)	0	2,106,518	0	(254,018)	(254,018)	23,292	06/15/2025	2
46262E-AA-3	IPAYMENT INC		05/04/2006	BANK OF AMERICA		213,150	210,000	207,144	0	0	0	0	0	0	207,144	0	6,006	6,006	0	05/15/2014	5Z
24422E-PX-1	JOHN DEERE CAPITAL CORP		04/04/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,912,760	4,000,000	3,989,760	3,990,557	0	31	0	31	0	3,990,588	0	(77,828)	(77,828)	87,750	10/15/2010	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		06/26/2006	SCHEDULED REDEMPTION		2,971,457	2,971,457	2,971,457	2,971,457	0	0	0	0	0	2,971,457	0	0	0	34,452	09/25/2035	1FE
466247-ER-0	JPMMT 2004-S1 1A7		06/01/2006	SCHEDULED REDEMPTION		830,362	830,362	839,055	836,978	0	(6,616)	0	(6,616)	0	830,362	0	0	0	9,023	09/25/2019	1FE
442488-AU-6	K HOVNANIAN ENTERPRSIES		06/06/2006	SALOMON SMITH BARNEY		3,144,880	3,500,000	3,308,750	3,206,679	3,294	2,646	0	5,939	0	3,212,618	0	(67,738)	(67,738)	70,833	01/15/2015	3FE
442488-AZ-5	K HOVNANIAN ENTERPRSIES		04/20/2006	SALOMON SMITH BARNEY		986,420	1,000,000	1,000,000	985,585	0	63	0	63	0	985,648	0	772	772	12,083	05/15/2016	3FE
48666K-AK-5	KB HOME & BROAD HOME CRP		06/06/2006	Various		2,427,000	2,500,000	2,566,955	2,452,863	0	907	0	907	0	2,453,770	0	(26,770)	(26,770)	40,021	08/15/2011	3FE
486665-AB-8	KEANE INC 2.000000% 06/15/2013		04/26/2006	WACHOVIA SECURITIES		812,813	850,000	826,022	829,067	0	222	0	222	0	829,289	0	(16,477)	(16,477)	6,422	06/15/2013	4
488044-AF-5	KELLWOOD CO 3.500000% 06/15/2034		05/26/2006	Various		4,514,743	5,000,000	4,475,035	4,335,795	141,692	384	0	142,076	0	4,477,871	0	36,872	36,872	75,399	06/15/2034	3FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION		06/05/2006	CITIGROUP GLOBAL MARKETS		12,750,000	12,750,000	12,750,000	12,750,000	0	0	0	0	0	12,750,000	0	0	0	128,214	05/01/2032	1FE
49455W-AF-3	KINDER MORGAN FINANCE		05/30/2006	GOLDMAN, SACHS & CO		2,590,230	3,000,000	2,997,780	2,997,788	0	4	0	4	0	2,997,792	0	(407,562)	(407,562)	92,267	01/05/2036	2FE
495582-AH-1	KING PHARMACEUTICAL INC 1.250000% 04/01/		06/30/2006	JEFFERIES & COMPANY, INC		1,950,000	2,000,000	2,000,000	1,992,500	7,500	0	0	7,500	0	2,000,000	0	(50,000)	(50,000)	6,736	04/01/2026	4Z
501044-BZ-3	KROGER CO		06/12/2006	DEUTSCHE BANK SECURITIES		3,727,255	3,500,000	3,476,060	3,477,339	0	65	0	65	0	3,477,404	0	249,851	249,851	185,208	04/01/2031	2FE
502413-AL-1	L-3 COMMUNICATIONS CORP		06/07/2006	BEAR STEARNS SECURITIES CORP		1,925,000	2,000,000	2,005,220	1,950,000	0	1,062	0	1,062	0	1,951,062	0	(26,062)	(26,062)	50,021	07/15/2013	3FE
502413-AS-6	L-3 COMMUNICATIONS CORP		06/07/2006	BEAR STEARNS SECURITIES CORP		424,125	450,000	456,750	428,625	1,125	339	0	1,464	0	430,089	0	(5,964)	(5,964)	10,795	01/15/2015	3FE
502424-AE-4	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		06/12/2006	JEFFERIES & COMPANY, INC		6,447,188	6,500,000	6,521,250	6,518,943	0	(983)	0	(983)	0	6,517,960	0	(70,773)	(70,773)	72,583	08/01/2035	3FE
512815-AG-6	LAMAR ADVERTISING CO 2.875000% 12/31/201		06/15/2006	KBC FINANCIAL PRODUCTS USA INC		852,188	750,000	713,750	719,164	0	1,301	0	1,301	0	720,465	0	131,722	131,722	17,370	12/31/2010	4FE
542391-BL-0	LBART 2003-C, A2		06/15/2006	SCHEDULED REDEMPTION		1,650,647	1,650,647	1,650,631	1,650,643	0	4	0	4	0	1,650,647	0	0	0	11,950	04/15/2010	1FE
542514-EX-8	LBMLT 2004-1, M4		04/11/2006	BANK OF AMERICA		4,033,594	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	33,594	33,594	13,576	03/25/2034	1FE
542514-EY-6	LBMLT 2004-1, M5		04/11/2006	DEUTSCHE BANK SECURITIES		10,090,625	10,000,000	10,011,719	10,007,406	0	(96)	0	(96)	0	10,007,309	0	83,316	83,316	34,522	03/25/2034	1FE
521865-AE-5	LEAR CORP		06/15/2006	DEUTSCHE BANK SECURITIES		1,413,750	1,450,000	1,495,313	1,348,500	6,371	5,724	0	12,095	0	1,360,595	0	53,155	53,155	70,230	05/15/2009	3FE
524908-DD-9	LEHMAN BROS HLDGS INC		04/19/2006	J. P. MORGAN SECURITIES, INC		5,003,600	5,000,000	4,978,500	4,999,393	0	317	0	317	0	4,999,710	0	3,890	3,890	138,021	05/15/2006	1FE
52517P-D5-7	LEHMAN BROTHERS HOLDINGS		05/09/2006	LEHMAN BROTHERS INC		4,384,260	4,500,000	4,479,930	4,480,906	0	403	0	403	0	4,481,309	0	(97,049)	(97,049)	88,125	01/14/2011	1FE
524908-FN-5	LEHMAN BROTHERS HOLDINGS .250000% 05/08/		04/25/2006	LEHMAN BROTHERS INC		513,750	500,000	461,000	467,063	0	577	0	577	0	467,640	0	46,110	46,110	590	05/08/2010	1FE
524908-NW-6	LEHMAN BROTHERS HOLDINGS .250000% 09/26/		05/25/2006	LEHMAN BROTHERS INC		3,009,500	3,000,000	3,226,500	3,186,646	0	(10,942)	0	(10,942)	0	3,175,705	0	(166,205)	(166,205)	1,174	09/26/2008	1FE
526057-AS-3	LENNAR CORP		05/10/2006	GREENWICH CAPITAL MARKETS, INC		2,809,440	3,000,000	2,964,120	2,965,505	0	345	0	345	0	2,965,850	0	(156,410)	(156,410)	76,533	05/31/2015	2FE
527288-AX-2	LEUCADIA NATL CORP 3.750000% 04/15/2014		05/04/2006	JEFFERIES & COMPANY, INC		583,000	400,000	394,000	394,548	0	61	0	61	0	394,609	0	188,391	188,391	8,500	04/15/2014	4FE
53219L-AF-6	LIFEPOINT HOSPITALS INC 3.250000% 08/15/		05/18/2006	MORGAN STANLEY DEAN WITTER		451,875	500,000	501,950	425,000	76,808	(34)	0	76,774	0	501,774	0	(49,899)	(49,899)	4,424	08/15/2025	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)
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORPORATION		06/02/2006	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	5,593	06/02/2014	3
549463-AG-2	LUCENT TECHNOLOGIES 2.750000% 06/15/2023		06/13/2006	Various		11,897,420	12,200,000	14,589,116	11,108,744	1,180,333	(81,441)	0	1,098,892	0	13,919,386	0	(2,021,966)	(2,021,966)	163,411	06/15/2023	4FE
57643L-JB-3	MABS 2005-HE1, A1		06/26/2006	SCHEDULED REDEMPTION		2,566,517	2,566,517	2,566,517	2,566,517	0	0	0	0	0	2,566,517	0	0	0	28,908	05/25/2035	1FE
57643L-HL-3	MABS 2005-OPT1, A3		06/26/2006	SCHEDULED REDEMPTION		1,410,821	1,410,821	1,410,821	1,410,821	0	0	0	0	0	1,410,821	0	0	0	15,735	03/25/2035	1FE
57643L-GT-7	MABS 2005-WMC1, A3		06/26/2006	SCHEDULED REDEMPTION		3,126,315	3,126,315	3,126,315	3,126,315	0	0	0	0	0	3,126,315	0	0	0	24,901	03/25/2035	1FE
576203-AG-8	MASSEY ENERGY CO		04/28/2006	GOLDMAN, SACHS & CO		2,409,375	2,500,000	2,481,075	2,450,000	31,577	161	0	31,738	0	2,481,738	0	(72,363)	(72,363)	63,021	12/15/2013	4FE
55262T-EF-6	MBNA MASTER CREDIT CARD TRUST		06/15/2006	CALLED @ 100.00000000		11,000,000	11,000,000	11,369,961	11,020,123	0	(20,123)	0	(20,123)	0	11,000,000	0	0	0	178,750	11/17/2008	1FE
55264T-AC-5	MBNAM CREDIT CARD MASTER TRUST 2001-A1 C		05/15/2006	CALLED @ 100.00000000		25,500,000	25,500,000	26,593,289	25,553,288	0	(53,288)	0	(53,288)	0	25,500,000	0	0	0	244,375	10/15/2008	1FE
583334-AA-5	MEADWESTVACO CORP		06/23/2006	GOLDMAN, SACHS & CO		5,062,900	5,000,000	5,401,450	5,327,774	0	(11,306)	0	(11,306)	0	5,316,468	0	(253,568)	(253,568)	254,021	04/01/2012	2FE
58446V-AE-1	MEDIACOM BROADBD LLC/CRP		05/10/2006	LEHMAN BROTHERS INC		5,012,500	5,000,000	4,745,625	3,293,504	4,095	1,966	0	6,061	0	4,748,940	0	263,560	263,560	247,917	10/15/2015	4FE
584699-AD-4	MEDIMMUNE INC 1.000000% 07/15/2023		06/28/2006	MORGAN STANLEY DEAN WITTER		1,995,000	2,000,000	1,890,275	1,902,599	0	1,283	0	1,283	0	1,903,882	0	91,118	91,118	9,333	07/15/2023	2FE
584699-AE-2	MEDIMMUNE INC 1.000000% 07/15/2023		06/28/2006	MORGAN STANLEY DEAN WITTER		1,995,000	2,000,000	1,902,500	1,911,908	0	1,164	0	1,164	0	1,913,072	0	81,928	81,928	9,333	07/15/2023	2FE
585055-AD-8	MEDTRONIC INC 1.250000% 09/15/2021		05/24/2006	Various		5,182,500	5,250,000	5,394,525	5,299,194	0	(5,132)	0	(5,132)	0	5,294,062	0	(111,562)	(111,562)	12,422	09/15/2021	1FE
587200-AE-6	MENTOR GRAPHICS CORP 6.250000% 03/01/202		04/10/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,257,938	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	7,938	7,938	8,681	03/01/2026	4Z
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		05/05/2006	Various		2,640,403	2,350,000	2,316,253	2,305,008	0	(157)	0	(157)	0	2,304,851	0	335,552	335,552	0	03/13/2032	1FE
598497-AA-3	MIDWESTERN UNIV. (ILL)		05/11/2006	DAIN RAUSCHER INCORPORATED		11,600,000	11,600,000	11,600,000	11,600,000	0	0	0	0	0	11,600,000	0	0	0	53,581	10/01/2037	1FE
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP		06/01/2006	CITIGROUP GLOBAL MARKETS		5,900,000	5,900,000	5,900,000	0	0	0	0	0	0	5,900,000	0	0	0	46,026	09/01/2030	1FE
606072-HR-0	MISSOURI HIGHER ED		06/01/2006	COMMERCE BANK		14,900,000	14,900,000	14,900,000	9,150,000	0	0	0	0	0	14,900,000	0	0	0	88,438	05/01/2044	1FE
59020U-VE-2	MLMI 2005-HE1, A2A		06/26/2006	SCHEDULED REDEMPTION		1,849,166	1,849,166	1,849,166	1,849,166	0	0	0	0	0	1,849,166	0	0	0	21,079	02/25/2036	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		06/26/2006	SCHEDULED REDEMPTION		2,162,575	2,162,575	2,162,575	2,162,575	0	0	0	0	0	2,162,575	0	0	0	25,004	09/25/2036	1FE
59020U-WD-3	MLMI 2005-WMC2, A2A		06/26/2006	SCHEDULED REDEMPTION		3,552,888	3,552,888	3,552,888	3,552,888	0	0	0	0	0	3,552,888	0	0	0	28,240	04/25/2036	1FE
61744C-JH-0	MSAC 2004-OP1, M5		04/11/2006	BANK OF AMERICA		5,066,407	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	66,407	66,407	17,115	11/25/2034	1FE
61744C-XM-3	MSAC 2006-WMC1, A2C		06/02/2006	MORGAN STANLEY DEAN WITTER		23,429,351	23,360,000	23,360,000	23,360,000	0	0	0	0	0	23,360,000	0	69,351	69,351	241,057	12/25/2035	1FE
61744C-QG-4	MSHEL 2005-2, A2A		06/26/2006	SCHEDULED REDEMPTION		2,435,011	2,435,011	2,435,011	2,435,011	0	0	0	0	0	2,435,011	0	0	0	27,565	05/25/2035	1FE
629360-AA-6	NATIONAL PIZZA		04/25/2006	MERRILL LYNCH CAPITAL MARKETS		854,700	840,000	840,000	0	0	0	0	0	0	840,000	0	14,700	14,700	0	05/01/2014	4Z
63934E-AG-3	NAVISTAR INTERNATIONAL 2.500000% 12/15/2		06/28/2006	MCMAHAN SECURITIES CO LP		2,395,200	2,400,000	2,749,542	2,409,000	170,857	(27,605)	0	143,252	0	2,552,252	0	(157,052)	(157,052)	33,000	12/15/2007	4FE
63936W-AD-8	NAVOT 2003-A, A4		06/15/2006	SCHEDULED REDEMPTION		614,585	614,585	614,541	614,574	0	12	0	12	0	614,585	0	0	0	3,174	11/15/2009	1FE
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		04/01/2006	SCHEDULED REDEMPTION		306,549	306,549	306,549	306,549	0	0	0	0	0	306,549	0	0	0	3,832	01/01/2017	3
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		04/01/2006	SCHEDULED REDEMPTION		26,489	26,489	26,489	26,489	0	0	0	0	0	26,489	0	0	0	265	07/15/2012	3
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		04/01/2006	SCHEDULED REDEMPTION		112,726	112,726	112,726	112,726	0	0	0	0	0	112,726	0	0	0	1,127	03/28/2010	3
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		04/01/2006	SCHEDULED REDEMPTION		2,023	2,023	2,023	2,023	0	0	0	0	0	2,023	0	0	0	20	03/28/2010	3
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN		04/05/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,085	12/01/2035	1FE
645916-V9-5	NEW JERSEY ECONOMIC DEV AUTH		05/11/2006	OPPENHEIMER & CO., INC		4,075,000	4,075,000	4,075,000	0	0	0	0	0	0	4,075,000	0	0	0	18,997	11/01/2014	1FE
65336Y-AB-9	NEXSTAR FINANCE INC		05/18/2006	BANK OF AMERICA		3,642,500	3,875,000	3,710,614	3,554,165	0	4,247	0	4,247	0	3,558,412	0	84,088	84,088	96,444	01/15/2014	5FE
63615#-AA-9	NFL 6.69% SR NTS		04/15/2006	SCHEDULED REDEMPTION		284,393	284,393	311,152	307,662	0	(23,269)	0	(23,269)	0	284,393	0	0	0	9,513	10/15/2016	1
66987W-CH-8	NHEL 2005-2, A2A		06/26/2006	SCHEDULED REDEMPTION		4,826,768	4,826,768	4,826,768	4,826,768	0	0	0	0	0	4,826,768	0	0	0	49,946	10/25/2035	1FE
66987X-GT-6	NHEL 2005-3, A2A		06/26/2006	SCHEDULED REDEMPTION		4,859,567	4,859,567	4,859,567	4,859,567	0	0	0	0	0	4,859,567	0	0	0	54,170	01/25/2036	1FE
62913N-AA-3	NHSA 1999-1 LLC		05/01/2006	SCHEDULED REDEMPTION		184,734	184,734	184,734	184,734	0	0	0	0	0	184,734	0	0	0	1,539	07/01/2032	1FE
62936P-AB-9	NPS PHARMACEUTICALS INC 3.000000% 06/15/		05/03/2006	CITIGROUP GLOBAL MARKETS		1,267,500	1,500,000	1,533,270	1,316,250	186,996	(1,520)	0	185,476	0	1,501,726	0	(234,226)	(234,226)	17,875	06/15/2008	5
670874-AF-3	OMI CORP 2.875000% 12/01/2024		06/23/2006	JEFFERIES & COMPANY, INC		927,500	1,000,000	962,094	900,000	63,668	348	0	64,015	0	964,015	0	(36,515)	(36,515)	16,531	12/01/2024	4FE
68389F-ET-7	OOMLT 2004-1, M2		04/11/2006	LEHMAN BROTHERS INC		7,061,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	61,250	61,250	24,166	01/25/2034	1FE
671040-AE-3	OSI PHARMACEUTICALS INC 2.000000% 12/15/		04/10/2006	WARBURG DILLION READ LLC		1,757,280	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	257,280	257,280	9,333	12/15/2025	4Z
377316-AE-4	P.H. GLATFELTER		04/25/2006	BNP CAPITAL MARKETS		416,556	415,000	415,000	0	0	0	0	0	0	415,000	0	1,556	1,556	0	05/01/2016	3Z
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST		06/01/2006	CITIGROUP GLOBAL MARKETS		9,400,000	9,400,000	9,400,000	9,400,000	0	0	0	0	0	9,400,000	0	0	0	108,102	06/01/2036	1FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		05/26/2006	CITIGROUP GLOBAL MARKETS		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	156,190	12/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
69316Y-AA-7	PBG EQUIP TR A		06/20/2006	SCHEDULED REDEMPTION		56,315	56,315	56,310	56,313	0	2	0	2	0	56,315	0	0	0	710	06/20/2012	1FE
71085P-BV-4	PCHLT 2005-2, 1A1		04/25/2006	SCHEDULED REDEMPTION		1,628,379	1,628,379	1,628,379	1,628,379	0	0	0	0	0	1,628,379	0	0	0	6,464	05/25/2035	1FE
71085P-CL-5	PCHLT 2005-3, 1A1		06/26/2006	SCHEDULED REDEMPTION		4,860,320	4,860,320	4,860,320	4,860,320	0	0	0	0	0	4,860,320	0	0	0	53,183	08/25/2035	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		06/30/2006	CITIGROUP GLOBAL MARKETS		5,850,000	5,850,000	5,850,000	0	0	0	0	0	0	5,850,000	0	0	0	22,749	07/25/2042	1FE
69336T-AA-4	PHI INC		04/07/2006	WARBURG DILLION READ LLC		802,000	800,000	800,000	0	0	0	0	0	0	800,000	0	2,000	2,000	0	04/15/2013	3Z
719405-AE-2	PHOTRONICS INC 2.250000% 04/15/2008		05/16/2006	MORGAN STANLEY DEAN WITTER		924,173	750,000	912,406	847,996	0	(6,641)	0	(6,641)	0	841,355	0	82,817	82,817	10,031	04/15/2008	4FE
69347B-AG-7	PNC STUDENT LOAN TRUST I 1997-2 A-7		04/25/2006	SCHEDULED REDEMPTION		537,000	537,000	537,000	537,000	0	0	0	0	0	537,000	0	0	0	9,032	01/25/2007	1FE
73316P-FA-3	POPLR 2005-4, AV1		06/26/2006	SCHEDULED REDEMPTION		2,122,619	2,122,619	2,122,619	2,122,619	0	0	0	0	0	2,122,619	0	0	0	24,033	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		06/26/2006	SCHEDULED REDEMPTION		710,092	710,092	710,092	710,092	0	0	0	0	0	710,092	0	0	0	8,099	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		06/26/2006	SCHEDULED REDEMPTION		1,072,906	1,072,906	1,072,906	1,072,906	0	0	0	0	0	1,072,906	0	0	0	12,478	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		06/26/2006	SCHEDULED REDEMPTION		1,583,069	1,583,069	1,583,069	1,583,069	0	0	0	0	0	1,583,069	0	0	0	18,171	01/25/2036	1FE
73318E-AK-9	POPULAR NORTH AMER INC		04/03/2006	J. P. MORGAN SECURITIES, INC.		6,726,090	7,000,000	6,998,810	6,999,374	0	3	0	3	0	6,999,378	0	(273,288)	(273,288)	139,392	10/01/2008	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		06/30/2006	SCHEDULED REDEMPTION		89,942	89,942	92,596	92,343	0	(2,401)	0	(2,401)	0	89,942	0	0	0	1,039	12/31/2022	1
69350E-AG-5	PPL 1999-1 A7		06/25/2006	SCHEDULED REDEMPTION		1,644,599	1,644,599	1,644,516	1,644,589	0	11	0	11	0	1,644,599	0	0	0	28,986	06/25/2009	1FE
70069F-LT-2	PPSI 2005-WCW3, A2A		06/26/2006	SCHEDULED REDEMPTION		2,515,707	2,515,707	2,515,707	2,515,707	0	0	0	0	0	2,515,707	0	0	0	28,645	08/25/2035	1FE
70069F-HQ-3	PPSI 2005-WHQ2, A2H		06/26/2006	SCHEDULED REDEMPTION		5,612,253	5,612,253	5,612,253	5,612,253	0	0	0	0	0	5,612,253	0	0	0	35,823	05/25/2035	1FE
74153W-AN-9	PRICOA GLOBAL FUNDING 1		05/17/2006	DEUTSCHE BANK SECURITIES		9,561,000	10,000,000	9,999,100	9,759,713	0	8,525	0	8,525	0	9,768,239	0	(207,239)	(207,239)	150,500	01/15/2010	1FE
69366A-AA-8	PSS WORLD MEDICAL INC 2.250000% 03/15/20		05/16/2006	CIBC WORLD MARKETS		714,259	600,000	612,840	607,879	0	(341)	0	(341)	0	607,537	0	106,721	106,721	2,369	03/15/2024	4FE
745867-AS-0	PULTE HOMES INC		05/08/2006	MORGAN STANLEY DEAN WITTER		1,818,840	2,000,000	1,935,340	1,940,130	0	584	0	584	0	1,940,714	0	(121,874)	(121,874)	24,844	02/15/2015	2FE
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		05/09/2006	BANK OF AMERICA SECURITIES LLC from MONT		656,796	500,000	500,000	500,000	0	0	0	0	0	500,000	0	156,796	156,796	8,944	11/15/2025	4FE
749568-AD-3	R.H. DONNELLEY CORP		06/30/2006	Various		2,531,250	2,500,000	2,534,375	2,533,892	0	14,451	15,269	(818)	0	2,533,074	0	(1,824)	(1,824)	97,995	01/15/2016	5FE
75040P-AJ-7	RADIO ONE INC		05/11/2006	WACHOVIA SECURITIES		3,110,250	3,300,000	3,247,000	3,135,000	114,280	732	0	115,012	0	3,250,012	0	(139,762)	(139,762)	53,178	02/15/2013	4FE
759950-FV-5	RAMC 2005-4, A1A		06/26/2006	SCHEDULED REDEMPTION		3,264,718	3,264,718	3,264,718	3,264,718	0	0	0	0	0	3,264,718	0	0	0	38,017	02/25/2036	1FE
760985-JP-7	RAMP 2002-RS2 MII1		06/02/2006	Various		1,888,805	1,892,759	1,891,838	1,892,169	0	235	0	235	0	1,892,404	0	(3,599)	(3,599)	24,373	03/25/2032	1FE
760985-D8-1	RAMP 2003-RS10, MII2		04/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		15,281,250	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	281,250	281,250	57,034	11/25/2033	1FE
760985-B3-4	RAMP 2003-RS9, MII-1		04/11/2006	SALOMON SMITH BARNEY		6,028,125	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	28,125	28,125	19,173	10/25/2033	1FE
760985-B4-2	RAMP 2003-RS9, MII-2		04/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		8,150,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	150,000	150,000	30,885	10/25/2033	1FE
76110W-JP-2	RASC 2000-KS2 AI5		06/01/2006	SCHEDULED REDEMPTION		656,736	656,736	707,120	658,598	0	(1,862)	0	(1,862)	0	656,736	0	0	0	11,726	03/25/2031	1FE
76110W-VE-3	RASC 2003-KS10, MII2		04/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		5,046,875	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	46,875	46,875	17,990	12/25/2033	1FE
76110W-VW-3	RASC 2003-KS11, MII2		04/11/2006	BANK OF AMERICA		5,041,407	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	41,407	41,407	17,553	01/25/2034	1FE
74924P-AN-2	RASC 2004-KS1, MII2		04/11/2006	LEHMAN BROTHERS INC		17,375,332	17,250,000	17,243,135	17,245,887	0	78	0	78	0	17,245,965	0	129,367	129,367	59,048	02/25/2034	1FE
45661E-DT-8	RAST 2006-A4 2A3		06/01/2006	SCHEDULED REDEMPTION		281,190	281,190	281,454	0	0	(264)	0	(264)	0	281,190	0	0	0	1,406	05/25/2036	1FE
756577-AB-8	RED HAT INC .500000% 01/15/2024		04/03/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		960,528	800,000	646,360	652,397	0	99	0	99	0	652,495	0	308,033	308,033	900	01/15/2024	4FE
758750-AA-1	REGAL BELOIT CORP 2.750000% 03/15/2024		05/04/2006	BANK OF AMERICA SECURITIES LLC from MONT		588,024	300,000	309,815	306,376	0	(222)	0	(222)	0	306,154	0	281,870	281,870	1,238	03/15/2024	3
758766-AB-5	REGAL ENTERTAINMENT GRP 3.750000% 05/15/		04/20/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		987,000	750,000	926,250	848,514	0	(3,178)	0	(3,178)	0	845,336	0	141,664	141,664	12,500	05/15/2008	4FE
76113B-AE-9	RESIDENTIAL CAPITAL CORP		04/11/2006	BARCLAYS BANK		3,081,630	3,000,000	2,981,550	2,982,566	0	60	0	60	0	2,982,626	0	99,004	99,004	61,302	06/30/2015	2FE
749941-AE-0	RF MICRO DEVICES INC 1.500000% 07/01/201		04/26/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,444,509	1,150,000	1,274,288	1,227,014	0	(1,646)	0	(1,646)	0	1,225,368	0	219,140	219,140	5,233	07/01/2010	4
76110V-MQ-8	RFMS2 2003-HS2, AI2		06/01/2006	SCHEDULED REDEMPTION		4,589,163	4,589,163	4,497,380	4,556,214	0	32,949	0	32,949	0	4,589,163	0	0	0	16,494	03/25/2018	1FE
780153-AK-8	ROYAL CARIBBEAN CRUISES 0% 02/02/2021		06/19/2006	REDEMPTION		5,821,183	11,769,000	6,153,880	3,795,575	0	28,231	0	28,231	0	5,921,526	0	(100,344)	(100,344)	0	02/02/2021	3FE
81375W-AC-0	SABR 2004-OP1, M2		04/11/2006	GREENWICH CAPITAL MARKETS, INC		7,061,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	61,250	61,250	24,166	02/25/2034	1FE
81375W-DP-8	SABR 2005-FR1, A2A		04/25/2006	SCHEDULED REDEMPTION		363,790	363,790	363,790	363,790	0	0	0	0	0	363,790	0	0	0	1,438	12/25/2034	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		06/26/2006	SCHEDULED REDEMPTION		660,632	660,632	660,632	660,632	0	0	0	0	0	660,632	0	0	0	7,209	11/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		06/26/2006	SCHEDULED REDEMPTION		2,329,207	2,329,207	2,329,207	2,329,207	0	0	0	0	0	2,329,207	0	0	0	26,720	03/25/2036	1FE
785779-AA-7	SACO 2006-6, A		06/25/2006	SCHEDULED REDEMPTION		710,294	710,294	710,294	0	0	0	0	0	0	710,294	0	0	0	0	05/25/2036	1FE
86358E-VJ-2	SAIL 2005-HE2, A1		06/26/2006	SCHEDULED REDEMPTION		4,842,032	4,842,032	4,842,032	4,842,032	0	0	0	0	0	4,842,032	0	0	0	54,064	07/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		06/26/2006	SCHEDULED REDEMPTION		4,639,203	4,639,203	4,639,203	0	0	0	0	0	0	4,639,203	0	0	0	40,252	02/25/2036	1FE
86359D-CG-0	SASCO 2005-NC2, A3		06/26/2006	SCHEDULED REDEMPTION		5,430,456	5,430,456	5,430,456	5,430,456	0	0	0	0	0	5,430,456	0	0	0	46,495	05/25/2035	1FE
86359D-AG-2	SASCO 2005-S2, A1		06/26/2006	SCHEDULED REDEMPTION		4,073,025	4,073,025	4,073,025	4,073,025	0	0	0	0	0	4,073,025	0	0	0	43,284	06/25/2035	1FE
80874P-AD-1	SCIENTIFIC GAMES CORP .750000% 12/01/202		05/16/2006	MORGAN STANLEY DEAN WITTER		689,555	500,000	532,150	529,424	0	(955)	0	(955)	0	528,469	0	161,086	161,086	1,750	12/01/2024	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)
817523-AB-9	SEROLOGICALS CORP 4.750000% 08/15/2033		04/25/2006	BANK OF AMERICA SECURITIES LLC from MONT		1,572,460	750,000	1,065,441	1,028,633	0	(9,682)	0	(9,682)	0	1,018,951	0	553,509	553,509	7,224	08/15/2033	4FE
817565-AR-5	SERVICE CORP INTL		06/02/2006	MORGAN STANLEY DEAN WITTER		923,844	925,000	832,500	889,334	0	3,129	0	3,129	0	892,463	0	31,380	31,380	13,695	03/15/2008	3FE
829226-AU-3	SINCLAIR BROADCAST GROUP 4.875000% 07/15		05/18/2006	MCMAHAN SECURITIES CO LP		1,316,250	1,500,000	1,415,625	1,318,125	122,728	1,554	0	124,282	0	1,442,407	0	(126,157)	(126,157)	26,000	07/15/2018	4FE
78442F-BK-3	SLM CORP		06/12/2006	J. P. MORGAN SECURITIES, INC.		9,636,400	10,000,000	9,740,100	9,766,622	0	16,104	0	16,104	0	9,782,725	0	(146,325)	(146,325)	166,667	01/15/2009	1FE
843830-AC-4	SOUTHERN STAR CENT CORP		04/06/2006	LEHMAN BROTHERS INC		603,000	600,000	598,224	0	0	0	0	0	0	598,224	0	4,776	4,776	0	03/01/2016	3Z
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		06/30/2006	SCHEDULED REDEMPTION		44,313	44,313	44,313	44,313	0	0	0	0	0	44,313	0	0	0	0	12/31/2021	2
85333J-BE-6	STANDARD CREDIT CARD MSTR TR 94-2 A		04/07/2006	SCHEDULED REDEMPTION		16,465,000	16,465,000	17,307,836	16,470,394	0	(5,394)	0	(5,394)	0	16,465,000	0	0	0	596,856	04/07/2008	1FE
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		06/01/2006	SCHEDULED REDEMPTION		87,500	87,500	53,802	73,655	0	13,845	0	13,845	0	87,500	0	0	0	0	12/31/2010	1
867363-AF-0	SUNGARD DATA SYSTEMS INC		06/29/2006	DEUTSCHE BANK SECURITIES		2,072,500	2,000,000	2,072,500	2,067,393	0	(2,637)	0	(2,637)	0	2,064,756	0	7,744	7,744	70,972	08/15/2013	4FE
86787G-AB-8	SUNTRUST BANKS		05/08/2006	DEUTSCHE BANK SECURITIES		5,161,850	5,000,000	5,066,800	5,039,769	0	(768)	0	(768)	0	5,039,001	0	122,849	122,849	194,792	04/01/2011	1FE
84751P-FR-5	SURF 2005-BC2, A2A		06/26/2006	SCHEDULED REDEMPTION		2,261,677	2,261,677	2,261,677	2,261,677	0	0	0	0	0	2,261,677	0	0	0	25,337	12/25/2035	1FE
84751P-HS-1	SURF 2005-BC4, A-2A		06/26/2006	SCHEDULED REDEMPTION		2,702,698	2,702,698	2,702,698	2,702,698	0	0	0	0	0	2,702,698	0	0	0	31,540	09/25/2036	1FE
870700-AD-3	SWIFT & CO		04/18/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,261,750	1,225,000	1,327,313	1,274,000	14,879	(1,314)	0	13,566	0	1,287,566	0	(25,816)	(25,816)	68,906	10/01/2009	4FE
89578S-AC-7	TAROT 2003-B, A3		06/12/2006	SCHEDULED REDEMPTION		2,769,650	2,769,650	2,769,488	2,769,644	0	6	0	6	0	2,769,650	0	0	0	12,340	03/12/2008	1FE
880770-AD-4	TERADYNE INC 3.750000% 10/15/2006		06/08/2006	GOLDMAN, SACHS & CO		991,250	1,000,000	918,688	986,254	1,349	4,583	0	5,932	0	992,186	0	(936)	(936)	24,792	10/15/2006	4
882721-BD-4	TEXAS STATE GENERAL OBLIGATION BOND		06/01/2006	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	986	06/01/2020	1FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		06/24/2006	SCHEDULED REDEMPTION		526,316	526,316	526,316	526,316	0	0	0	0	0	526,316	0	0	0	11,553	12/24/2013	1FE
885220-JA-2	TMST 2005-3 A2		06/25/2006	SCHEDULED REDEMPTION		66,022	66,022	66,115	0	0	(93)	0	(93)	0	66,022	0	0	0	0	10/25/2035	1FE
881561-UX-0	TMTS 2005-10HE, A1A		06/26/2006	SCHEDULED REDEMPTION		1,919,746	1,919,746	1,918,794	1,919,129	0	616	0	616	0	1,919,746	0	0	0	22,139	06/25/2036	1FE
893570-BV-2	TRANSCONT GAS PIPE CORP		04/06/2006	BANK OF AMERICA		803,000	800,000	800,000	0	0	0	0	0	0	800,000	0	3,000	3,000	0	04/15/2016	4Z
893830-AD-1	TRANSOCEAN INC 1.500000% 05/15/2021		04/04/2006	SG COWEN SECURITIES CORP		563,750	500,000	494,250	494,200	0	2	0	2	0	494,203	0	69,547	69,547	2,958	05/15/2021	2FE
896522-AF-6	TRINITY INDUSTRIES INC 3.875000% 06/01/2		06/02/2006	MCMAHAN SECURITIES CO LP		1,001,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	1,250	1,250	0	06/01/2036	4FE
896882-AA-5	TRIZETTO GROUP 2.750000% 10/01/2025		04/13/2006	BANK OF AMERICA SECURITIES LLC from MONT		614,395	575,000	563,500	563,710	0	22	0	22	0	563,732	0	50,663	50,663	8,521	10/01/2025	4Z
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		05/17/2006	Various		(5,293)	1,322	1,322	0	0	16	0	16	0	16	0	(5,309)	(5,309)	0	06/09/2007	5Z
902710-AA-0	UGS CAPITAL CORP II		06/06/2006	DEUTSCHE BANK SECURITIES		418,950	420,000	415,800	0	0	0	0	0	0	415,800	0	3,150	3,150	0	06/01/2011	5Z
906619-AQ-4	UNION FINANCIAL SERVICES-1 INC		06/09/2006	OPPENHEIMER & CO., INC		6,800,000	6,800,000	6,800,000	0	0	0	0	0	0	6,800,000	0	0	0	26,550	11/01/2032	1FE
906619-AT-8	UNION FINANCIAL SERVICES-1 INC		06/15/2006	OPPENHEIMER & CO., INC		13,000,000	13,000,000	13,000,000	0	0	0	0	0	0	13,000,000	0	0	0	51,061	12/01/2032	1FE
906619-AW-1	UNION FINANCIAL SERVICES-1 INC		06/08/2006	OPPENHEIMER & CO., INC		8,300,000	8,300,000	8,300,000	0	0	0	0	0	0	8,300,000	0	0	0	63,568	12/01/2032	1FE
907770-BF-7	UNION OIL OF CALIFORNIA		06/29/2006	CALLED @ 105.463		3,163,890	3,000,000	3,250,680	3,127,061	0	(8,840)	0	(8,840)	0	3,118,220	0	45,670	45,670	110,250	06/15/2009	1FE
909440-AG-4	UNITED AUTO GROUP INC 3.500000% 04/01/20		06/08/2006	CIBC WORLD MARKETS		2,131,700	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	131,700	131,700	25,861	04/01/2026	4FE
910671-AA-4	UNITED INDUSTRIAL CORP 3.750000% 09/15/2		04/20/2006	MCMAHAN SECURITIES CO LP		526,500	300,000	300,000	300,000	0	0	0	0	0	300,000	0	226,500	226,500	1,250	09/15/2024	4
910671-AB-2	UNITED INDUSTRIAL CORP 3.750000% 09/15/2		05/09/2006	MCMAHAN SECURITIES CO LP		1,286,975	750,000	771,960	767,504	0	(475)	0	(475)	0	767,029	0	519,946	519,946	4,036	09/15/2024	4
913017-AZ-2	UNITED TECH CORP		04/06/2006	BANK OF AMERICA		15,110,550	15,000,000	15,045,400	15,003,680	0	(224)	0	(224)	0	15,003,456	0	107,094	107,094	75,833	09/15/2006	1FE
913017-BJ-7	UNITED TECHNOLOGIES CORP		04/27/2006	J. P. MORGAN SECURITIES, INC		2,984,345	3,250,000	3,225,170	3,225,484	0	30	0	30	0	3,225,514	0	(241,169)	(241,169)	88,238	05/01/2035	1FE
913017-BK-4	UNITED TECHNOLOGIES CORP		06/23/2006	J. P. MORGAN SECURITIES, INC		5,838,720	6,000,000	5,956,380	0	0	46	0	46	0	5,956,426	0	(117,706)	(117,706)	32,267	06/01/2036	1FE
913903-AL-4	UNIVERSAL HEALTH SVCS .426000% 06/23/202		05/30/2006	Various		2,858,648	5,000,000	2,914,777	2,765,375	0	(35,836)	0	(35,836)	0	2,729,538	0	129,109	129,109	9,390	06/23/2020	2FE
91529Y-AC-0	UNUMPROVIDENT CORP		06/09/2006	TENDER OFFER		1,222,879	1,144,000	1,240,813	1,212,342	14,346	(2,772)	0	11,573	0	1,223,915	0	(1,036)	(1,036)	23,746	03/01/2011	3FE
903206-AC-4	UPFCA 2004-A, A3		06/15/2006	SCHEDULED REDEMPTION		2,741,729	2,741,729	2,704,780	2,721,647	0	20,082	0	20,082	0	2,741,729	0	0	0	21,744	09/15/2010	1FE
903206-AE-0	UPFCA 2005-A, A2		06/15/2006	SCHEDULED REDEMPTION		2,104,719	2,104,719	2,104,700	2,104,712	0	7	0	7	0	2,104,719	0	0	0	17,705	02/15/2008	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE		04/13/2006	GOLDMAN, SACHS & CO		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	4,012	12/15/2038	1FE
92428C-FA-7	VERMONT STUDENT ASSISTANCE		05/01/2006	OPPENHEIMER & CO., INC		9,425,000	9,425,000	9,425,000	9,425,000	0	0	0	0	0	9,425,000	0	0	0	67,963	12/15/2039	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)
92839U-AC-1	VISTEON CORP		06/19/2006	BEAR STEARNS SECURITIES CORP		2,272,188	2,750,000	2,191,250	2,117,500	17,651	11,122	0	28,774	0	2,146,274	0	125,914	125,914	54,542	03/10/2014	4FE
92978A-AA-0	WACHOVIA CAPITAL TRUST I		04/03/2006	VARIOUS		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	0	08/29/2049	1Z
931142-CB-7	WAL-MART STORES		04/27/2006	J. P. MORGAN SECURITIES, INC		4,399,000	5,000,000	4,675,150	4,675,174	0	375	0	375	0	4,675,549	0	(276,549)	(276,549)	44,479	09/01/2035	1FE
96683M-AN-3	WALT 2003-1, C		06/15/2006	SCHEDULED REDEMPTION		479,258	479,258	479,222	479,256	0	3	0	3	0	479,258	0	0	0	3,572	03/15/2010	2FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		05/22/2006	Various		1,670,490	1,500,000	1,568,100	1,529,623	0	(1,998)	0	(1,998)	0	1,527,625	0	142,865	142,865	19,184	04/15/2023	1FE
93933W-AA-4	WASH MUTUAL BANK FA		05/24/2006	BARCLAYS BANK		15,761,700	15,000,000	15,589,500	15,370,540	0	(9,857)	0	(9,857)	0	15,360,683	0	401,017	401,017	472,656	06/15/2011	1FE
93934W-AA-3	WASH MUTUAL PFD FDG DEL		04/03/2006	VARIOUS		2,918,327	30,000	2,918,327	2,918,327	0	0	0	0	0	2,918,327	0	0	0	0	03/29/2049	1Z
949746-JF-9	WELLS FARGO COMPANY		05/15/2006	SALOMON SMITH BARNEY		15,015,000	15,000,000	15,017,100	0	0	(324)	0	(324)	0	15,016,776	0	(1,776)	(1,776)	106,776	09/28/2007	1FE
95082P-AD-7	WESCO INTERNATIONAL INC 2.625000% 10/15/		05/01/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,443,767	750,000	750,000	750,000	0	0	0	0	0	750,000	0	693,767	693,767	11,867	10/15/2025	4FE
962166-BP-8	WEYERHAEUSER CO		04/13/2006	SALOMON SMITH BARNEY		10,312,500	10,000,000	9,935,400	9,956,481	0	301	0	301	0	9,956,782	0	355,718	355,718	63,750	03/15/2012	2FE
94980G-AB-7	WFHET 2004-2, AI-1B		06/01/2006	SCHEDULED REDEMPTION		813,259	813,259	813,220	813,250	0	9	0	9	0	813,259	0	0	0	5,295	09/25/2034	1FE
9497EP-AA-6	WFHETN 2004-2N, N1		05/26/2006	SCHEDULED REDEMPTION		236,822	236,822	236,808	236,822	0	1	0	1	0	236,822	0	0	0	1,111	09/26/2034	1FE
949832-AP-4	WFMBS 2005-14 2A1		06/01/2006	SCHEDULED REDEMPTION		254,285	254,285	249,835	249,889	0	4,396	0	4,396	0	254,285	0	0	0	3,436	12/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		06/01/2006	SCHEDULED REDEMPTION		207,815	207,815	197,846	197,846	0	9,969	0	9,969	0	207,815	0	0	0	2,442	03/25/2036	1FE
94983K-AG-4	WFMBS 2006-AR2 2A5		06/01/2006	SCHEDULED REDEMPTION		760,563	760,563	751,709	751,892	0	8,671	0	8,671	0	760,563	0	0	0	8,617	03/25/2036	1FE
977100-AM-8	WISCONSIN STATE GENERAL REVENUE		04/28/2006	CITIGROUP GLOBAL MARKETS		17,600,000	17,600,000	17,600,000	17,600,000	0	0	0	0	0	17,600,000	0	0	0	128,388	05/01/2032	1FE
983024-AC-4	WYETH 2.390000% 01/15/2024		06/05/2006	EXCHANGE		4,598,125	4,500,000	4,669,375	4,603,292	0	(5,331)	0	(5,331)	0	4,597,961	0	164	164	74,708	01/15/2024	2FE
98389B-AH-3	XCEL ENERGY INC		06/23/2006	BANK OF AMERICA		5,804,340	6,000,000	5,955,720	0	0	25	0	25	0	5,955,745	0	(151,405)	(151,405)	20,583	07/01/2036	2FE
984121-BN-2	XEROX CORPORATION		05/12/2006	MORGAN STANLEY DEAN WITTER		1,827,000	1,800,000	1,898,000	1,836,750	50,099	(1,790)	0	48,309	0	1,885,059	0	(58,059)	(58,059)	31,625	08/15/2011	3FE
003669-AJ-7	ABITIBI-CONSOLIDATED INC	F	04/28/2006	J. P. MORGAN SECURITIES, INC		1,265,625	1,250,000	1,250,000	1,218,750	15,904	104	0	16,008	0	1,234,758	0	30,867	30,867	61,649	04/01/2015	4FE
034918-AA-0	ANGIOTECH PHARMACEUTICAL	F	05/12/2006	MERRILL LYNCH CAPITAL MARKETS		808,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	8,000	8,000	9,300	04/01/2014	4FE
136375-BN-1	CANADIAN NATL RAILWAY	F	06/23/2006	J. P. MORGAN SECURITIES, INC		4,953,300	5,000,000	4,983,100	0	0	15	0	15	0	4,983,115	0	(29,815)	(29,815)	24,111	06/01/2036	1FE
292505-AD-6	ENCANA CORP	F	05/08/2006	LEHMAN BROTHERS INC		3,032,310	3,000,000	2,973,690	2,974,189	0	36	0	36	0	2,974,225	0	58,085	58,085	46,583	08/15/2034	2FE
35100E-AE-4	FOUR SEASONS HTL 1.875000% 07/30/2024	F	06/19/2006	Various		2,374,876	2,250,000	2,480,395	2,189,933	0	(9,753)	0	(9,753)	0	2,423,306	0	(48,429)	(48,429)	14,661	07/30/2024	2FE
453258-AT-2	INCO LTD 1.094300% 03/14/2023	F	06/02/2006	JEFFERIES & COMPANY, INC		1,054,825	500,000	602,750	560,965	0	(3,584)	0	(3,584)	0	557,381	0	497,444	497,444	972	03/14/2023	2FE
86679T-AA-3	SUN LIFE FINANCIAL GLB	F	05/17/2006	SALOMON SMITH BARNEY		20,093,800	20,000,000	20,115,200	0	0	(2,827)	0	(2,827)	0	20,112,373	0	(18,573)	(18,573)	134,422	07/06/2010	1FE
001822-AB-1	AUST & NZ BANKING GROUP	F	05/18/2006	WARBURG DILLION READ LLC		9,522,300	10,000,000	9,999,600	9,999,675	0	5	0	5	0	9,999,680	0	(477,380)	(477,380)	235,244	12/15/2013	1FE
12479B-AA-0	COMMONWEALTH BANK AUST	F	05/22/2006	BARCLAYS BANK		5,858,160	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(141,840)	(141,840)	70,280	03/29/2049	1FE
22882T-AA-1	CRGT 2005-1, A1	F	06/19/2006	SCHEDULED REDEMPTION		1,031,673	1,031,673	1,031,673	1,031,673	0	0	0	0	0	1,031,673	0	0	0	13,154	06/17/2037	1FE
58403A-AG-3	MEDL 2006-1G, A1	F	06/14/2006	SCHEDULED REDEMPTION		2,180,929	2,180,929	2,180,929	2,180,929	0	0	0	0	0	2,180,929	0	0	0	27,589	06/15/2037	1FE
980888-A@-0	WOOLWORTHS LTD SER A SR NTS	F	04/28/2006	LEHMAN BROTHERS INC		1,963,957	2,127,660	2,127,660	2,127,660	0	0	0	0	0	2,127,660	0	(163,702)	(163,702)	56,521	04/26/2015	1FE
980888-A#-8	WOOLWORTHS LTD SER B SR NTS	F	04/28/2006	LEHMAN BROTHERS INC		5,793,702	6,382,979	6,382,979	6,382,979	0	0	0	0	0	6,382,979	0	(589,277)	(589,277)	172,915	04/26/2017	1FE
980888-B*-1	WOOLWORTHS LTD SER C SR NTS	F	04/28/2006	LEHMAN BROTHERS INC		1,336,687	1,489,362	1,489,362	1,489,362	0	0	0	0	0	1,489,362	0	(152,674)	(152,674)	42,302	04/26/2020	1FE
10600P-AA-5	BRAMER 2003-1	F	06/15/2006	SCHEDULED REDEMPTION		146,373	146,373	146,373	146,373	0	0	0	0	0	146,373	0	0	0	2,163	06/15/2011	2FE
65562V-AA-2	NORDIC TEL CO HLDGS	F	04/26/2006	DEUTSCHE BANK SECURITIES		867,300	840,000	840,000	0	0	0	0	0	0	840,000	0	27,300	27,300	0	05/01/2016	4Z
054536-AA-5	AXASA 8.6 12/15/30	F	06/15/2006	J. P. MORGAN SECURITIES, INC		6,025,650	5,000,000	5,290,950	5,275,350	0	(787)	0	(787)	0	5,274,563	0	751,087	751,087	220,972	12/15/2030	2FE
05565A-AA-1	BNP PARIBAS	F	06/01/2006	LEHMAN BROTHERS INC		2,749,980	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(250,020)	(250,020)	67,850	06/29/2049	1FE
233835-AT-4	DAIMLERCHRYSLER NA HLDG	F	06/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,203,400	4,000,000	4,079,040	4,052,628	0	(1,463)	0	(1,463)	0	4,051,164	0	152,236	152,236	119,233	01/15/2012	2FE
233835-AZ-0	DAIMLERCHRYSLER NA HLDG	F	06/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		5,774,340	6,000,000	5,982,780	5,985,291	0	620	0	620	0	5,985,911	0	(211,571)	(211,571)	143,813	06/15/2010	2FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	06/21/2006	Various		2,613,552	2,650,000	2,435,405	2,449,802	0	1,955	0	1,955	0	2,451,756	0	161,796	161,796	3,176	03/15/2024	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL	F	05/31/2006	WARBURG DILLION READ LLC		8,299,930	9,000,000	8,668,740	8,672,407	0	4,204	0	4,204	0	8,676,611	0	(376,681)	(376,681)	298,083	10/01/2015	2FE
87927V-AK-4	TELECOM ITALIA SPA	F	04/07/2006	WARBURG DILLION READ LLC		6,588,190	7,000,000	6,981,240	6,692,820	0	2,246	0	2,246	0	6,695,066	0	(106,876)	(106,876)	67,667	01/15/2010	2FE
606859-AA-4	MIZUHO CAP INV 1 LTD	F	05/17/2006	GOLDMAN, SACHS & CO		5,765,100	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(234,900)	(234,900)	76,889	12/31/2049	2FE
G63255-AA-4	MUFG CAPITAL FIN 1 LTD	F	05/23/2006	MORGAN STANLEY DEAN WITTER		4,397,760	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(102,240)	(102,240)	54,734	07/29/2049	2FE
64016A-AA-3	NELL AF SARL	F	04/05/2006	LEHMAN BROTHERS INC		1,985,000	2,000,000	2,014,750	1,985,000	29,599	(37)	0	29,562	0	2,014,562	0	(29,562)	(29,562)	25,590	08/15/2015	4FE
00207D-AF-9	ASM INTERNATIONAL NV 4.250000% 12/06/201	F	05/03/2006	CIBC WORLD MARKETS		1,853,025	1,750,000	1,830,155	1,817,789	0	(1,126)	0	(1,126)	0	1,816,664	0	36,361	36,361	30,275	12/06/2011	4FE
456837-AC-7	ING GROEP NV	F	04/03/2006	VARIOUS		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0	12/29/2049	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)
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	05/01/2006	CITIGROUP GLOBAL MARKETS		4,895,982	2,750,000	2,911,625	2,881,549	0	(2,837)	0	(2,837)	0	2,878,712	0	2,017,270	2,017,270	24,836	06/01/2023	1FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2	F	06/22/2006	JEFFERIES & COMPANY, INC		1,359,750	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(140,250)	(140,250)	10,719	02/01/2026	2FE
24821C-AA-8	DEN NORSKE BANK 144A	F	06/01/2006	GOLDMAN, SACHS & CO		5,354,250	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	354,250	354,250	168,535	06/29/2049	1FE
33938E-AJ-6	FLEXTRONICS INTL LTD	F	04/06/2006	LEHMAN BROTHERS INC		3,669,475	3,700,000	3,649,750	3,637,079	17,260	128	0	17,388	0	3,654,467	0	15,008	15,008	105,661	05/15/2013	3FE
33938E-AN-7	FLEXTRONICS INTL LTD	F	04/04/2006	SALOMON SMITH BARNEY		1,970,000	2,000,000	1,997,500	1,960,000	37,580	1	0	37,581	0	1,997,581	0	(27,581)	(27,581)	49,306	11/15/2014	3FE
91530B-20-2	UNITED OVERSEAS BANK LTD	F	05/23/2006	BANK OF AMERICA		2,866,710	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(133,290)	(133,290)	34,293	12/29/2049	1FE
06738C-82-8	BARCLAYS BANK PLC	F	04/03/2006	VARIOUS		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	12/29/2049	1Z
06738C-AG-4	BARCLAYS BANK PLC	F	05/22/2006	BARCLAYS BANK		5,175,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	175,000	175,000	152,444	06/15/2032	1FE
387413-AD-9	GRAN 2001-1, 1C	F	04/20/2006	SCHEDULED REDEMPTION		592,590	592,590	604,604	597,685	0	(5,095)	0	(5,095)	0	592,590	0	0	0	8,890	01/20/2041	1FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	04/20/2006	SCHEDULED REDEMPTION		556,246	556,246	557,701	0	0	(1,456)	0	(1,456)	0	556,246	0	0	0	6,675	01/20/2044	1Z
38741V-AD-7	GRAN 2004-1, 1C	F	06/20/2006	SCHEDULED REDEMPTION		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	96,850	03/20/2044	1FE
38741W-AE-3	GRAN 2004-2, 1C	F	06/20/2006	Various		795,117	795,117	795,117	795,122	0	0	0	0	0	795,117	0	0	0	11,429	06/20/2044	1FE
404280-AB-5	HSBC HOLDINGS PLC	F	06/05/2006	BANC AMERICA SECURITIES		4,881,100	5,000,000	5,167,500	5,133,047	0	(3,136)	0	(3,136)	0	5,129,911	0	(248,811)	(248,811)	128,333	12/12/2012	1
62941F-AG-3	NTL CABLE PLC	F	06/29/2006	LEHMAN BROTHERS INC		1,990,000	2,000,000	2,062,944	0	0	(1,522)	0	(1,522)	0	2,061,422	0	(71,422)	(71,422)	38,889	04/15/2014	4FE
74927Q-AA-5	RBS CAPITAL TRUST III	F	04/03/2006	VARIOUS		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	09/29/2049	1Z
78010J-CB-6	ROYAL BK OF SCOTLAND PLC	F	04/11/2006	GREENWICH CAPITAL MARKETS, INC		15,009,150	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	9,150	9,150	163,231	07/21/2008	1FE
G7734#-AB-3	SSL INTERNATIONAL SERIES A SR NTS	F	05/03/2006	SCHEDULED REDEMPTION		91,540	91,540	98,991	94,518	0	(2,979)	0	(2,979)	0	91,540	0	0	0	3,671	11/03/2009	3
4599999 - Bonds - Industrial and Miscellaneous						1,777,448,261	1,780,834,736	1,782,168,055	1,478,654,185	4,294,855	478,163	296,662	4,476,357	0	1,772,702,523	0	4,745,739	4,745,739	22,124,891	XXX	XXX
6099997 - Bonds - Part 4						3,484,483,450	3,539,713,449	3,494,951,689	2,851,146,591	4,466,094	76,595	296,662	4,246,015	947,056	3,480,337,688	0	4,145,763	4,145,763	51,275,536	XXX	XXX
6099999 - Total - Bonds						3,484,483,450	3,539,713,449	3,494,951,689	2,851,146,591	4,466,094	76,595	296,662	4,246,015	947,056	3,480,337,688	0	4,145,763	4,145,763	51,275,536	XXX	XXX
391164-60-5	GREAT PLAINS ENERGY INC		06/26/2006	Various	150,000.000	3,465,939	0.00	3,813,818	3,775,956	0	(7,398)	0	(7,398)	0	3,768,559	0	(302,619)	(302,619)	75,000		RP2LFE
69349H-20-6	PNM RESOURCES INC		06/15/2006	CITIGROUP GLOBAL MARKETS	12,500.000	605,099	0.00	607,132	609,280	0	1,525	0	1,525	0	610,805	0	(5,706)	(5,706)	10,548		RP2LFE
844030-30-4	SOUTHERN UNION CO		06/30/2006	LAZARD FRERES & COMPANY	25,000.000	2,008,938	0.00	1,406,869	1,274,216	0	(17,333)	0	(17,333)	0	1,256,883	0	752,055	752,055	17,969		RP2LFE
6199999 - Preferred Stocks - Public Utilities						6,079,977	XXX	5,827,818	5,659,452	0	(23,206)	0	(23,206)	0	5,636,246	0	443,731	443,731	103,516	XXX	XXX
17308C-85-8	CITIGROUP FUNDING INC		04/24/2006	CITIGROUP GLOBAL MARKETS	27,500.000	887,673	0.00	811,250	811,250	0	0	0	0	0	811,250	0	76,423	76,423	0		RP1LFE
524908-56-3	LEHMAN BROTHERS HOLDINGS		04/03/2006	VARIOUS	150,000.000	3,782,891	0.00	3,782,891	3,782,891	0	0	0	0	0	3,782,891	0	0	0	0		P1LZ
69344M-20-0	PMI GROUP INC		05/22/2006	Various	175,000.000	4,495,774	0.00	4,458,950	4,390,675	0	(3,578)	0	(3,578)	0	4,387,097	0	108,677	108,677	49,570		RP1LFE
91529Y-40-3	UNUMPROVIDENT CORP		05/02/2006	CITIGROUP GLOBAL MARKETS	52,500.000	1,999,139	0.00	1,822,550	1,373,289	0	(46,973)	0	(46,973)	0	1,326,316	0	672,823	672,823	0		RP3LFE
939322-84-8	WASHINGTON MUT CAP TR I		06/05/2006	THOMAS WEISEL PARTNERS	18,000.000	1,025,033	0.00	1,005,750	1,005,029	0	(221)	0	(221)	0	1,004,808	0	20,225	20,225	12,094		RP2LFE
269246-20-3	E*TRADE FINANCIAL CORP		04/03/2006	VARIOUS	60,000.000	1,946,176	0.00	1,946,176	2,080,800	(134,624)	0	0	(134,624)	0	1,946,176	0	0	0	0		P1LZ
64933P-11-9	IPC HOLDINGS LTD	F	04/24/2006	Various	50,000.000	1,321,434	0.00	1,312,500	1,312,500	0	0	0	0	0	1,312,500	0	8,934	8,934	0		P3LFE
G54050-11-0	LAZARD LTD	F	06/30/2006	VARIOUS	100,000.000	2,500,000	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	0		RP1LZ
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies						17,958,119	XXX	17,640,067	17,256,434	(134,624)	(50,773)	0	(185,397)	0	17,071,037	0	887,082	887,082	61,664	XXX	XXX
013104-20-3	ALBERTSON'S INC		05/05/2006	Various	155,000.000	3,868,031	0.00	3,670,800	3,732,222	0	13,200	0	13,200	0	3,745,422	0	122,609	122,609	45,313		RP3LFE
150870-20-2	CELANESE CORP		04/18/2006	LAZARD FRERES & COMPANY	10,000.000	298,991	0.00	279,200	279,200	0	0	0	0	0	279,200	0	19,791	19,791	2,656		P5L
38143V-AA-7	GOLDMAN SACHS GROUP INC		04/11/2006	BANK OF AMERICA	5,000,000.000	4,877,700	0.00	4,688,850	4,695,437	0	166	0	166	0	4,695,604	0	182,096	182,096	54,638		RP1L
485170-80-7	KANSAS CITY SOUTHERN		05/03/2006	MORGAN STANLEY DEAN WITTER	900.000	986,160	0.00	900,000	900,000	0	0	0	0	0	900,000	0	86,160	86,160	0		P5LFE
873119-20-0	TXI CAPITAL TRUST I		04/19/2006	MCMAHAN SECURITIES CO LP	42,500.000	2,539,679	0.00	1,931,125	1,911,193	0	(7,595)	0	(7,595)	0	1,903,598	0	636,082	636,082	0		RP4LFE
984121-50-9	XEROX CORP		06/09/2006	Various	67,500.000	7,562,975	0.00	8,076,864	8,032,646	44,218	0	0	44,218	0	8,076,864	0	(513,889)	(513,889)	105,469		P4LFE
456837-AC-7	ING GROEP NV	F	05/22/2006	BARCLAYS BANK	6,000,000.000	5,737,680	0.00	6,000,000	0	0	0	0	0	0	6,000,000	0	(262,320)	(262,320)	160,738		P1LFE
N4598#-AA-9	INTERNATIONAL MEZZANINE INVESTMENT	F	06/02/2006	PRINCIPAL PAYMENT	6,109,827.560	6,109,828	0.00	6,109,828	5,777,778	0	0	0	0	0	6,109,828	0	0	0	212,549		P4UZ
6399999 - Preferred Stocks - Industrial and Miscellaneous						31,981,044	XXX	31,656,666	25,328,476	44,218	5,772	0	49,989	0	31,710,515	0	270,529	270,529	581,362	XXX	XXX
6599997 - Preferred Stocks - Part 4						56,019,139	XXX	55,124,551	48,244,362	(90,407)	(68,207)	0	(158,613)	0	54,417,798	0	1,601,341	1,601,341	746,542	XXX	XXX
6599999 - Total - Preferred Stocks						56,019,139	XXX	55,124,551	48,244,362	(90,407)	(68,207)	0	(158,613)	0	54,417,798	0	1,601,341	1,601,341	746,542	XXX	XXX
001204-10-6			04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	21,062		21,463	21,630	(708)	0	0	(708)	0	20,922	0	140	140	0		L
018802-10-8	ALLIANT ENERGY CORP COM		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	31,513		31,525	31,470	(4,690)	0	0	(4,690)	0	26,780	0	4,733	4,733	288		L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC		06/20/2006	Various	1,606.000	54,547		56,326	0	0	0	0	0	0	56,326	0	(1,779)	(1,779)	0		L
03836W-10-3	AQUA AMERICA INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	26,646		23,696	30,602	(6,966)	0	0	(6,966)	0	23,636	0	3,011	3,011	0		L
03840P-10-2	AQUILA INC		04/26/2006	MORGAN STANLEY DEAN WITTER	3,100.000	12,888		12,947	12,369	(1,645)	0	0	(1,645)	0	10,724	0	2,164	2,164	0		L
092113-10-9	BLACK HILLS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	10,132		11,364	10,200	18	0	0	18	0	10,218	0	(86)	(86)	0		L
233293-10-9	D P L, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	26,688		25,870	27,000	(1,172)	0	0	(1,172)	0	25,828	0	860	860	0		L
26441C-10-5	DUKE ENERGY CORP		06/29/2006	Various	64,500.000	1,863,220		1,790,853	1,486,650	(69,023)	0	0	(69,023)	0	1,790,853	0	72,367	72,367	15,810		L
266233-10-5	DUQUESNE LIGHT HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	10,096		10,772	9,900	24	0	0	24	0	9,924	0	172	172	150		L
281020-10-7	EDISON INT'L		06/20/2006	Various	119,778.000	4,755,029		5,080,632	4,932,458	126,381	0	0	126,381	0	5,058,839	0	(303,810)	(303,810)	32,340		L
29266M-10-9	ENERGY EAST CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	28,616		30,469	29,160	(1,812)	0	0	(1,812)	0	27,348	0	1,268	1,268	348		L
29364G-10-3	ENTERGY CORP NEW COM		06/20/2006	Various	30,766.000	2,171,433		2,033,029	1,934,870	(87,835)	0	0	(87,835)	0	2,030,869	0	140,564	140,564	13,368		L
294549-10-0	EQUITABLE RESOURCES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	36,214		34,415	36,510	(2,375)	0	0	(2,375)	0	34,135	0	2,079	2,079	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
30161N-10-1	EXELON CORP		06/20/2006	Various	94,259.000	5,278,721		2,752,365	4,563,101	(2,251,657)	0	0	(2,251,657)	0	2,751,013	0	2,527,708	2,527,708	26,064		L
337932-10-7	FIRSTENERGY CORP		06/20/2006	Various	1,222.000	64,183		66,595	0	0	0	0	0	0	66,595	0	(2,412)	(2,412)	0		L
302571-10-4	FPL GROUP INC COM		04/24/2006	SG COWEN SECURITIES CORP	40,000.000	1,556,800		1,651,600	1,605,600	46,000	0	0	46,000	0	1,651,600	0	(94,800)	(94,800)	0		L
391164-10-0	GREAT PLAINS ENERGY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	16,958		18,572	16,890	(174)	0	0	(174)	0	16,716	0	242	242	0		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	18,711		19,260	18,991	(1,055)	0	0	(1,055)	0	17,936	0	775	775	0		L
451107-10-6	IDACORP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	10,076		8,919	9,756	(1,245)	0	0	(1,245)	0	8,511	0	1,565	1,565	0		L
552690-10-9	M D U RESOURCES GROUP, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	36,758		31,763	33,450	(1,687)	0	0	(1,687)	0	31,763	0	4,995	4,995	190		L
60467R-10-0	MIRANT CORP		05/31/2006	Various	130,700.000	3,133,058		3,311,490	3,147,500	35,980	0	0	35,980	0	3,305,756	0	(172,699)	(172,699)	0		L
636180-10-1	NATIONAL FUEL GAS CO		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	23,175		21,027	22,904	(1,877)	0	0	(1,877)	0	21,027	0	2,148	2,148	203		L
664397-10-6	NORTHEAST UTILITIES		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	25,597		26,043	25,389	(338)	0	0	(338)	0	25,051	0	546	546	0		L
67019E-10-7	NSTAR		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	24,555		24,153	25,749	(1,596)	0	0	(1,596)	0	24,153	0	402	402	272		L
670837-10-3	OGE ENERGY CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	20,712		18,698	20,300	(1,602)	0	0	(1,602)	0	18,698	0	2,014	2,014	233		L
682680-10-3	ONEOK INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	33,421		31,366	32,250	(1,645)	0	0	(1,645)	0	30,605	0	2,816	2,816	0		L
69331C-10-8	P G & E CORP		06/20/2006	Various	130,497.000	5,071,893		3,761,759	4,901,283	(1,314,254)	0	0	(1,314,254)	0	3,761,759	0	1,310,134	1,310,134	41,579		L
713291-10-2	PEPCO HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,600.000	36,711		35,168	36,464	(2,880)	0	0	(2,880)	0	33,584	0	3,127	3,127	0		L
69349H-10-7	PNM RESOURCES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	15,025		16,026	14,640	(108)	0	0	(108)	0	14,532	0	493	493	0		L
69351T-10-6	PPL CORPORATION		06/20/2006	Various	1,395.000	44,077		44,125	0	0	0	0	0	0	44,125	0	(48)	(48)	0		L
743263-10-5	PROGRESS ENERGY INC		06/20/2006	Various	1,234.000	52,444		53,368	0	0	0	0	0	0	53,368	0	(925)	(925)	0		L
744573-10-6	PUBLIC SVC ENTERPRISE GR		06/20/2006	Various	2,914.000	189,459		194,217	0	0	0	0	0	0	194,217	0	(4,758)	(4,758)	0		L
745310-10-2	PUGET ENERGY, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	18,572		22,628	19,062	(639)	0	0	(639)	0	18,423	0	149	149	225		L
748356-10-2	QUESTAR CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	60,926		58,034	56,040	(2,224)	0	0	(2,224)	0	53,816	0	7,110	7,110	0		L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	34,852		35,207	35,316	(154)	0	0	(154)	0	35,162	0	(310)	(310)	378		L
826428-10-4	SIERRA PACIFIC RESOURCES		04/26/2006	MORGAN STANLEY DEAN WITTER	1,600.000	21,770		20,780	22,096	(1,664)	0	0	(1,664)	0	20,432	0	1,338	1,338	0		L
842587-10-7	SOUTHERN CO		06/20/2006	Various	5,241.000	169,407		172,272	0	0	0	0	0	0	172,272	0	(2,866)	(2,866)	0		L
873168-10-8	TXU CORP		06/20/2006	Various	14,993.000	852,814		810,950	62,664	1,232	0	0	1,232	0	805,157	0	47,656	47,656	578		L
92240G-10-1	VECTREN CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	15,871		16,202	15,828	(138)	0	0	(138)	0	15,690	0	181	181	0		L
95709T-10-0	WESTERN ENERGY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	14,698		15,506	14,567	133	0	0	133	0	14,700	0	(2)	(2)	175		L
92924F-10-6	WGL HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	11,729		11,983	12,168	(185)	0	0	(185)	0	11,983	0	(255)	(255)	135		L
976657-10-6	WISCONSIN ENRGY		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	38,666		36,241	39,990	(3,749)	0	0	(3,749)	0	36,241	0	2,424	2,424	0		L
92931B-10-6	WPS RESOURCES		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	14,814		16,255	14,766	54	0	0	54	0	14,820	0	(6)	(6)	0		L
E41222-11-3	ENDESA SA EUR1.2	D	04/05/2006	ALLIANCE BERNSTEIN	900.000	30,352		20,831	29,014	(10,418)	0	0	(10,418)	2,234	20,831	(1,221)	10,742	9,521	0		U
6699999 - Common Stocks - Public Utilities						25,984,887	XXX	22,486,764	23,358,598	(3,565,691)	0	0	(3,565,691)	2,234	22,416,941	(1,221)	3,569,167	3,567,945	132,335	XXX	XXX
001055-10-2	AFLAC INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	70,593		72,214	67,695	120	0	0	120	0	67,815	0	2,778	2,778	0		L
025816-10-9	AMERICAN EXPRESS		05/11/2006	Various	21,300.000	1,119,981		1,146,922	1,119,315	19,541	0	0	19,541	0	1,138,856	0	(18,875)	(18,875)	2,556		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	17,580		9,182	16,644	(7,462)	0	0	(7,462)	0	9,182	0	8,398	8,398	55		L
026874-10-7	AMERICAN INT'L. GRO		06/20/2006	Various	167,451.000	10,825,620		10,351,628	9,858,711	(778,392)	0	0	(778,392)	0	10,256,851	0	568,769	568,769	3,485		L
03060R-10-1	AMERICREDIT CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	35,838		19,320	36,876	(17,855)	0	0	(17,855)	0	19,021	0	16,817	16,817	0		L
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	17,369		15,364	18,072	(2,962)	0	0	(2,962)	0	15,110	0	2,259	2,259	0		L
045487-10-5	ASSOCIATED BANC-CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	36,924		35,698	37,378	(3,498)	0	0	(3,498)	0	33,880	0	3,044	3,044	0		L
046265-10-4	ASTORIA FINANCIAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	20,989		12,755	21,672	(8,917)	0	0	(8,917)	0	12,755	0	8,234	8,234	0		L
060505-10-4	BANK OF AMERICA COR		06/20/2006	Various	386,128.000	18,362,223		18,081,212	13,313,528	34,687	0	0	34,687	0	17,945,909	0	416,314	416,314	184,014		L
062540-10-9	BANK OF HAWAII CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	21,166		18,636	21,324	(2,688)	0	0	(2,688)	0	18,636	0	2,530	2,530	0		L
064057-10-2	BANK OF NEW YORK CO., INC		06/20/2006	Various	5,976.000	189,993		187,288	0	0	0	0	0	0	187,288	0	2,704	2,704	0		L
073902-10-8	BEAR STEARNS COS., INC		06/20/2006	Various	91,489.000	11,648,609		10,389,248	12,176,334	(2,269,144)	0	0	(2,269,144)	0	10,389,248	0	1,259,361	1,259,361	24,581		L
084423-10-2	BERKLEY W R CORP COM		04/26/2006	Various	1,400.500	52,791		23,716	54,209	(30,493)	0	0	(30,493)	0	23,716	0	29,075	29,075	78		L
115236-10-1	BROWN & BROWN		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	28,539		20,104	29,880	(9,776)	0	0	(9,776)	0	20,104	0	8,435	8,435	0		L
14040H-10-5	CAPITAL ONE FINANCI		06/20/2006	Various	90,316.000	7,574,778		7,711,410	6,869,644	374,848	0	0	374,848	0	7,666,100	0	(91,322)	(91,322)	2,219		L
149150-10-4	CATHAY GENERAL BANCORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	15,566		15,684	15,056	(484)	0	0	(484)	0	14,572	0	994	994	36		L
808513-10-5	CHARLES SCHWAB		06/07/2006	Various	16,500.000	269,741		278,385	149,727	(7,791)	0	0	(7,791)	0	278,385	0	(8,645)	(8,645)	159		L
167760-10-7	CHICAGO MERC ECSH HLDS		04/26/2006	MORGAN STANLEY DEAN WITTER	100.000	47,416		37,830	44,750	(6,920)	0	0	(6,920)	0	37,830	0	9,586	9,586	0		L
172967-10-1	CITIGROUP INC		04/26/2006	Various	238,200.000	11,496,674		10,346,751	11,250,186	(919,671)	0	0	(919,671)	0	10,330,515	0	1,166,159	1,166,159	0		L
178566-10-5	CITY NATIONAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	21,669		20,702	23,037	(2,335)	0	0	(2,335)	0	20,702	0	967	967	0		L
195493-30-9	COLONIAL BANCGROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	33,281		28,729	32,500	(3,819)	0	0	(3,819)	0	28,681	0	4,600	4,600	221		L
200340-10-7	COMERICA INC		06/20/2006	Various	105,319.000	5,654,615		5,952,524	0	0	0	0	0	0	5,952,524	0	(297,909)	(297,909)	0		L
200519-10-6	COMMERCE BANCORP		06/05/2006	Various	53,800.000	2,121,934		1,061,054	1,971,770	(912,582)	0	0	(912,582)	0	1,059,188	0	1,062,746	1,062,746	6,456		L
208464-88-3	CONSECO INC		06/07/2006	Various	135,000.000	3,331,021		3,415,624	3,350,700	64,924	0	0	64,924	0	3,415,624	0	(84,603)	(84,603)	0		L
222372-10-4	COUNTRYWIDE FINANCIAL GROUP		06/20/2006	Various	19,315.000	707,067		719,109	0	0	0	0	0	0	719,109	0	(12,042)	(12,042)	0		L
229899-10-9	CULLEN FROST BANKERS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	22,182		10,346	21,500	(11,154)	0	0	(11,154)	0	10,346	0	11,837	11,837	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
247131-10-5	DELPHI FINANCIAL GROUP		06/12/2006	VARIOUS	0.500	0		14	17	(3)	0	0	(3)	0	14	0	(14)	(14)	0		L
278265-10-3	EATON VANCE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	31,879		26,588	30,118	(3,543)	0	0	(3,543)	0	26,575	0	5,304	5,304	110		L
281760-10-8	EDWARDS (AG), INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	31,930		27,814	29,916	(3,660)	0	0	(3,660)	0	26,256	0	5,674	5,674	120		L
313586-10-9	FANNIE MAE		06/06/2006	Various	112,620.000	5,556,598		6,150,617	5,788,668	216,698	0	0	216,698	0	6,005,366	0	(448,768)	(448,768)	29,281		L
316326-10-7	FIDELITY NATIONAL FINANCE		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	52,665		56,245	53,295	(3,390)	0	0	(3,390)	0	49,905	0	2,761	2,761	0		L
316773-10-0	FIFTH THIRD BANCORP		06/20/2006	Various	40,201.000	1,503,548		1,542,283	0	0	0	0	0	0	1,542,283	0	(38,736)	(38,736)	0		L
318522-30-7	FIRST AMERICAN CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	32,628		35,168	31,328	(846)	0	0	(846)	0	30,482	0	2,146	2,146	144		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	13,964		14,449	14,660	(220)	0	0	(220)	0	14,440	0	(476)	(476)	0		L
337915-10-2	FIRSTMERIT CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	16,512		18,843	17,262	(182)	0	0	(182)	0	17,080	0	(568)	(568)	0		L
354613-10-1	FRANKLIN RESOURCES		06/13/2006	Various	39,637.040	3,361,067		3,436,876	2,798,928	(144,238)	0	0	(144,238)	0	3,436,226	0	(75,159)	(75,159)	3,564		L
313400-30-1	FREDDIE MAC		06/07/2006	Various	294,760.000	17,235,798		19,274,991	17,528,960	1,144,562	0	0	1,144,562	0	19,121,657	0	(1,885,859)	(1,885,859)	0		L
363576-10-9	GALLAGHER (ARTHUR J & CO)		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	21,673		24,829	22,248	(912)	0	0	(912)	0	21,336	0	337	337	240		L
37247D-10-6	GENWORTH FINL INC		04/20/2006	J. P. MORGAN SECURITIES, INC	256,700.000	8,649,510		8,526,799	8,581,481	(56,002)	0	0	(56,002)	0	8,525,479	0	124,030	124,030	19,253		L
379907-10-8	GOLD BANC CORP INC		04/04/2006	Various	11,200.000	204,798		161,391	205,184	(44,094)	0	0	(44,094)	0	161,090	0	43,707	43,707	0		L
381317-10-6	GOLDEN WEST FINANCIAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	33,967		35,217	33,950	(445)	0	0	(445)	0	33,505	0	462	462	0		L
38141G-10-4	GOLDMAN SACHS		06/14/2006	Various	46,094.000	7,100,311		7,009,586	6,968,082	(208,828)	0	0	(208,828)	0	7,009,586	0	90,725	90,725	15,307		L
391648-10-2	GREATER BAY BANCORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	10,795		11,303	11,096	(1,332)	0	0	(1,332)	0	9,764	0	1,031	1,031	63		L
410867-10-5	HANOVER INS GROUP INC CO		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	21,666		14,946	20,968	(6,022)	0	0	(6,022)	0	14,946	0	6,720	6,720	0		L
413833-10-4	HARRIS AND HARRIS GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	3,913		4,359	4,185	15	0	0	15	0	4,200	0	(287)	(287)	0		L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		06/20/2006	Various	136,457.000	11,477,642		11,484,132	0	0	0	0	0	0	11,484,132	0	(6,490)	(6,490)	0		L
404132-10-2	HCC INSURANCE HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	31,072		25,418	31,320	(6,973)	0	0	(6,973)	0	24,347	0	6,725	6,725	68		L
440327-10-4	HORACE MANN EDUCATORS		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	5,237		5,708	5,640	(202)	0	0	(202)	0	5,438	0	(201)	(201)	0		L
453414-10-4	INDEPENDENCE COMMUNITY BANK		05/31/2006	Various	25,200.000	1,057,083		739,902	1,050,336	(317,245)	0	0	(317,245)	0	733,091	0	323,991	323,991	0		L
456607-10-0	INDYMAC BANCORP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	23,389		18,479	20,465	(2,653)	0	0	(2,653)	0	17,812	0	5,577	5,577	0		L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	24,003		24,402	23,435	(7,020)	0	0	(7,020)	0	16,415	0	7,588	7,588	11		L
472319-10-2	JEFFERIES GROUP INC NEW		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	27,307		15,831	23,400	(7,690)	0	0	(7,690)	0	15,710	0	11,597	11,597	0		L
46625H-10-0	JP MORGAN CHASE & CO		06/20/2006	Various	377,179.000	15,436,031		14,800,642	14,006,822	(1,061,838)	0	0	(1,061,838)	0	14,694,133	0	741,898	741,898	114,369		L
524901-10-5	LEGG MASON		04/26/2006	Various	36,550.000	4,569,903		1,922,985	4,580,812	(2,665,314)	0	0	(2,665,314)	0	1,915,497	0	2,654,406	2,654,406	6,579		L
527288-10-4	LEUCADIA NATIONAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	42,626		19,343	41,762	(22,419)	0	0	(22,419)	0	19,343	0	23,283	23,283	0		L
571748-10-2	MARSH & MCLENNAN		06/21/2006	Various	280,822.000	7,722,460		8,959,737	8,001,246	660,891	0	0	660,891	0	8,898,397	0	(1,175,937)	(1,175,937)	46,329		L
571834-10-0	MARSHALL & ILSLEY CORP		05/18/2006	Various	4,505.110	202,404		195,740	0	0	0	0	0	0	195,740	0	6,664	6,664	0		L
587405-10-1	MERCANTILE BANK		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	37,271		36,463	38,450	(2,519)	0	0	(2,519)	0	35,931	0	1,340	1,340	0		L
589400-10-0	MERCURY GENERAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	16,226		17,827	16,470	27	0	0	27	0	16,497	0	(271)	(271)	0		L
590188-10-8	MERRILL LYNCH & CO., INC		05/16/2006	Various	219,930.000	16,494,097		13,812,882	17,321,687	(3,508,805)	0	0	(3,508,805)	0	13,812,882	0	2,681,215	2,681,215	43,683		L
59156R-10-8	METLIFE INC		06/20/2006	Various	104,280.000	5,218,947		5,290,695	0	0	0	0	0	0	5,290,695	0	(71,748)	(71,748)	0		L
615369-10-5	MOODY'S CORP		06/07/2006	Various	7,200.000	390,348		462,903	514,512	(51,609)	0	0	(51,609)	0	462,903	0	(72,555)	(72,555)	448		L
617446-44-8	MORGAN STANLEY		06/20/2006	Various	89,080.000	5,085,860		5,797,986	0	0	0	0	0	0	5,797,986	0	(712,126)	(712,126)	7,034		L
635405-10-3	NATIONAL CITY CORP		06/20/2006	Various	335,520.000	12,194,661		11,822,228	9,886,472	(25,158)	0	0	(25,158)	0	11,792,075	0	402,585	402,585	104,814		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	2,100.000	35,162		39,212	36,792	(2,583)	0	0	(2,583)	0	34,209	0	953	953	0		L
670928-10-0	NUVEEN MUNI VALUE FUND		04/05/2006	WARBURG DILLION READ LLC	60,500.000	586,452		473,555	639,509	(125,053)	0	0	(125,053)	0	473,555	0	112,898	112,898	3,202		L
677240-10-3	OHIO CAS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	16,225		12,759	15,850	(3,092)	0	0	(3,092)	0	12,758	0	3,466	3,466	0		L
680223-10-4	OLD REPUBLIC INTL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,900.000	42,383		37,541	41,458	(4,252)	0	0	(4,252)	0	37,206	0	5,176	5,176	0		L
693475-10-5	PNC FINANCIAL SERVICES GROUP		06/20/2006	Various	235.000	16,204		16,137	0	0	0	0	0	0	16,137	0	66	66	0		L
743315-10-3	PROGRESSIVE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	63,792		67,705	62,556	366	0	0	366	0	62,922	0	870	870	0		L
743674-10-3	PROTECTIVE LIFE CORP		06/20/2006	Various	118,800.000	5,253,445		5,317,551	5,695,230	(571,507)	0	0	(571,507)	0	5,317,264	0	(63,819)	(63,819)	24,145		L
744320-10-2	PRUDENTIAL FINANCIA		06/20/2006	Various	49,361.000	3,734,975		3,730,052	3,461,560	(11,432)	0	0	(11,432)	0	3,730,052	0	4,923	4,923	0		L
750236-10-1	RADIAN GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	43,777		32,921	42,175	(9,254)	0	0	(9,254)	0	32,921	0	10,855	10,855	0		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	21,602		5,554	20,692	(15,138)	0	0	(15,138)	0	5,554	0	16,048	16,048	56		L
784117-10-3	S E I CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	21,324		17,175	20,265	(3,090)	0	0	(3,090)	0	17,175	0	4,149	4,149	0		L
78442P-10-6	SLM CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	68,008		74,702	67,522	975	0	0	975	0	68,497	0	(489)	(489)	0		L
845905-10-8	SOVEREIGN BANCORP, INC		06/13/2006	DISTRIBUTION	0.000	18,072		18,072	0	0	0	0	0	0	18,072	0	0	0	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
792860-10-8	ST. PAUL TRAVELERS COMPANIES		06/20/2006	Various	245,050.000	10,581,521		10,770,313	3,700,505	268,992	0	0	268,992	0	10,734,126	0	(152,605)	(152,605)	62,335		L
852891-10-0	STANCORP FINANCIAL GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	24,600		22,808	27,055	(5,562)	0	0	(5,562)	0	21,494	0	3,107	3,107	0		L
857477-10-3	STATE STREET CORP		06/07/2006	Various	6,200.000	382,512		382,178	157,118	(479)	0	0	(479)	0	382,130	0	382	382	494		L
867914-10-3	SUNTRUST BANKS, INC		06/20/2006	Various	110,199.000	8,466,651		8,270,998	6,570,155	128,311	0	0	128,311	0	8,225,699	0	240,952	240,952	65,818		L
784860-10-1	SVB FINANCIAL GROUP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	16,247		13,776	15,915	(2,363)	0	0	(2,363)	0	13,552	0	2,695	2,695	0		L
872275-10-2	TCF FINANCIAL		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	23,323		27,626	23,175	(36)	0	0	(36)	0	23,139	0	184	184	207		L
882673-10-6	TEXAS REGIONAL BANCSHARES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	11,470		11,284	11,796	(1,316)	0	0	(1,316)	0	10,480	0	990	990	56		L
69344M-10-1	THE PMI GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	37,112		34,606	36,736	(6,297)	0	0	(6,297)	0	30,439	0	6,673	6,673	42		L
902973-30-4	U.S. BANCORP		06/15/2006	LAZARD FRERES & COMPANY	35,000.000	1,082,121		1,117,676	0	0	0	0	0	0	1,117,676	0	(35,555)	(35,555)	0		L
913275-10-3	UNITRIN, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	19,494		11,646	18,604	(6,958)	0	0	(6,958)	0	11,646	0	7,848	7,848	0		L
91529Y-10-6	UNUMPROVIDENT CORP		05/15/2006	SG COWEN SECURITIES CORP	145,000.000	2,580,225		2,873,935	0	0	0	0	0	0	2,873,935	0	(293,710)	(293,710)	3,750		L
929903-10-2	WACHOVIA CORP		06/20/2006	Various	63,711.000	3,373,576		3,399,389	537,632	(78,750)	0	0	(78,750)	0	3,345,794	0	27,782	27,782	2,750		L
930059-10-0	WADDELL & REED FINANCIAL		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	17,121		18,659	16,170	(3,213)	0	0	(3,213)	0	12,957	0	4,164	4,164	105		L
939322-10-3	WASH MUTUAL INC		06/20/2006	Various	18,431.000	820,107		858,896	0	0	0	0	0	0	858,896	0	(38,789)	(38,789)	0		L
938824-10-9	WASHINGTON FEDERAL		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	16,448		18,589	16,940	(1,183)	0	0	(1,183)	0	15,757	0	691	691	140		L
947890-10-9	WEBSTER FINANCIAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	23,710		23,707	24,230	(1,175)	0	0	(1,175)	0	23,055	0	655	655	0		L
949746-10-1	WELLS FARGO & CO		06/20/2006	Various	50,295.000	3,344,117		3,368,609	287,415	(21,870)	0	0	(21,870)	0	3,365,381	0	(21,264)	(21,264)	0		L
957090-10-3	WESTAMERICA BANCORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	15,285		16,968	15,576	(45)	0	0	(45)	0	15,531	0	(246)	(246)	0		L
971807-10-2	WILMINGTON TRUST CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	26,630		21,981	26,010	(4,447)	0	0	(4,447)	0	21,563	0	5,067	5,067	0		L
G0070K-10-3	ACE LIMITED	F	06/20/2006	Various	97,870.000	4,772,951		5,481,525	4,920,874	346,352	0	0	346,352	0	5,438,072	0	(665,120)	(665,120)	21,761		U
G3223R-10-8	EVEREST RE GROUP LTD	F	04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	44,951		44,074	46,685	(4,078)	0	0	(4,078)	0	42,607	0	2,344	2,344	0		U
G54050-11-0	LAZARD LTD	F	06/02/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000.000	386,188		250,000	0	0	0	0	0	0	250,000	0	136,188	136,188	4,141		L
G98255-10-5	***XL CAPITAL LTD	F	06/20/2006	Various	115,984.000	7,211,207		8,124,874	7,435,734	613,174	0	0	613,174	0	8,048,908	0	(837,701)	(837,701)	43,276		U
F1063N-19-6	BNP PARIBAS EUR2 SUB RIGHTS 20/03/06	D	04/14/2006	DIRECT	75,020.000	0		0	72,019	(70,734)	0	0	(70,734)	(1,286)	0	0	0	0	0		U
F1063K-24-2	BNP PARIBAS ORD EUR2 RFD (01/06/06)	D	06/01/2006	DIRECT	7,502.000	628,893		595,700	672,432	(78,952)	0	0	(78,952)	2,219	595,700	33,193	0	33,193	0		U
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	06/13/2006	ALLIANCE BERNSTEIN	78,180.000	2,433,127		2,249,099	2,662,324	(485,679)	0	0	(485,679)	72,454	2,249,099	71,791	112,237	184,028	45,189		U
X56533-11-4	NATL BK OF GREECE EUR4.80(REGD)	D	04/06/2006	ALLIANCE BERNSTEIN	47,805.000	2,320,881		2,029,845	2,244,636	(178,576)	0	0	(178,576)	(36,215)	2,029,845	55,021	236,015	291,036	0		U
G03815-11-8	ANGLO IRISH BANK EUR0.16	D	05/12/2006	ALLIANCE BERNSTEIN	174,228.000	2,858,577		2,133,959	2,867,444	(981,340)	0	0	(981,340)	247,854	2,133,959	(76,845)	801,463	724,618	0		U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	05/22/2006	ALLIANCE BERNSTEIN	67.000	988,826		1,046,387	0	0	0	0	0	0	1,046,387	44,884	(102,445)	(57,561)	0		U
J69155-10-9	SANYO SHINPAN FIN JPY50	D	06/26/2006	ALLIANCE BERNSTEIN	20,800.000	1,128,679		1,392,175	1,286,896	(20,393)	0	0	(20,393)	125,673	1,392,175	(68,027)	(195,469)	(263,496)	6,436		U
G5542W-10-6	LLOYDS	D	06/14/2006	ALLIANCE BERNSTEIN	241,900.000	2,286,410		1,988,888	2,285,955	(420,133)	0	0	(420,133)	123,066	1,988,888	17,558	279,964	297,522	116,225		U
6799999 - Common Stocks - Banks, Trust and Insurance Companies						263,528,328	XXX	258,250,158	204,287,324	(12,393,595)	0	0	(12,393,595)	533,765	257,096,377	77,575	6,354,376	6,431,951	1,015,403	XXX	XXX
885535-10-4	3 COM CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	3,200.000	17,855		14,691	16,384	(4,992)	0	0	(4,992)	0	11,392	0	6,463	6,463	0		L
88579Y-10-1	3M COMPANY		06/09/2006	Various	94,060.000	7,874,770		6,999,263	6,143,000	(237,281)	0	0	(237,281)	0	6,997,620	0	877,150	877,150	26,110		L
65440K-10-6	99 CENTS ONLY STORES		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	4,871		13,457	5,424	(1,796)	0	0	(1,796)	0	3,628	0	1,243	1,243	0		L
002824-10-0	ABBOTT LABS		06/20/2006	Various	20,234.000	855,360		874,613	220,844	8,106	0	0	8,106	0	874,613	0	(19,253)	(19,253)	2,744		L
004239-10-9	ACADIA REALTY TRUST		06/28/2006	Various	15,000.000	334,212		318,624	353,250	(35,024)	0	0	(35,024)	0	318,624	0	15,589	15,589	2,680		L
004930-20-2	ACTIVISION		04/26/2006	MORGAN STANLEY DEAN WITTER	2,300.000	31,842		34,308	31,717	(1,965)	0	0	(1,965)	0	29,752	0	2,090	2,090	0		L
005125-10-9	ACXIOM CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	18,414		13,877	18,088	(4,211)	0	0	(4,211)	0	13,877	0	4,537	4,537	0		L
00686U-10-4	ADESA INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	17,974		16,095	18,718	(3,415)	0	0	(3,415)	0	15,303	0	2,671	2,671	0		L
00724F-10-1	ADOBE SYSTEMS		04/26/2006	MORGAN STANLEY DEAN WITTER	1,800.000	68,238		71,255	62,856	702	0	0	702	0	63,558	0	4,680	4,680	0		L
00738A-10-6	ADTRAN INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	15,294		15,046	15,708	(3,358)	0	0	(3,358)	0	12,350	0	2,944	2,944	0		L
00751Y-10-6	ADVANCED AUTO PARTS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	38,687		43,336	41,640	(100)	0	0	(100)	0	41,540	0	(2,853)	(2,853)	60		L
00763M-10-8	ADVANCED MEDICAL OPTICS		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	28,150		24,262	27,984	(4,696)	0	0	(4,696)	0	23,288	0	4,861	4,861	0		L
007903-10-7	ADVANCED MICRO DEVICES, INC		04/26/2006	Various	42,900.000	1,432,769		1,800,127	1,422,564	335,708	0	0	335,708	0	1,758,272	0	(325,503)	(325,503)	0		L
007974-10-8	ADVENT SOFTWARE		04/26/2006	MORGAN STANLEY DEAN WITTER	100.000	3,063		1,642	2,842	(1,200)	0	0	(1,200)	0	1,642	0	1,420	1,420	0		L
007865-10-8	AEROPOSTALE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	14,943		14,226	15,080	(4,595)	0	0	(4,595)	0	10,485	0	4,458	4,458	0		L
00817Y-10-8	AETNA INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,600.000	73,461		74,185	78,624	(4,439)	0	0	(4,439)	0	74,185	0	(724)	(724)	0		L
00826T-10-8	AFFYMETRIX INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	17,210		24,316	19,758	(162)	0	0	(162)	0	19,596	0	(2,386)	(2,386)	0		A
001084-10-2	AGCO CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	16,652		14,248	14,518	(2,856)	0	0	(2,856)	0	11,662	0	4,990	4,990	0		L
00846U-10-1	AGILENT TECHNOLOGIE		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	46,673		40,523	45,060	(4,537)	0	0	(4,537)	0	40,523	0	6,150	6,150	0		L
009363-10-2	AIRGAS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	20,760		12,726	19,545	(7,275)	0	0	(7,275)	0	12,270	0	8,490	8,490	0		L
00949P-10-8	AIRTRAN HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	10,852		10,374	12,677	(4,942)	0	0	(4,942)	0	7,735	0	3,117	3,117	0		L
011659-10-9	ALASKA AIR GROUP, INC		06/15/2006	Various	38,700.000	1,455,389		1,357,567	7,090	(1,258)	0	0	(1,258)	0	1,357,567	0	97,822	97,822	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
012653-10-1	ALBEMARLE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	15,066		10,847	13,605	(2,758)	0	0	(2,758)	0	10,847	0	4,218	4,218	50		L
013104-10-4	ALBERTSON'S, INC		06/01/2006	CANTOR, FITZGERALD & CO	20,383.000	523,452		510,737	523,232	(44,400)	0	0	(44,400)	0	478,832	0	44,620	44,620	3,873		L
013817-10-1	ALCOA INC		06/20/2006	Various	328,826.000	10,052,378		10,062,416	7,411,900	(178,914)	0	0	(178,914)	0	9,931,669	0	120,709	120,709	35,480		L
014482-10-3	ALEXANDER & BALDWIN, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	19,723		18,748	19,072	(1,268)	0	0	(1,268)	0	17,804	0	1,919	1,919	0		L
015271-10-9	ALEXANDRIA REAL ESTATE		06/29/2006	DISTRIBUTION	0.000	4,770		4,770	0	0	0	0	0	0	4,770	0	0	0	0		L
018490-10-2	ALLERGAN INC		05/15/2006	Various	6,800.000	649,621		678,723	43,400	0	0	0	0	0	676,296	0	(26,675)	(26,675)	0		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	33,303		24,951	28,062	(6,678)	0	0	(6,678)	0	21,384	0	11,919	11,919	0		L
018804-10-4	ALLIANT TECHSYSTEMS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	24,105		21,690	23,151	(2,010)	0	0	(2,010)	0	21,141	0	2,964	2,964	0		L
020039-10-3	ALLTEL CORP		06/20/2006	Various	99,764.000	6,093,468		6,352,706	6,066,039	(94,044)	0	0	(94,044)	0	6,352,706	0	(259,238)	(259,238)	35,568		L
023135-10-6	AMAZON CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	35,543		44,151	36,510	160	0	0	160	0	36,670	0	(1,127)	(1,127)	0		L
00163T-10-9	AMB PROPERTY CORP		04/26/2006	Various	700.000	41,040		33,922	37,989	(9,791)	0	0	(9,791)	0	33,770	0	7,271	7,271	297		L
002896-20-7	AMBERCROMBIE & FITCH CL A		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	48,175		50,483	46,640	(264)	0	0	(264)	0	46,376	0	1,799	1,799	0		L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/18/2006	DISTRIBUTION	0.000	2,032		2,032	0	0	0	0	0	0	2,032	0	0	0	0		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	37,328		29,298	35,832	(8,088)	0	0	(8,088)	0	27,744	0	9,584	9,584	90		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	13,091		15,334	12,972	96	0	0	96	0	13,068	0	23	23	48		L
031100-10-0	AMETEK INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	29,927		24,879	26,976	(2,186)	0	0	(2,186)	0	24,790	0	5,138	5,138	0		L
031162-10-0	AMGEN		04/26/2006	Various	17,600.000	1,249,000		1,247,226	1,280,400	(54,211)	0	0	(54,211)	0	1,226,189	0	22,811	22,811	0		L
032095-10-1	AMPHENOL GROUP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	40,372		27,200	36,526	(9,741)	0	0	(9,741)	0	26,785	0	13,587	13,587	21		L
032654-10-5	ANALOG DEVICES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	41,648		41,667	42,119	(732)	0	0	(732)	0	41,387	0	261	261	0		L
036115-10-3	ANNTAYLOR STORES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	25,987		23,719	25,753	(2,034)	0	0	(2,034)	0	23,719	0	2,269	2,269	0		L
03674E-10-8	ANTEON INTERNATIONAL CORP		06/08/2006	Various	11,000.000	609,661		481,239	600,160	(118,921)	0	0	(118,921)	0	481,239	0	128,423	128,423	0		L
037411-10-5	APACHE CORP		05/31/2006	Various	38,200.000	2,481,709		2,734,969	2,109,422	217,795	0	0	217,795	0	2,718,815	0	(237,106)	(237,106)	3,220		L
03748R-10-1	APARTMENT INVT & MGMT CO		04/21/2006	CITIGROUP GLOBAL MARKETS	41,050.000	1,883,255		1,499,668	1,925,245	(425,577)	0	0	(425,577)	0	1,499,668	0	383,587	383,587	0		L
037833-10-0	APPLE COMPUTER		06/07/2006	Various	56,800.000	3,614,796		4,028,235	1,254,400	168,309	0	0	168,309	0	4,019,816	0	(405,020)	(405,020)	0		L
037899-10-1	APPLEBEES INTL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	16,330		19,544	17,185	(2,933)	0	0	(2,933)	0	14,252	0	2,078	2,078	0		L
038222-10-5	APPLIED MATERIALS		06/07/2006	Various	43,200.000	718,125		852,202	756,432	79,088	0	0	79,088	0	835,520	0	(117,395)	(117,395)	1,910		L
03822W-10-9	APPLIED MICRO CIRCUITS CORP		05/25/2006	CANTOR, FITZGERALD & CO	16,900.000	50,720		93,393	68,783	(22,118)	0	0	(22,118)	0	46,665	0	4,056	4,056	0		L
037933-10-8	APRIA HEALTHCARE GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	8,695		12,324	9,192	(184)	0	0	(184)	0	9,008	0	(313)	(313)	0		L
03839G-10-5	AQUANTIVE INC		06/07/2006	Various	61,200.000	1,395,488		1,504,171	0	0	0	0	0	0	1,504,171	0	(108,683)	(108,683)	0		L
039380-10-0	ARCH COAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	59,224		48,957	45,564	(237)	0	0	(237)	0	45,327	0	13,897	13,897	0		L
039483-10-2	ARCHER-DANIELS-MIDLAND CO		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	33,425		34,579	0	0	0	0	0	0	34,579	0	(1,154)	(1,154)	0		L
042735-10-0	ARROW ELECTRONICS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	35,632		28,350	32,270	(3,943)	0	0	(3,943)	0	28,327	0	7,305	7,305	0		L
043127-10-9	ARTESYN TECHNOLOGIES		04/28/2006	CANTOR, FITZGERALD & CO	12,300.000	134,804		140,095	120,450	(57,146)	0	0	(57,146)	0	77,606	0	57,198	57,198	0		L
043353-10-1	ARVINMERITOR INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	9,836		11,026	8,946	(78)	0	0	(78)	0	8,868	0	968	968	0		L
045604-10-5	ASSOCIATED ESTATES		04/11/2006	DISTRIBUTION	0.000	6,946		6,946	0	0	0	0	0	0	6,946	0	0	0	0		L
00206R-10-2	AT&T INC		04/26/2006	MORGAN STANLEY DEAN WITTER	8,600.000	225,141		211,342	232,544	(28,810)	0	0	(28,810)	0	203,734	0	21,407	21,407	2,860		L
049513-10-4	ATMEL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	3,500.000	19,739		11,125	16,520	(9,380)	0	0	(9,380)	0	7,140	0	12,599	12,599	0		L
052800-10-9	AUTOLIV INV		06/20/2006	Various	103,840.000	5,637,931		5,279,910	3,683,358	(502,203)	0	0	(502,203)	0	5,279,910	0	358,021	358,021	20,544		L
053015-10-3	AUTOMATIC DATA PROC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,800.000	81,928		81,655	82,224	(569)	0	0	(569)	0	81,655	0	273	273	333		L
053807-10-3	AVNET INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	31,650		30,727	30,456	(1,758)	0	0	(1,758)	0	28,698	0	2,952	2,952	0		L
053893-10-3	AVOCENT CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	12,731		12,428	12,696	(2,281)	0	0	(2,281)	0	10,415	0	2,316	2,316	0		L
054303-10-2	AVON PRODUCTS		05/16/2006	MORGAN STANLEY DEAN WITTER	38,200.000	1,230,299		1,100,183	1,128,354	(93,668)	0	0	(93,668)	0	1,100,183	0	130,115	130,115	6,440		L
054802-10-3	AZTAR CORP		06/29/2006	CANTOR, FITZGERALD & CO	5,300.000	275,618		159,503	146,965	(70,356)	0	0	(70,356)	0	159,503	0	116,115	116,115	0		L
057224-10-7	BAKER HUGHES		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	79,868		68,689	68,400	289	0	0	289	0	68,689	0	11,179	11,179	0		L
058498-10-6	BALL CORP		04/27/2006	LEHMAN BROTHERS INC	34,300.000	1,344,203		1,500,117	0	0	0	0	0	0	1,500,117	0	(155,914)	(155,914)	0		L
059815-10-0	BANDAG, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	100.000	4,105		2,901	4,187	(1,286)	0	0	(1,286)	0	2,901	0	1,204	1,204	34		L
066821-10-9	BANTA CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	10,167		9,578	10,396	(1,070)	0	0	(1,070)	0	9,326	0	841	841	36		L
067383-10-9	BARD (C.R.) INC		06/20/2006	Various	24,800.000	1,752,948		1,838,960	0	0	0	0	0	0	1,838,960	0	(86,011)	(86,011)	2,678		L
067774-10-9	BARNES & NOBLE		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	22,803		21,480	23,125	(1,915)	0	0	(1,915)	0	21,210	0	1,593	1,593	0		L
071813-10-9	BAXTER INTERNATIONA		05/31/2006	Various	100,900.000	3,801,919		3,885,252	3,811,142	(33,850)	0	0	(33,850)	0	3,881,277	0	(79,358)	(79,358)	0		L
075560-10-5	BEAZER HOMES USA		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	18,911		16,198	19,710	(3,512)	0	0	(3,512)	0	16,198	0	2,713	2,713	0		L
075811-10-9	BECKMAN COULTER INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	25,352		33,382	27,285	(635)	0	0	(635)	0	26,650	0	(1,298)	(1,298)	0		L
075887-10-9	BECTON DICKINSON		06/13/2006	Various	7,200.000	422,392		460,358	443,376	16,508	0	0	16,508	0	459,884	0	(37,492)	(37,492)	1,376		L
075896-10-0	BED BATH & BEYOND		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	34,432		33,608	34,560	(952)	0	0	(952)	0	33,608	0	823	823	0		L
079860-10-2	BELLSOUTH CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	2,100.000	71,062		72,382	72,765	(383)	0	0	(383)	0	72,382	0	(1,320)	(1,320)	609		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
080555-10-5	BELO CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	14,813		17,591	15,904	(16)	0	0	(16)	0	15,888	0	(1,075)	(1,075)	0		L
086516-10-1	BEST BUY CO. INC		06/07/2006	Various	9,200.000	481,811		484,563	195,755	(19,745)	0	0	(19,745)	0	483,625	0	(1,814)	(1,814)	280		L
09062X-10-3	BIOGEN IDEC INC		06/28/2006	Various	19,300.000	851,470		919,628	833,670	9,245	0	0	9,245	0	918,900	0	(67,430)	(67,430)	0		L
090613-10-0	BIOMET INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	26,211		27,192	0	0	0	0	0	0	27,192	0	(981)	(981)	0		L
055472-10-4	BISYS GROUP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	14,296		19,313	13,480	10	0	0	10	0	13,490	0	806	806	0		L
05548J-10-6	BJ'S WHOLESALE CLUB		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	18,144		18,974	18,906	(2,334)	0	0	(2,334)	0	16,572	0	1,572	1,572	0		L
09643P-10-8	BLYTH INC		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	4,244		4,694	4,204	12	0	0	12	0	4,216	0	28	28	0		L
096761-10-1	BOB EVANS FARMS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	8,683		8,275	8,913	(2,055)	0	0	(2,055)	0	6,858	0	1,825	1,825	0		L
097023-10-5	BOEING COMPANY		06/07/2006	Various	4,400.000	361,564		353,885	116,895	(14,287)	0	0	(14,287)	0	353,885	0	7,679	7,679	0		L
099709-10-7	BORDERS GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	14,443		14,136	15,144	(2,202)	0	0	(2,202)	0	12,942	0	1,501	1,501	60		L
099724-10-6	BORG WARNER INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	30,414		26,283	30,020	(3,937)	0	0	(3,937)	0	26,083	0	4,331	4,331	0		L
101121-10-1	BOSTON PROPERTIES		06/28/2006	DISTRIBUTION	0.000	33,132		33,132	0	0	0	0	0	0	33,132	0	0	0	0		L
101137-10-7	BOSTON SCIENTIFIC		05/16/2006	Various	56,600.540	1,179,809		1,355,128	1,304,642	45,181	0	0	45,181	0	1,349,824	0	(170,015)	(170,015)	0		L
102183-10-0	BOWATER, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	14,610		25,817	14,790	(14,790)	0	0	(14,790)	0	0	0	14,610	14,610	100		L
103304-10-1	BOYD GAMING CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	20,415		10,336	19,976	(9,640)	0	0	(9,640)	0	10,336	0	10,079	10,079	0		L
105368-20-3	BRANDYWINE REALTY		04/27/2006	GREEN STREET ADVISORS	20,000.000	563,183		611,889	289,016	(7,280)	0	0	(7,280)	0	611,889	0	(48,707)	(48,707)	3,822		L
05564E-10-6	BRE PROPERTIES INC		06/13/2006	DISTRIBUTION	0.000	5,475		5,475	0	0	0	0	0	0	5,475	0	0	0	0		L
109641-10-0	BRINKER INTERNATIONAL, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	27,200		26,296	29,575	(3,791)	0	0	(3,791)	0	25,784	0	1,416	1,416	0		L
109696-10-4	BRINKS COMPANY		04/26/2006	Various	3,300.000	167,051		154,325	167,508	(13,188)	0	0	(13,188)	0	154,320	0	12,731	12,731	0		L
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/20/2006	Various	101,474.000	2,535,812		2,495,199	2,497,275	(10,058)	0	0	(10,058)	0	2,487,217	0	48,595	48,595	28,413		L
111320-10-7	BROADCOM CORPORATIO		05/09/2006	Various	42,100.000	1,705,493		1,922,730	379,808	(142)	0	0	(142)	0	1,921,779	0	(216,286)	(216,286)	0		L
11161E-10-1	BROADWING CORP		06/09/2006	WEEDEN & COMPANY	26,300.000	292,016		381,550	0	0	0	0	0	0	381,550	0	(89,535)	(89,535)	0		L
121579-10-6	BURLINGTON COAT FACTORY WRHS		04/13/2006	CANTOR, FITZGERALD & CO	5,000.000	227,262		80,783	227,250	(146,467)	0	0	(146,467)	0	80,783	0	146,479	146,479	0		L
12189T-10-4	BURLINGTON NORTHERN SANTA FE		06/07/2006	INVESTMENT TECHNOLOGY GROUP, INC	4,000.000	307,031		309,760	0	0	0	0	0	0	309,760	0	(2,729)	(2,729)	0		L
12541W-20-9	C.H. ROBINSON WORLDWIDE		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	73,808		48,731	73,635	(25,246)	0	0	(25,246)	0	48,389	0	25,419	25,419	195		L
12673P-10-5	CA INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	32,406		35,762	35,373	(39)	0	0	(39)	0	35,334	0	(2,928)	(2,928)	0		L
127055-10-1	CABOT CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	17,991		16,823	16,995	(797)	0	0	(797)	0	16,198	0	1,793	1,793	0		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	7,350		11,308	7,420	(1,600)	0	0	(1,600)	0	5,820	0	1,530	1,530	0		L
127387-10-8	CADENCE DESIGNS SYS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	2,300.000	41,752		54,791	42,527	(11,270)	0	0	(11,270)	0	31,257	0	10,495	10,495	0		L
131193-10-4	CALLOWAY GOLF COMPANY		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	9,545		10,399	10,320	(2,640)	0	0	(2,640)	0	7,680	0	1,865	1,865	42		L
133131-10-2	CAMDEN PROP		06/28/2006	DISTRIBUTION	0.000	2,640		2,640	0	0	0	0	0	0	2,640	0	0	0	0		L
13342B-10-5	CAMERON INTERNATIONAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	48,477		36,897	44,080	(7,183)	0	0	(7,183)	0	36,897	0	11,579	11,579	0		L
14149Y-10-8	CARDINAL HEALTH IN		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	81,394		85,492	89,424	(3,932)	0	0	(3,932)	0	85,492	0	(4,098)	(4,098)	72		L
141665-10-9	CAREER EDUCATION CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	33,003		36,155	33,957	(3,807)	0	0	(3,807)	0	30,150	0	2,853	2,853	0		L
141705-10-3	CAREMARK RX		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	53,706		61,153	59,016	(96)	0	0	(96)	0	58,920	0	(5,214)	(5,214)	0		L
142339-10-0	CARLISLE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	25,512		20,981	24,540	(5,748)	0	0	(5,748)	0	18,792	0	6,720	6,720	0		L
143130-10-2	CARMAX INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	32,220		32,671	29,412	(5,859)	0	0	(5,859)	0	23,553	0	8,667	8,667	0		L
143658-30-0	CARNIVAL CRUISE LINES		05/31/2006	Various	104,000.000	4,157,761		5,184,822	4,154,349	320,652	0	0	320,652	0	5,151,087	0	(993,326)	(993,326)	22,050		L
144418-10-0	CARRAMERICA REALTY CORP		05/05/2006	Various	120,000.000	5,360,386		5,372,258	5,353,200	19,058	0	0	19,058	0	5,372,258	0	(11,872)	(11,872)	0		L
148411-10-1	CASTLE A M & CO		05/25/2006	CANTOR, FITZGERALD & CO	3,500.000	97,918		55,234	82,600	(75,076)	0	0	(75,076)	0	32,817	0	65,101	65,101	210		L
148867-10-4	CATALINA MARKETING CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	7,147		11,573	6,930	(105)	0	0	(105)	0	6,825	0	322	322	0		L
149123-10-1	CATERPILLAR INC		06/26/2006	Various	15,300.000	1,110,054		1,129,871	394,955	(17,723)	0	0	(17,723)	0	1,129,871	0	(19,817)	(19,817)	1,375		L
124830-10-0	CBL AND ASSOCIATES		05/05/2006	GREEN STREET ADVISORS	24,000.000	940,899		976,237	0	0	0	0	0	0	976,237	0	(35,337)	(35,337)	0		L
12489V-10-6	CBRL GROUP INC		04/28/2006	Various	5,300.000	219,790		182,330	232,723	(53,269)	0	0	(53,269)	0	179,454	0	40,337	40,337	689		L
12512N-10-5	CDW CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	29,977		23,596	29,425	(5,829)	0	0	(5,829)	0	23,596	0	6,382	6,382	0		L
150602-20-9	CEDAR SHOPPING CENTERS INC		05/10/2006	Various	20,000.000	307,612		295,676	316,800	(26,712)	0	0	(26,712)	0	295,676	0	11,937	11,937	0		L
156708-10-9	CEPHALON INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	32,359		28,465	30,125	(10,850)	0	0	(10,850)	0	19,275	0	13,084	13,084	0		L
156779-10-0	CERIDIAN CORP NEW		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	28,761		23,410	30,540	(8,044)	0	0	(8,044)	0	22,496	0	6,265	6,265	0		L
159864-10-7	CHARLES RIVER LAB		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	28,369		28,975	29,412	(3,744)	0	0	(3,744)	0	25,668	0	2,701	2,701	0		L
162813-10-9	CHECKFREE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	43,047		32,226	40,400	(8,857)	0	0	(8,857)	0	31,543	0	11,504	11,504	0		L
163072-10-1	CHEESECAKE FACTORY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	22,837		25,343	26,215	(4,655)	0	0	(4,655)	0	21,560	0	1,277	1,277	0		L
163893-10-0	CHEMTURA CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	2,000.000	24,362		30,619	23,560	40	0	0	40	0	23,600	0	762	762	0		L
166764-10-0	CHEVRON CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	6,000.000	364,753		371,573	347,820	3,240	0	0	3,240	0	351,060	0	13,693	13,693	0		L
168615-10-2	CHICO FAS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,600.000	55,830		60,574	65,024	(6,359)	0	0	(6,359)	0	58,665	0	(2,834)	(2,834)	0		L
170040-10-9	CHIRON CORP		04/19/2006	CANTOR, FITZGERALD & CO	6,000.000	287,752		262,045	274,860	(13,513)	0	0	(13,513)	0	261,348	0	26,404	26,404	0		L
170388-10-2	CHOICEPOINT INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	34,820		34,392	35,800	(1,408)	0	0	(1,408)	0	34,392	0	428	428	0		L
171340-10-2	CHURCH & DWIGHT CO		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	18,131		17,930	18,460	(1,880)	0	0	(1,880)	0	16,580	0	1,551	1,551	0		L
125509-10-9	CIGNA CORP		06/20/2006	Various	101,679.000	9,325,937		11,627,092	10,919,832	(970,895)	0	0	(970,895)	0	11,625,796	0	(2,299,859)	(2,299,859)	1,110		L
171871-10-6	CINCINNATI BELL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	2,000.000	8,857		12,329	9,040	(1,940)	0	0	(1,940)	0	7,100	0	1,757	1,757	0		L
17275R-10-2	CISCO SYSTEMS		06/07/2006	Various	45,700.000	931,321		1,001,717	927,476	(89,013)	0	0	(89,013)	0	899,685	0	31,636	31,636	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
179584-10-7	CLAIRES STORES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	32,454		25,409	32,679	(7,270)	0	0	(7,270)	0	25,409	0	7,045	7,045	0		L
189754-10-4	COACH INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	39,563		40,487	41,496	(1,312)	0	0	(1,312)	0	40,184	0	(622)	(622)	0		L
191216-10-0	COCA COLA CO		06/20/2006	Various	169,615.000	7,275,543		7,238,893	4,221,124	12,541	0	0	12,541	0	7,237,559	0	37,984	37,984	29,610		L
191219-10-4	COCA-COLA ENTERPRISES, INC		05/23/2006	Various	315,000.000	6,237,374		6,089,037	6,344,046	(318,386)	0	0	(318,386)	0	6,085,635	0	151,739	151,739	0		L
192446-10-2	COGNIZANT TECH SOLUTIONS		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	75,830		56,782	71,388	(14,879)	0	0	(14,879)	0	56,509	0	19,321	19,321	0		L
194162-10-3	COLGATE-PALMOLIVE		06/19/2006	Various	34,800.000	2,107,165		2,089,712	125,620	(3,960)	0	0	(3,960)	0	2,087,622	0	19,543	19,543	704		L
195872-10-6	COLONIAL PROPERTY TRUST		05/04/2006	DISTRIBUTION	0.000	2,295		2,295	0	0	0	0	0	0	2,295	0	0	0	0		L
20030N-10-1	COMCAST CORP CLASS A		06/20/2006	Various	23,700.000	752,899		732,470	138,648	1,961	0	0	1,961	0	723,991	0	28,908	28,908	0		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		06/20/2006	Various	27,600.000	881,499		856,761	104,480	1,200	0	0	1,200	0	850,492	0	31,007	31,007	0		L
200336-10-5	COMDISCO, INC		06/07/2006	DISTRIBUTION	0.000	4,715		0	0	0	0	0	0	0	0	0	4,715	4,715	0		U
203372-10-7	COMMSCOPE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	14,242		9,829	14,275	(5,302)	0	0	(5,302)	0	8,973	0	5,269	5,269	0		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	34,310		34,382	32,535	171	0	0	171	0	32,706	0	1,604	1,604	0		L
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		05/10/2006	Various	13,000.000	357,335		312,000	0	0	0	0	0	0	312,000	0	45,335	45,335	0		L
205862-40-2	COMVERSE TECHNOLOGY		04/19/2006	SG COWEN SECURITIES CORP	20,000.000	455,398		527,464	470,600	56,864	0	0	56,864	0	527,464	0	(72,066)	(72,066)	0		L
20825C-10-4	CONOCOPHILLIPS		06/20/2006	Various	162,252.000	9,725,147		10,535,141	2,544,945	(129,056)	0	0	(129,056)	0	10,535,141	0	(809,994)	(809,994)	48,799		L
205944-10-1	CON-WAY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	22,108		20,709	19,976	(1,154)	0	0	(1,154)	0	18,822	0	3,286	3,286	0		L
217204-10-6	COPART INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	16,032		15,042	16,470	(2,616)	0	0	(2,616)	0	13,854	0	2,178	2,178	0		L
218868-10-7	CORINTHIAN COLLEGES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	11,598		20,841	11,520	(2,048)	0	0	(2,048)	0	9,472	0	2,126	2,126	0		L
219350-10-5	CORNING INC		06/09/2006	Various	86,800.000	2,000,264		2,149,608	1,318,590	(157,050)	0	0	(157,050)	0	2,149,608	0	(149,343)	(149,343)	0		L
21988R-10-2	CORPORATE EXECUTIVE BOARD		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	32,920		23,983	30,270	(6,287)	0	0	(6,287)	0	23,983	0	8,937	8,937	0		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		06/28/2006	DISTRIBUTION	0.000	4,494		4,494	0	0	0	0	0	0	4,494	0	0	0	0		L
22160K-10-5	COSTCO WHOLESALE CORP		04/26/2006	Various	31,500.000	1,708,981		1,319,364	1,706,040	(386,676)	0	0	(386,676)	0	1,319,364	0	389,617	389,617	0		L
222795-10-6	COUSINS PROPERTY		05/12/2006	DISTRIBUTION	0.000	438		438	0	0	0	0	0	0	438	0	0	0	0		L
222816-10-0	COVANCE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	30,731		23,677	29,375	(6,162)	0	0	(6,162)	0	23,213	0	7,519	7,519	0		L
12618M-10-0	CPI INTERNATIONAL INC		05/03/2006	WARBURG DILLION READ LLC	6,600.000	118,730		118,800	0	0	0	0	0	0	118,800	0	(70)	(70)	0		L
224399-10-5	CRANE CO		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	17,619		11,485	16,404	(5,764)	0	0	(5,764)	0	10,640	0	6,979	6,979	0		L
225302-10-8	CREDENCE SYS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	6,402		8,017	6,606	(270)	0	0	(270)	0	6,336	0	66	66	0		L
225447-10-1	CREE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	17,556		15,625	19,686	(4,631)	0	0	(4,631)	0	15,055	0	2,501	2,501	0		L
225756-10-5	CRESCENT REAL ESTATE		04/26/2006	DISTRIBUTION	0.000	16,906		16,906	0	0	0	0	0	0	16,906	0	0	0	0		L
126349-10-9	CSG SYSTEMS INTERNATION		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	10,161		7,321	9,304	(2,151)	0	0	(2,151)	0	7,153	0	3,008	3,008	0		L
125965-10-3	CSK AUTO CORP		05/02/2006	Various	75,000.000	933,816		1,114,677	1,040,250	74,427	0	0	74,427	0	1,114,677	0	(180,861)	(180,861)	0		L
126650-10-0	CVS CORP		06/07/2006	Various	15,700.000	448,046		455,102	197,142	(9,313)	0	0	(9,313)	0	455,102	0	(7,056)	(7,056)	256		L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	20,875		17,255	20,340	(3,640)	0	0	(3,640)	0	16,700	0	4,176	4,176	0		L
232820-10-0	CYTEC INDUSTRIES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	18,590		16,034	18,003	(5,955)	0	0	(5,955)	0	12,048	0	6,542	6,542	0		L
232946-10-3	CYTYC CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	24,092		24,355	25,362	(5,076)	0	0	(5,076)	0	20,286	0	3,806	3,806	0		L
235851-10-2	DANAHER CORP		06/07/2006	Various	6,200.000	395,195		387,830	133,455	(8,599)	0	0	(8,599)	0	387,830	0	7,365	7,365	42		L
24702R-10-1	DELL INC		06/07/2006	Various	30,700.000	788,503		930,376	913,632	16,744	0	0	16,744	0	930,376	0	(141,873)	(141,873)	0		L
248019-10-1	DELUXE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	9,768		15,704	10,468	92	0	0	92	0	10,560	0	(792)	(792)	0		L
247916-20-8	DENBURY RESOURCES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	31,053		21,026	28,503	(7,911)	0	0	(7,911)	0	20,592	0	10,461	10,461	0		L
249030-10-7	DENTSPLY INTERNATIONAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	40,763		38,643	40,705	(2,153)	0	0	(2,153)	0	38,552	0	2,211	2,211	49		L
251591-10-3	DEVELOPERS DIVER REALTY CORP		06/15/2006	Various	900.000	51,422		44,002	49,275	(12,907)	0	0	(12,907)	0	40,352	0	11,070	11,070	513		L
251893-10-3	DEVRY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	13,700		11,264	11,385	(1,925)	0	0	(1,925)	0	9,460	0	4,240	4,240	0		L
253651-10-3	DIEBOLD, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	25,526		32,764	24,660	(4,008)	0	0	(4,008)	0	20,652	0	4,874	4,874	0		L
25459L-10-6	DIRECTV GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	2,300.000	39,415		32,568	37,720	(5,152)	0	0	(5,152)	0	32,568	0	6,847	6,847	0		L
254687-10-6	DISNEY (WALT) CO. (THE)		05/31/2006	Various	176,000.000	5,337,374		4,756,217	4,306,216	(294,987)	0	0	(294,987)	0	4,652,747	0	684,627	684,627	0		L
256747-10-6	DOLLAR TREE STORES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	23,249		33,677	24,903	(5,427)	0	0	(5,427)	0	19,476	0	3,773	3,773	0		L
257651-10-9	DONALDSON CO		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	20,098		14,398	20,274	(5,876)	0	0	(5,876)	0	14,398	0	5,701	5,701	0		L
260543-10-3	DOW CHEMICAL CO		06/20/2006	Various	919.000	34,729		35,084	0	0	0	0	0	0	35,084	0	(355)	(355)	0		L
261608-10-3	DRESSER RAND GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,600.000	39,557		35,945	0	0	0	0	0	0	35,945	0	3,612	3,612	0		L
23330X-10-0	DRS TECHNOLOGIES INC COM		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	22,773		20,078	21,948	(1,870)	0	0	(1,870)	0	20,078	0	2,696	2,696	0		L
233326-10-7	DST SYSTEMS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	36,947		36,773	34,764	(7,056)	0	0	(7,056)	0	27,708	0	9,239	9,239	0		L
263534-10-9	DU PONT (E.I.)		06/20/2006	Various	238,079.000	9,703,260		10,209,745	9,378,176	135,993	0	0	135,993	0	10,199,948	0	(496,688)	(496,688)	80,023		L
264411-50-5	DUKE REALTY CORPORATION		05/10/2006	DISTRIBUTION	0.000	10,680		10,680	0	0	0	0	0	0	10,680	0	0	0	0		L
26483E-10-0	DUN AND BRADSTREET CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	45,981		37,538	46,008	(9,061)	0	0	(9,061)	0	36,947	0	9,034	9,034	0		L
267475-10-1	DYCOM INDUSTRIES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	6,711		8,397	6,375	(387)	0	0	(387)	0	5,988	0	723	723	0		L
268648-10-2	E M C CORP		06/09/2006	Various	50,200.000	609,752		667,261	684,226	(17,221)	0	0	(17,221)	0	667,005	0	(57,253)	(57,253)	0		L
277276-10-1	EASTGROUP PROPERTY		06/15/2006	DISTRIBUTION	0.000	3,818		3,818	0	0	0	0	0	0	3,818	0	0	0	0		L
278642-10-3	EBAY INC		05/16/2006	MORGAN STANLEY DEAN WITTER	33,000.000	1,012,532		1,371,340	1,288,980	39,604	0	0	39,604	0	1,328,584	0	(316,052)	(316,052)	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
28139T-10-1	EDUCATION MGMT CORP		06/02/2006	Various	22,400.000	962,519		513,430	931,840	(421,791)	0	0	(421,791)	0	510,049	0	452,471	452,471	0		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	22,307		21,910	21,750	(795)	0	0	(795)	0	20,955	0	1,352	1,352	0		L
285512-10-9	ELECTRONIC ARTS		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	50,671		51,476	49,248	(477)	0	0	(477)	0	48,771	0	1,900	1,900	0		L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP		05/31/2006	Various	123,800.000	3,094,649		3,084,632	2,704,464	(225,290)	0	0	(225,290)	0	3,084,632	0	10,017	10,017	5,070		L
29078E-10-5	EMBARQ CORP		05/24/2006	FRANKEL, STUART, & CO., INC.	27,835.000	1,116,428		1,204,799	0	0	0	0	0	0	1,204,799	0	(88,372)	(88,372)	0		L
291011-10-4	EMERSON ELECTRIC		06/20/2006	Various	62,303.000	5,063,006		4,839,476	1,622,673	(345,760)	0	0	(345,760)	0	4,834,813	0	228,194	228,194	25,633		L
291525-10-3	EMMIS COMMUNICATIONS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	3,679		8,246	4,800	(12)	0	0	(12)	0	4,788	0	(1,109)	(1,109)	0		L
29266R-10-8	ENERGIZER HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	29,997		29,796	31,800	(5,145)	0	0	(5,145)	0	26,655	0	3,342	3,342	0		L
292845-10-4	ENGELHARD CORP		06/05/2006	CANTOR, FITZGERALD & CO	6,700.000	260,689		198,114	265,387	(70,890)	0	0	(70,890)	0	194,497	0	66,192	66,192	0		L
26874Q-10-0	ENSCO INTERNATIONAL, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	73,111		54,973	66,885	(14,260)	0	0	(14,260)	0	52,625	0	20,485	20,485	0		L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	7,940		9,934	8,376	(15)	0	0	(15)	0	8,361	0	(421)	(421)	0		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		06/28/2006	DISTRIBUTION	0.000	1,244		1,244	0	0	0	0	0	0	1,244	0	0	0	0		L
26875P-10-1	EOG RESOURCES		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	51,875		28,732	50,400	(21,668)	0	0	(21,668)	0	28,732	0	23,143	23,143	42		L
294703-10-3	EQUITY INNS INC		06/28/2006	DISTRIBUTION	0.000	745		745	0	0	0	0	0	0	745	0	0	0	0		L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		06/28/2006	DISTRIBUTION	0.000	320		320	0	0	0	0	0	0	320	0	0	0	0		L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		06/28/2006	Various	65,000.000	2,255,767		2,158,207	0	0	0	0	0	0	2,158,207	0	97,560	97,560	0		L
294752-10-0	EQUITY ONE INC		06/14/2006	DISTRIBUTION	0.000	29,641		29,641	0	0	0	0	0	0	29,641	0	0	0	0		L
29476L-10-7	EQUITY RESIDENTIAL		06/15/2006	DISTRIBUTION	0.000	9,772		9,772	0	0	0	0	0	0	9,772	0	0	0	0		L
297178-10-5	ESSEX PROPERTY		05/08/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	6,000.000	650,839		610,949	0	0	0	0	0	0	610,949	0	39,890	39,890	0		L
518439-10-4	ESTEE LAUDER COS		06/26/2006	Various	154,700.000	6,018,536		6,012,319	3,321,067	11,814	0	0	11,814	0	6,012,319	0	6,217	6,217	0		L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	81,512		57,364	77,751	(23,515)	0	0	(23,515)	0	54,236	0	27,275	27,275	0		L
30231G-10-2	EXXON MOBIL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	15,900.000	1,021,766		743,311	967,674	(227,557)	0	0	(227,557)	0	740,118	0	281,649	281,649	0		L
302491-30-3	F M C CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	19,066		15,995	18,594	(2,599)	0	0	(2,599)	0	15,995	0	3,071	3,071	54		L
315616-10-2	F5 NETWORKS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	18,007		16,092	21,747	(6,669)	0	0	(6,669)	0	15,078	0	2,929	2,929	0		L
303250-10-4	FAIR ISAAC INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	24,423		23,216	23,772	(2,462)	0	0	(2,462)	0	21,310	0	3,113	3,113	0		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		06/30/2006	Various	21,000.000	374,332		307,998	400,470	(95,482)	0	0	(95,482)	0	304,988	0	69,344	69,344	0		L
311900-10-4	FASTENAL CO		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	47,690		19,111	47,340	(28,230)	0	0	(28,230)	0	19,111	0	28,580	28,580	0		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/21/2006	Various	5,500.000	388,019		374,710	0	0	0	0	0	0	374,710	0	13,310	13,310	0		L
313855-10-8	FEDERAL SIGNAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	7,632		7,771	7,400	(1,332)	0	0	(1,332)	0	6,068	0	1,564	1,564	24		L
31410H-10-1	FEDERATED DEPARTMENT STORES		06/20/2006	Various	249,436.000	8,746,310		8,602,492	7,224,664	(578,410)	0	0	(578,410)	0	8,598,614	0	147,695	147,695	25,905		L
31428X-10-6	FEDEX CORPORATION		06/07/2006	Various	5,300.000	581,757		584,774	259,762	(14,169)	0	0	(14,169)	0	584,774	0	(3,017)	(3,017)	96		L
31430F-10-1	FELCOR LODGING TRUST INC		04/11/2006	DISTRIBUTION	0.000	11,285		11,285	0	0	0	0	0	0	11,285	0	0	0	0		L
315405-10-0	FERRO CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	5,928		6,268	6,000	(594)	0	0	(594)	0	5,406	0	522	522	0		L
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	30,899		31,302	32,440	(1,138)	0	0	(1,138)	0	31,302	0	(403)	(403)	0		L
319963-10-4	FIRST DATA		06/09/2006	Various	16,500.000	762,105		766,901	294,966	(8,957)	0	0	(8,957)	0	766,901	0	(4,797)	(4,797)	378		L
808627-10-3	FIRST HORIZON PHARM CORP		05/05/2006	CIBC WORLD MARKETS	54,200.000	1,298,050		1,232,790	0	0	0	0	0	0	1,232,790	0	65,260	65,260	0		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		06/28/2006	Various	25,000.000	991,981		465,909	1,067,250	(611,445)	0	0	(611,445)	0	465,909	0	526,073	526,073	9,982		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/26/2006	DISTRIBUTION	0.000	3,929		3,929	0	0	0	0	0	0	3,929	0	0	0	0		L
34354P-10-5	FLOWSERVE CORPORATION		06/06/2006	Various	18,600.000	977,439		374,815	1,085,124	(710,347)	0	0	(710,347)	0	374,777	0	602,662	602,662	0		L
30249U-10-1	FMC TECHNLOGIES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	33,195		22,505	30,732	(8,529)	0	0	(8,529)	0	22,203	0	10,992	10,992	0		L
344849-10-4	FOOT LOCKER INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,400.000	32,781		36,907	33,432	(2,982)	0	0	(2,982)	0	30,450	0	2,331	2,331	126		L
345838-10-6	FOREST LABORATORIES		05/16/2006	MORGAN STANLEY DEAN WITTER	27,300.000	1,074,563		1,210,707	1,218,399	(7,854)	0	0	(7,854)	0	1,210,545	0	(135,982)	(135,982)	0		L
346091-70-5	FOREST OIL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	18,763		11,987	18,590	(6,603)	0	0	(6,603)	0	11,987	0	6,776	6,776	0		L
360921-10-0	FURNITURE BRANDS		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	9,357		9,740	9,804	(2,652)	0	0	(2,652)	0	7,152	0	2,205	2,205	0		L
36467W-10-9	GAMESTOP CORP CLASS A		06/05/2006	Various	20,400.000	843,423		662,984	961,656	(299,660)	0	0	(299,660)	0	661,996	0	181,426	181,426	0		L
366651-10-7	GARTNER GROUP INC NEW		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	6,756		6,321	6,975	(2,190)	0	0	(2,190)	0	4,785	0	1,971	1,971	0		L
361448-10-3	GATX CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	17,908		14,144	16,516	(2,534)	0	0	(2,534)	0	13,982	0	3,926	3,926	0		L
368710-40-6	GENENTECH INC		04/26/2006	Various	12,100.000	1,001,604		977,479	1,022,571	(46,169)	0	0	(46,169)	0	976,402	0	25,202	25,202	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
369604-10-3	GENERAL ELECTRIC		06/20/2006	Various	572,121.000	19,445,901		11,717,380	19,898,368	(8,197,425)	0	0	(8,197,425)	0	11,700,943	0	7,744,958	7,744,958	143,030		L
370021-10-7	GENERAL GROWTH PROPERTIES, INC.		04/11/2006	Various	22,000.000	1,073,090		255,940	1,075,140	(834,757)	0	0	(834,757)	0	255,940	0	817,151	817,151	0		L
370334-10-4	GENERAL MILLS		06/20/2006	Various	109,226.000	5,494,260		5,420,859	0	0	0	0	0	0	5,420,859	0	73,401	73,401	0		L
36866T-10-3	GEN-PROBE INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	21,482		19,347	22,048	(3,439)	0	0	(3,439)	0	18,609	0	2,873	2,873	0		L
371901-10-9	GENTEX CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	19,161		22,551	22,698	(1,277)	0	0	(1,277)	0	21,421	0	(2,260)	(2,260)	117		L
372917-10-4	GENZYME CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	17,956		21,671	20,166	(27)	0	0	(27)	0	20,139	0	(2,183)	(2,183)	0		L
375558-10-3	GILEAD SCIENCES		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	65,928		51,861	68,442	(16,581)	0	0	(16,581)	0	51,861	0	14,067	14,067	0		L
377316-10-4	GLATFELTER		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	7,636		5,933	7,332	(2,228)	0	0	(2,228)	0	5,104	0	2,532	2,532	36		L
37803P-10-5	GLENBOROUGH REALTY		06/28/2006	DISTRIBUTION	0.000	2,503		2,503	0	0	0	0	0	0	2,503	0	0	0	0		L
G3921A-17-5	GLOBAL CROSSING LTD.		06/06/2006	J. P. MORGAN SECURITIES, INC	10,800.000	219,083		271,899	0	0	0	0	0	0	271,899	0	(52,816)	(52,816)	0		U
36188G-10-2	GMH COMMUNITIES TRUST		06/28/2006	DISTRIBUTION	0.000	14,455		14,455	0	0	0	0	0	0	14,455	0	0	0	0		L
38259P-50-8	GOOGLE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	5,200.000	2,049,963		1,800,854	1,911,000	(238,947)	0	0	(238,947)	0	1,794,554	0	255,409	255,409	0		L
384109-10-4	GRACO, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	28,315		24,259	27,258	(7,080)	0	0	(7,080)	0	20,178	0	8,137	8,137	87		L
387328-10-7	GRANITE CONSTRUCTION INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	14,962		7,445	14,604	(7,159)	0	0	(7,159)	0	7,445	0	7,516	7,516	30		L
38821G-10-1	GRANT PRIDECO INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	57,019		38,664	47,124	(8,460)	0	0	(8,460)	0	38,664	0	18,355	18,355	0		L
400518-10-6	GTECH HOLDINGS		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	34,121		30,306	34,050	(4,890)	0	0	(4,890)	0	29,160	0	4,961	4,961	85		L
401698-10-5	GUIDANT CORP.		04/25/2006	Various	82,800.000	6,629,167		5,518,766	6,463,368	(1,199,384)	0	0	(1,199,384)	0	5,263,984	0	1,365,183	1,365,183	0		L
406216-10-1	HALLIBURTON CO.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	119,816		104,713	109,530	(4,817)	0	0	(4,817)	0	104,713	0	15,103	15,103	0		L
410768-10-5	HANOVER COMPRESSOR		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	14,038		8,845	13,034	(4,209)	0	0	(4,209)	0	8,825	0	5,213	5,213	0		L
412822-10-8	HARLEY-DAVIDSON		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	41,327		41,800	41,504	(56)	0	0	(56)	0	41,448	0	(122)	(122)	0		L
413619-10-7	HARRAH'S ENTERTAINM		06/07/2006	Various	30,700.000	2,273,115		2,457,835	62,368	(4,030)	0	0	(4,030)	0	2,457,835	0	(184,720)	(184,720)	8,048		L
413875-10-5	HARRIS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	50,430		41,190	52,019	(12,505)	0	0	(12,505)	0	39,514	0	10,916	10,916	0		L
415864-10-7	HARSCO CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	25,521		18,158	24,786	(7,313)	0	0	(7,313)	0	17,473	0	8,048	8,048	98		L
416196-10-3	HARTE HANKS COMMUNICATIONS		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	13,259		9,644	13,675	(4,032)	0	0	(4,032)	0	9,644	0	3,615	3,615	0		L
404119-10-9	HCA INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	44,589		51,704	45,790	40	0	0	40	0	45,830	0	(1,241)	(1,241)	0		L
42222G-10-8	HEALTH NET INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	38,203		35,829	45,738	(10,502)	0	0	(10,502)	0	35,236	0	2,966	2,966	0		L
422347-10-4	HEARTLAND EXPRESS INC.		06/02/2006	VARIOUS	1.341	0		24	11	(1)	0	0	(1)	0	23	0	(23)	(23)	0		L
423452-10-1	HELMERICH & PAYNE, INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	29,553		18,523	27,928	(9,405)	0	0	(9,405)	0	18,523	0	11,030	11,030	0		L
426281-10-1	HENRY JACK & ASSOCIATES		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	13,742		11,147	13,722	(2,835)	0	0	(2,835)	0	10,887	0	2,854	2,854	0		L
42725M-10-7	HERITAGE PROPERTY INVESTMENT		06/28/2006	DISTRIBUTION	0.000	7,872		7,872	0	0	0	0	0	0	7,872	0	0	0	0		L
42809H-10-7	HESS CORPORATION		04/27/2006	Various	93,500.000	13,148,609		12,334,217	13,314,400	(980,183)	0	0	(980,183)	0	12,334,217	0	814,392	814,392	0		L
428236-10-3	HEWLETT PACKARD		06/20/2006	Various	109,724.000	3,621,112		2,164,429	3,609,920	(1,445,491)	0	0	(1,445,491)	0	2,164,429	0	1,456,683	1,456,683	8,778		L
431284-10-8	HIGHWOODS PROPERTIES		05/08/2006	Various	500.000	19,229		16,853	16,865	(3,561)	0	0	(3,561)	0	16,853	0	2,375	2,375	0		L
431573-10-4	HILLENBRAND INDUSTRIES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	25,529		26,912	27,495	(3,955)	0	0	(3,955)	0	23,540	0	1,989	1,989	0		L
404251-10-0	HNI CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	26,560		21,193	29,500	(8,307)	0	0	(8,307)	0	21,193	0	5,367	5,367	0		L
437076-10-2	HOME DEPOT		04/26/2006	MORGAN STANLEY DEAN WITTER	4,700.000	189,877		199,278	198,810	376	0	0	376	0	199,186	0	(9,309)	(9,309)	0		L
438516-10-6	HONEYWELL INTERNATIONAL INC.		06/20/2006	Various	116,951.000	4,550,110		3,945,204	4,552,909	(1,044,204)	0	0	(1,044,204)	0	3,945,204	0	604,905	604,905	23,266		L
440452-10-0	HORMEL (G.A.) CO		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	20,052		13,923	20,280	(6,357)	0	0	(6,357)	0	13,923	0	6,130	6,130	84		L
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/26/2006	Various	600.000	26,531		28,183	26,202	(2,089)	0	0	(2,089)	0	24,973	0	1,558	1,558	433		L
44107P-10-4	HOST HOTELS & RESORTS INC.		05/11/2006	Various	51,558.760	1,084,782		1,066,571	0	0	0	0	0	0	1,066,571	0	18,211	18,211	0		L
442487-20-3	HOVNANIAN ENTRPRS INC-CL A		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	12,417		15,036	13,179	36	0	0	36	0	13,215	0	(798)	(798)	0		L
443510-20-1	HUBBELL, INC. CLASS B		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	26,327		25,507	25,630	(3,270)	0	0	(3,270)	0	22,360	0	3,967	3,967	165		L
444717-10-2	HUGOTON RTY TR TEX		05/16/2006	Various	4,082.600	119,702		123,003	0	0	0	0	0	0	123,003	0	(3,301)	(3,301)	0		L
445658-10-7	HUNT TRANSPORT SVC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	24,280		13,873	21,540	(7,748)	0	0	(7,748)	0	13,792	0	10,488	10,488	0		L
447011-20-6	HUNTSMAN CORP.		06/22/2006	LAZARD FRERES & COMPANY	40,000.000	1,521,205		1,748,430	0	1,748,430	0	0	1,748,430	0	1,748,430	0	(227,225)	(227,225)	25,000		L
452308-10-9	ILLINOIS TOOL WORKS		05/31/2006	Various	104,150.000	5,788,003		5,210,685	5,220,002	(408,149)	0	0	(408,149)	0	5,210,685	0	577,318	577,318	19,239		L
45245A-10-7	IMATION CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	12,670		11,320	12,873	(1,632)	0	0	(1,632)	0	11,241	0	1,428	1,428	0		L
45245W-10-9	IMCLONE SYSTEMS INC.		04/28/2006	Various	78,100.000	2,821,432		2,974,117	2,656,962	292,207	0	0	292,207	0	2,949,169	0	(127,737)	(127,737)	0		L
452526-10-6	IMMUCOR INC.		05/31/2006	VARIOUS	0.500	10		10	0	0	0	0	0	0	10	0	(10)	(10)	0		L
457153-10-4	INGRAM MICRO		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	18,399		18,537	20,000	(1,463)	0	0	(1,463)	0	18,537	0	(138)	(138)	0		L
4576J0-10-4	INNKEEPERS TRUST		06/28/2006	Various	25,000.000	415,349		426,402	84,750	(3,682)	0	0	(3,682)	0	426,402	0	(11,053)	(11,053)	424		L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		04/26/2006	MORGAN STANLEY DEAN WITTER	1,600.000	24,862		57,541	23,776	(6,976)	0	0	(6,976)	0	16,800	0	8,062	8,062	0		L
458140-10-0	INTEL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	13,100.000	252,167		225,899	253,485	(27,586)	0	0	(27,586)	0	225,899	0	26,268	26,268	0		L
459200-10-1	INTERNATIONAL BUS		06/20/2006	Various	189,385.000	15,190,159		15,049,300	14,521,812	(701,672)	0	0	(701,672)	0	14,909,041	0	281,118	281,118	44,546		L
459902-10-2	INTERNATIONAL GAME		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	38,799		32,905	35,220	(2,431)	0	0	(2,431)	0	32,789	0	6,009	6,009	125		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
460254-10-5	INTERNATIONAL RECTIFIER CORP		06/07/2006	Various	25,600.000	1,061,792		1,156,847	1,060,608	89,147	0	0	89,147	0	1,149,755	0	(87,963)	(87,963)	0		L
460335-20-1	INTERNATIONAL SPEEDWAY		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	14,766		11,624	15,270	(3,647)	0	0	(3,647)	0	11,624	0	3,142	3,142	0		L
460690-30-8	INTERPUBLIC GROUP OF COS.		04/19/2006	Various	23,000.000	835,074		1,150,000	844,100	305,900	0	0	305,900	0	1,150,000	0	(314,926)	(314,926)	0		L
46069S-10-9	INTERSIL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,400.000	41,484		26,849	40,488	(13,639)	0	0	(13,639)	0	26,849	0	14,635	14,635	0		L
46117A-10-0	INTRADO INC		04/04/2006	CANTOR, FITZGERALD & CO	4,400.000	114,183		88,902	114,312	(48,375)	0	0	(48,375)	0	65,937	0	48,246	48,246	0		L
46120E-60-2	INTUITIVE SURGICAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	32,465		20,639	35,400	(14,761)	0	0	(14,761)	0	20,639	0	11,826	11,826	0		L
46185R-10-0	INVITROGEN CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	25,380		27,453	28,052	(1,016)	0	0	(1,016)	0	27,036	0	(1,656)	(1,656)	0		L
46262E-10-5	IPAYMENT INC		05/05/2006	CANTOR, FITZGERALD & CO	3,300.000	143,348		129,544	128,550	(12,553)	0	0	(12,553)	0	128,960	0	14,388	14,388	0		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	19,246		14,744	19,215	(4,665)	0	0	(4,665)	0	14,550	0	4,696	4,696	0		L
466189-10-7	J.JILL GROUP		05/01/2006	CANTOR, FITZGERALD & CO	7,500.000	180,069		168,104	160,197	(74,108)	0	0	(74,108)	0	105,282	0	74,787	74,787	0		L
469814-10-7	JACOBS ENGINEERING GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	41,977		27,755	43,370	(15,703)	0	0	(15,703)	0	27,667	0	14,310	14,310	0		L
477143-10-1	JETBLUE AIRWAYS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	12,472		20,349	12,864	(12,864)	0	0	(12,864)	0	0	0	12,472	12,472	0		L
832696-40-5	JM SMUCKER COMPANY		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	19,716		26,315	19,850	80	0	0	80	0	19,930	0	(214)	(214)	0		L
478160-10-4	JOHNSON & JOHNSON		04/26/2006	MORGAN STANLEY DEAN WITTER	8,500.000	495,856		533,408	503,370	1,105	0	0	1,105	0	504,475	0	(8,619)	(8,619)	0		L
478366-10-7	JOHNSON CONTROLS		06/20/2006	Various	231,062.000	18,409,395		17,001,210	13,945,456	(966,948)	0	0	(966,948)	0	17,001,210	0	1,408,186	1,408,186	34,983		L
481165-10-8	JOY GLOBAL INC		06/05/2006	Various	40,800.000	2,135,392		1,400,563	2,438,616	(1,038,450)	0	0	(1,038,450)	0	1,400,166	0	735,226	735,226	0		L
48203R-10-4	JUNIPER NETWORKS		04/26/2006	Various	41,500.000	748,982		950,547	793,480	153,155	0	0	153,155	0	946,635	0	(197,653)	(197,653)	0		L
48213P-10-6	JUST FOR FEET INC		06/26/2006	DISTRIBUTION	0.000	2,889		0	0	0	0	0	0	0	0	0	2,889	2,889	0		U
487836-10-8	KELLOGG CO		06/28/2006	Various	25,500.000	1,212,302		1,141,123	695,832	(862)	0	0	(862)	0	1,141,123	0	71,179	71,179	6,854		L
488152-20-8	KELLY SERVICES INC. CLASS A		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	5,555		4,665	5,434	(769)	0	0	(769)	0	4,665	0	889	889	0		L
488360-10-8	KEMET CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	7,749		6,380	6,629	(2,324)	0	0	(2,324)	0	4,305	0	3,444	3,444	0		L
489170-10-0	KENNAMETAL, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	18,708		15,487	18,342	(3,388)	0	0	(3,388)	0	14,954	0	3,754	3,754	0		L
492386-10-7	KERR-MCGEE		06/20/2006	Various	149,841.000	9,170,958		8,210,325	8,181,592	(361,382)	(268,162)	0	(629,544)	0	8,210,325	0	960,633	960,633	4,543		L
49427F-10-8	KILROY REALTY CORPORATION		06/28/2006	DISTRIBUTION	0.000	18,340		18,340	0	0	0	0	0	0	18,340	0	0	0	0		L
499040-10-3	KNIGHT-RIDDER, INC		06/27/2006	CANTOR, FITZGERALD & CO	3,800.000	227,919		182,584	240,198	(57,614)	0	0	(57,614)	0	182,584	0	45,335	45,335	1,406		L
500255-10-4	KOHL'S CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	56,178		45,110	53,010	(7,900)	0	0	(7,900)	0	45,110	0	11,068	11,068	0		L
500643-20-0	KORN/FERRY INTERNATIONAL		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	6,193		9,417	6,117	(1,233)	0	0	(1,233)	0	4,884	0	1,309	1,309	0		L
50075N-10-4	KRAFT FOODS INC		06/20/2006	Various	433,934.000	13,917,653		12,627,240	9,517,340	(635,068)	0	0	(635,068)	0	12,614,389	0	1,303,264	1,303,264	72,220		L
512807-10-8	LAM RESEARCH CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	52,360		31,641	47,300	(15,659)	0	0	(15,659)	0	31,641	0	20,720	20,720	0		L
513847-10-3	LANCASTER COLONY CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	8,378		7,930	8,400	(916)	0	0	(916)	0	7,484	0	894	894	0		L
517942-10-8	LASALLE HOTELS		06/28/2006	DISTRIBUTION	0.000	1,194		1,194	0	0	0	0	0	0	1,194	0	0	0	0		L
999999-AC-9	LASALLE INCOME & GROWTH FUND III C/S		06/30/2006	DIRECT	0.000	(905,005)		(905,005)	(905,005)	(905,321)	905,005	0	(316)	0	(905,005)	0	0	0	0		A
518415-10-4	LATTICE SEMICONDUCTOR		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	6,255		6,998	5,994	(2,169)	0	0	(2,169)	0	3,825	0	2,430	2,430	0		L
518613-10-4	LAUREATE EDUCATION INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	21,598		18,731	21,352	(2,667)	0	0	(2,667)	0	18,685	0	2,913	2,913	0		L
521865-10-5	LEAR CORP COM		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	14,328		31,122	10,638	336	0	0	336	0	10,974	0	3,354	3,354	0		L
523768-10-9	LEE ENTERPRISES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	12,216		17,338	13,316	24	0	0	24	0	13,340	0	(1,124)	(1,124)	72		L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		06/05/2006	J. P. MORGAN SECURITIES, INC	46,700.000	218,554		271,220	0	0	0	0	0	0	271,220	0	(52,666)	(52,666)	0		L
529043-10-1	LEXINGTON CORP PPTYS TRUST		04/26/2006	DISTRIBUTION	0.000	628		628	0	0	0	0	0	0	628	0	0	0	0		L
530555-10-1	LIBERTY GLOBAL INC		06/21/2006	TENDER OFFER	4,390.000	109,750		101,888	0	0	0	0	0	0	101,888	0	7,862	7,862	0		L
530555-30-9	LIBERTY GLOBAL INC		06/21/2006	TENDER OFFER	3,745.000	91,004		84,916	0	0	0	0	0	0	84,916	0	6,087	6,087	0		L
530718-10-5	LIBERTY MEDIA CORP SERIES A		05/10/2006	Various	526,300.000	4,634,617		4,249,252	4,320,923	(72,031)	0	0	(72,031)	0	4,248,892	0	385,725	385,725	0		L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		06/07/2006	PRUDENTIAL SECURITIES, INCORPORATED	30,105.000	2,397,546		2,385,769	0	0	0	0	0	0	2,385,769	0	11,776	11,776	0		L
531172-10-4	LIBERTY PROPERTY TRUST		06/28/2006	Various	700.000	33,453		32,725	33,012	(5,423)	0	0	(5,423)	0	30,074	0	3,379	3,379	419		L
53219L-10-9	LIFEPOINT HOSPITALS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	14,861		22,197	15,550	(305)	0	0	(305)	0	15,245	0	(384)	(384)	0		L
532457-10-8	LILLY (ELI) & CO		06/20/2006	Various	152,629.000	8,375,391		7,763,059	5,850,740	(505,163)	0	0	(505,163)	0	7,763,059	0	612,333	612,333	0		L
532791-10-0	LINCARE HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	32,050		33,598	31,168	56	0	0	56	0	31,224	0	826	826	0		L
535678-10-6	LINEAR TECHNOLOGY CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	35,258		38,092	35,080	400	0	0	400	0	35,480	0	(222)	(222)	150		L
539830-10-9	LOCKHEED MARTIN COR		06/07/2006	Various	9,300.000	662,410		680,284	232,903	(12,503)	0	0	(12,503)	0	680,284	0	(17,873)	(17,873)	2,460		L
543213-10-2	LONGVIEW FIBRE CO		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	10,519		7,630	10,336	(2,832)	0	0	(2,832)	0	7,504	0	3,015	3,015	100		L
548661-10-7	LOWE'S COS		06/07/2006	Various	15,500.000	955,248		1,051,642	998,820	34,627	0	0	34,627	0	1,033,447	0	(78,199)	(78,199)	930		L
549271-10-4	LUBRIZOL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	26,350		24,526	25,710	(1,271)	0	0	(1,271)	0	24,439	0	1,912	1,912	0		L
552078-10-7	LYONDELL PETROCHEMICAL CO		06/15/2006	Various	38,700.000	851,166		984,384	314,619	99,861	0	0	99,861	0	945,496	0	(94,330)	(94,330)	3,175		L
554382-10-1	MACERICH COMPANY		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	43,903		42,314	44,370	(2,889)	0	0	(2,889)	0	41,481	0	2,422	2,422	0		L
554489-10-4	MACK-CALI REALTY CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	22,455		22,232	24,000	(2,719)	0	0	(2,719)	0	21,281	0	1,174	1,174	315		L
555904-10-1	MACROVISION CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	8,774		10,360	8,860	(2,160)	0	0	(2,160)	0	6,700	0	2,074	2,074	0		L
559775-10-1	MAGUIRE PPTYS INC		06/28/2006	DISTRIBUTION	0.000	26,830		26,830	0	0	0	0	0	0	26,830	0	0	0	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
56418H-10-0	MANPOWER, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	46,527		33,186	40,026	(12,186)	0	0	(12,186)	0	27,840	0	18,686	18,686	0		L
571903-20-2	MARRIOTT INT'L		05/15/2006	Various	20,700.000	1,547,498		1,470,009	240,100	2,216	0	0	2,216	0	1,470,009	0	77,489	77,489	368		L
572901-10-6	MARTEK BIOSCIENCES CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	8,734		20,803	9,849	(9,849)	0	0	(9,849)	0	0	0	8,734	8,734	0		L
573284-10-6	MARTIN MARIETTA MATERIALS		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	43,835		23,763	42,812	(19,049)	0	0	(19,049)	0	23,763	0	20,072	20,072	0		L
577914-10-4	MAVERICK TUBE CORP		05/25/2006	CANTOR, FITZGERALD & CO	1,200.000	55,522		68,145	5,299	(2,631)	0	0	(2,631)	0	68,145	0	(12,622)	(12,622)	0		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	36,264		40,271	37,150	280	0	0	280	0	37,430	0	(1,166)	(1,166)	0		L
579064-10-6	MCAFEE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,400.000	33,678		37,648	34,062	(1,162)	0	0	(1,162)	0	32,900	0	778	778	0		L
580031-20-1	MCDATA CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	5,954		4,521	6,006	(1,618)	0	0	(1,618)	0	4,388	0	1,566	1,566	0		L
580135-10-1	MCDONALD'S CORP		06/20/2006	Various	227,605.000	7,515,189		7,634,549	0	0	0	0	0	0	7,634,549	0	(119,360)	(119,360)	0		L
580645-10-9	MCGRAW-HILL		06/07/2006	Various	9,900.000	511,191		519,025	184,384	(17,350)	0	0	(17,350)	0	519,025	0	(7,834)	(7,834)	1,597		L
581550-10-3	MCKESSON CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	38,806		42,339	41,704	144	0	0	144	0	41,848	0	(3,042)	(3,042)	48		L
552676-10-8	MDC HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	18,035		14,249	19,293	(5,044)	0	0	(5,044)	0	14,249	0	3,786	3,786	0		L
583062-10-4	MEADE INSTRUMENTS CORP		03/31/2006	J. P. MORGAN SECURITIES, INC	0.000	(147)		0	0	0	0	0	0	0	0	0	(147)	(147)	0		L
58405U-10-2	MEDCO HEALTH SOLUTI		04/27/2006	Various	16,900.000	873,224		954,349	967,018	(12,669)	0	0	(12,669)	0	954,349	0	(81,125)	(81,125)	0		L
584404-10-7	MEDIA GENERAL, INC., CLASS A		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	8,135		12,366	9,324	20	0	0	20	0	9,344	0	(1,209)	(1,209)	0		L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		05/02/2006	Various	30,500.000	1,003,382		997,120	994,300	(3,167)	0	0	(3,167)	0	991,133	0	12,249	12,249	903		L
585055-10-6	MEDTRONIC INC		06/20/2006	Various	22,300.000	1,103,919		1,301,625	1,131,725	137,151	0	0	137,151	0	1,268,876	0	(164,957)	(164,957)	2,146		L
552715-10-4	MEMC ELECTRONIC MATERIALS		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	52,674		25,665	47,996	(22,331)	0	0	(22,331)	0	25,665	0	27,009	27,009	0		L
587200-10-6	MENTOR GRAPHICS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	7,978		6,473	7,735	(1,262)	0	0	(1,262)	0	6,473	0	1,505	1,505	0		L
589331-10-7	MERCK & CO		04/26/2006	MORGAN STANLEY DEAN WITTER	1,900.000	65,453		59,388	66,937	(15,029)	0	0	(15,029)	0	51,908	0	13,545	13,545	722		L
594087-10-8	MICHAEL'S STORES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	45,105		44,950	45,096	(2,076)	0	0	(2,076)	0	43,020	0	2,085	2,085	120		L
594793-10-1	MICREL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	8,175		6,549	8,892	(2,343)	0	0	(2,343)	0	6,549	0	1,625	1,625	0		L
595017-10-4	MICROCHIP TECHNOLOGY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,900.000	71,257		58,245	68,970	(13,167)	0	0	(13,167)	0	55,803	0	15,454	15,454	0		L
595112-10-3	MICRON TECHNOLOGY, INC		06/28/2006	Various	397,100.000	6,323,056		6,281,673	3,170,688	202,502	0	0	202,502	0	6,263,544	0	59,512	59,512	0		L
594918-10-4	MICROSOFT CORP		05/31/2006	Various	331,200.000	7,720,466		9,129,710	9,011,952	92,857	0	0	92,857	0	9,104,809	0	(1,384,343)	(1,384,343)	15,498		L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	2,600.000	24,753		28,748	26,286	(4,394)	0	0	(4,394)	0	21,892	0	2,861	2,861	0		L
600544-10-0	MILLER HERMAN, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	18,365		18,214	19,446	(2,316)	0	0	(2,316)	0	17,130	0	1,235	1,235	48		L
602720-10-4	MINE SAFETY APPLIANCES CO		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	8,339		8,425	8,400	(1,068)	0	0	(1,068)	0	7,332	0	1,007	1,007	0		L
603158-10-6	MINERAL TECH INC		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	11,849		13,094	11,682	(422)	0	0	(422)	0	11,260	0	589	589	0		L
607828-10-0	MODINE MANUFACTURING CO		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	8,738		9,263	8,850	(250)	0	0	(250)	0	8,600	0	137	137	0		L
608190-10-4	MOHAWK INDUSTRIES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	31,384		27,163	32,288	(5,125)	0	0	(5,125)	0	27,163	0	4,221	4,221	0		L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	24,416		11,564	21,504	(9,940)	0	0	(9,940)	0	11,564	0	12,852	12,852	28		L
61166W-10-1	MONSANTO COMPANY		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	43,199		40,122	42,375	(2,253)	0	0	(2,253)	0	40,122	0	3,076	3,076	100		L
620076-10-9	MOTOROLA INC		06/07/2006	Various	79,000.000	1,722,770		1,542,558	1,718,250	(273,498)	0	0	(273,498)	0	1,535,476	0	187,293	187,293	3,000		L
553409-10-3	MPS GROUP INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	13,722		8,915	12,240	(3,837)	0	0	(3,837)	0	8,403	0	5,319	5,319	0		L
553530-10-6	MSC INDL DIRECT INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	20,869		14,517	21,608	(7,091)	0	0	(7,091)	0	14,517	0	6,353	6,353	56		L
636518-10-2	NATIONAL INSTRUMENTS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	13,420		12,580	13,048	(4,460)	0	0	(4,460)	0	8,588	0	4,832	4,832	0		L
637417-10-6	NATIONAL RETAIL PROPERTIES INC		04/26/2006	DISTRIBUTION	0.000	692		692	0	0	0	0	0	0	692	0	0	0	0		L
639027-10-1	NATURES SUNSHINE PRODUCTS INC		04/13/2006	CANTOR, FITZGERALD & CO	6,900.000	62,522		63,959	86,250	(23,740)	0	0	(23,740)	0	62,510	0	12	12	0		L
63935N-10-7	NAVIGANT CONSULTING SERVICES		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	8,219		9,308	8,540	60	0	0	60	0	8,600	0	(381)	(381)	0		L
640376-10-9	NELSON THOMAS INC		06/12/2006	CANTOR, FITZGERALD & CO	8,900.000	265,212		104,576	234,000	(159,683)	0	0	(159,683)	0	100,974	0	164,238	164,238	0		L
648053-10-6	NEW PLAN EXCEL REALTY TRUST		06/29/2006	Various	900.000	28,778		30,062	23,346	(3,020)	0	0	(3,020)	0	27,349	0	1,429	1,429	281		L
651290-10-8	NEWFIELD EXPLORATION CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	51,001		46,312	46,090	(2,077)	0	0	(2,077)	0	44,013	0	6,988	6,988	0		L
651639-10-6	NEWMONT MINING CORP		06/13/2006	Various	9,500.000	471,336		556,384	492,955	61,539	0	0	61,539	0	554,494	0	(83,158)	(83,158)	810		L
651824-10-4	NEWPORT CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	5,440		4,457	5,658	(1,596)	0	0	(1,596)	0	4,062	0	1,378	1,378	0		L
65248E-10-4	NEWS CORP PREFERENCE SHARES ADR		04/26/2006	MORGAN STANLEY DEAN WITTER	7,700.000	129,538		124,691	127,897	(3,206)	0	0	(3,206)	0	124,691	0	4,846	4,846	462		L
65248E-20-3	NEWS CORPORATION LTD		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	21,465		21,458	0	0	0	0	0	0	21,458	0	7	7	0		L
654106-10-3	NIKE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	49,129		51,024	51,060	(60)	0	0	(60)	0	51,000	0	(1,871)	(1,871)	186		L
655044-10-5	NOBLE ENERGY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	68,903		53,791	65,880	(12,232)	0	0	(12,232)	0	53,648	0	15,255	15,255	0		L
655663-10-2	NORDSON CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	15,729		8,690	14,958	(6,268)	0	0	(6,268)	0	8,690	0	7,039	7,039	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
666807-10-2	NORTHROP GRUMMAN CORP.		06/20/2006	Various	103,739.000	6,511,836		6,231,407	6,654,109	(838,319)	0	0	(838,319)	0	6,231,156	0	280,680	280,680	29,694		L
670006-10-5	NOVELL, INC.		06/01/2006	JEFFERIES & COMPANY, INC.	100,000.000	656,940		961,340	768,000	193,340	0	0	193,340	0	961,340	0	(304,400)	(304,400)	0		L
686091-10-9	O REILLY AUTOMOTIVE INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	33,044		32,354	36,560	(4,490)	0	0	(4,490)	0	32,070	0	974	974	0		L
674599-10-5	OCCIDENTAL PETROLEU		06/20/2006	Various	149,861.000	14,101,188		10,235,393	12,911,797	(3,649,135)	0	0	(3,649,135)	0	10,235,393	0	3,865,795	3,865,795	50,170		L
678002-10-6	OIL SERVICE HOLDRS TRUST		05/19/2006	Various	7,463.000	1,084,279		1,119,457	484,473	10,146	0	0	10,146	0	1,119,415	0	(35,136)	(35,136)	382		A
680665-20-5	OLIN CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	13,492		13,235	12,882	(1,962)	0	0	(1,962)	0	10,920	0	2,572	2,572	0		L
681904-10-8	OMNICARE INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	53,958		56,658	54,990	(930)	0	0	(930)	0	54,060	0	(102)	(102)	0		L
681919-10-6	OMNICOM GROUP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	53,627		50,340	49,950	(210)	0	0	(210)	0	49,740	0	3,887	3,887	150		L
68389X-10-5	ORACLE CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	11,900.000	174,330		147,130	162,911	(15,781)	0	0	(15,781)	0	147,130	0	27,199	27,199	0		L
688239-20-1	OSHKOSH TRUCK CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	39,143		37,930	0	0	0	0	0	0	37,930	0	1,213	1,213	0		L
67104A-10-1	OSI RESTAURANT PARTNERS INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	25,062		23,632	26,400	(3,711)	0	0	(3,711)	0	22,689	0	2,374	2,374	0		L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	9,684		11,314	9,586	50	0	0	50	0	9,636	0	48	48	0		L
693506-10-7	P P G INDUSTRIES, INC		06/20/2006	Various	139,662.000	8,983,003		8,453,002	8,442,148	(410,119)	0	0	(410,119)	0	8,450,463	0	532,540	532,540	62,814		L
694873-10-0	PACIFIC SUNWEAR CALIF INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	16,224		16,853	15,512	(126)	0	0	(126)	0	15,386	0	838	838	0		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	11,493		9,426	11,220	(1,794)	0	0	(1,794)	0	9,426	0	2,067	2,067	125		L
696643-10-5	PALM INC.		05/23/2006	Various	427,600.000	9,608,081		7,302,176	9,903,216	(2,611,943)	0	0	(2,611,943)	0	7,291,273	0	2,316,808	2,316,808	0		L
69806L-10-4	PAN PACIFIC REALTY		05/24/2006	Various	5,000.000	342,325		285,245	354,500	(73,787)	0	0	(73,787)	0	285,245	0	57,080	57,080	0		L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	7,639		13,265	8,454	(8,454)	0	0	(8,454)	0	0	0	7,639	7,639	0		L
701590-10-4	PARKWAY PROPERTIES,		06/12/2006	DISTRIBUTION	0.000	270		270	0	0	0	0	0	0	270	0	0	0	0		L
703481-10-1	PATTERSON UTI ENERGY INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	51,335		43,850	47,940	(4,090)	0	0	(4,090)	0	43,850	0	7,485	7,485	0		L
704326-10-7	PAYCHEX INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	39,894		37,642	41,660	(4,018)	0	0	(4,018)	0	37,642	0	2,252	2,252	0		L
704379-10-6	PAYLESS SHOESOURCE INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	13,740		14,703	13,734	42	0	0	42	0	13,776	0	(36)	(36)	0		L
69329Y-10-4	PDL BIOPHARMA INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	28,432		26,934	32,800	(5,866)	0	0	(5,866)	0	26,934	0	1,498	1,498	0		L
704549-10-4	PEABODY ENERGY		04/26/2006	MORGAN STANLEY DEAN WITTER	2,300.000	145,725		79,145	115,943	(36,798)	0	0	(36,798)	0	79,145	0	66,580	66,580	0		L
705906-10-5	PEGASUS SOLUTIONS INC.		05/03/2006	CANTOR, FITZGERALD & CO.	6,600.000	62,368		69,763	55,519	2,531	0	0	2,531	0	64,635	0	(2,267)	(2,267)	0		L
708160-10-6	PENNEY (J.C.) CO., INC.		06/20/2006	Various	168,580.000	10,818,081		9,746,921	7,617,701	(543,562)	0	0	(543,562)	0	9,746,921	0	1,071,159	1,071,159	22,698		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		04/27/2006	GREEN STREET ADVISORS	33,700.000	1,358,604		1,338,564	1,482,800	(144,236)	0	0	(144,236)	0	1,338,564	0	20,040	20,040	0		L
709631-10-5	PENTAIR, INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	36,963		35,129	36,675	(5,580)	0	0	(5,580)	0	31,095	0	5,868	5,868	126		L
71343P-20-0	PEPSIAMERICAS INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	11,659		6,432	12,225	(5,793)	0	0	(5,793)	0	6,432	0	5,227	5,227	63		L
713448-10-8	PEPSICO INC		04/26/2006	MORGAN STANLEY DEAN WITTER	4,800.000	278,271		285,471	277,392	1,536	0	0	1,536	0	278,928	0	(657)	(657)	0		L
714290-10-3	PERRIGO COMPANY		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	11,512		13,425	11,417	(1,729)	0	0	(1,729)	0	9,688	0	1,824	1,824	0		L
716768-10-6	PETSMART INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	34,105		41,632	33,768	(7,872)	0	0	(7,872)	0	25,896	0	8,209	8,209	36		L
717081-10-3	PFIZER INC		06/20/2006	Various	361,177.000	8,398,585		10,777,783	9,000,531	1,532,486	0	0	1,532,486	0	10,533,017	0	(2,134,432)	(2,134,432)	80,370		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL.		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	33,005		19,945	31,149	(11,204)	0	0	(11,204)	0	19,945	0	13,060	13,060	0		L
717265-10-2	PHELPS DODGE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	52,384		43,364	48,318	(4,954)	0	0	(4,954)	0	43,364	0	9,021	9,021	0		L
720279-10-8	PIER 1, INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	9,773		9,074	9,288	(2,240)	0	0	(2,240)	0	7,048	0	2,725	2,725	0		L
723787-10-7	PIONEER NATURAL RESOURCES CO.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	48,144		46,030	48,675	(3,071)	0	0	(3,071)	0	45,604	0	2,539	2,539	132		L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	27,061		24,879	27,048	(2,169)	0	0	(2,169)	0	24,879	0	2,182	2,182	0		L
727493-10-8	PLANTRONICS INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	15,659		15,520	14,172	(2,852)	0	0	(2,852)	0	11,320	0	4,339	4,339	0		L
729132-10-0	PLEXUS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	15,862		6,499	15,028	(8,822)	0	0	(8,822)	0	6,206	0	9,656	9,656	0		L
729251-10-8	PLUM CREEK TIMBER CO INC.		05/11/2006	DISTRIBUTION	0.000	693		693	0	0	0	0	0	0	693	0	0	0	0		L
730448-10-7	POGO PRODUCING CO		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	25,805		24,794	25,125	(848)	0	0	(848)	0	24,277	0	1,528	1,528	0		L
731572-10-3	POLO RALPH LAUREN CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	30,989		25,280	30,305	(5,025)	0	0	(5,025)	0	25,280	0	5,709	5,709	25		L
73172K-10-4	POLYCOM INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	17,449		27,593	17,344	(5,344)	0	0	(5,344)	0	12,000	0	5,449	5,449	0		L
737464-10-7	POST PROPERTIES, INC.		06/28/2006	DISTRIBUTION	0.000	8,761		8,761	0	0	0	0	0	0	8,761	0	0	0	0		L
737630-10-3	POTLATCH CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	16,290		19,862	17,136	(600)	0	0	(600)	0	16,536	0	(246)	(246)	6,060		L
739363-10-9	POWERWAVE TECHNOLOGIES INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	10,020		10,528	12,141	(1,777)	0	0	(1,777)	0	10,364	0	(344)	(344)	0		L
74005P-10-4	PRAXAIR INC.		06/13/2006	Various	31,300.000	1,612,157		1,670,367	1,064,395	(46,960)	0	0	(46,960)	0	1,670,367	0	(58,211)	(58,211)	7,575		L
740189-10-5	PRECISION CASTPARTS CORP.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	77,662		52,733	71,280	(18,547)	0	0	(18,547)	0	52,733	0	24,929	24,929	36		L
740706-10-6	PRENTISS PROPERTIES TRUST		01/06/2006	Various	0.000	24		0	0	0	0	0	0	0	0	0	24	24	0		L
741530-10-2	PRIDE INTL.		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	46,351		34,810	40,534	(5,724)	0	0	(5,724)	0	34,810	0	11,540	11,540	0		L
742718-10-9	PROCTER & GAMBLE		05/03/2006	Various	74,700.000	4,181,265		4,436,646	4,304,214	110,097	0	0	110,097	0	4,414,311	0	(233,045)	(233,045)	23,157		L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC.		06/14/2006	Various	110,546.000	3,072,745		2,974,006	3,092,553	(630,295)	0	0	(630,295)	0	2,974,006	0	98,740	98,740	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
74460D-10-9	PUBLIC STORAGE		05/15/2006	WEEDEN & COMPANY	101,000.000	7,802,757		3,505,656	8,204,230	(4,698,574)	0	0	(4,698,574)	0	3,505,656	0	4,297,101	4,297,101	0		L
747525-10-3	QUALCOMM INC		06/09/2006	Various	27,100.000	1,230,601		1,298,310	1,012,200	(113,371)	0	0	(113,371)	0	1,269,631	0	(39,030)	(39,030)	2,652		L
74762E-10-2	QUANTA SERVICES		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	16,734		13,393	16,020	(2,940)	0	0	(2,940)	0	13,080	0	3,654	3,654	0		L
74837R-10-4	QUICKSILVER RESOURCES INC.		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	25,792		26,310	23,196	384	0	0	384	0	23,580	0	2,212	2,212	0		L
749941-10-0	R F MICRODEVICES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	13,500		12,735	12,975	(5,175)	0	0	(5,175)	0	7,800	0	5,700	5,700	0		L
751028-10-1	RALCORP HOLDINGS INC		05/25/2006	CANTOR, FITZGERALD & CO	2,500.000	103,430		86,260	49,465	(6,914)	0	0	(6,914)	0	86,260	0	17,170	17,170	0		L
754907-10-3	RAYONIER INC		06/07/2006	Various	600.000	27,969		23,867	27,354	(6,548)	0	0	(6,548)	0	23,867	0	4,102	4,102	208		L
755267-10-1	READERS DIGEST ASSOC., INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	11,292		13,814	11,800	56	0	0	56	0	11,856	0	(564)	(564)	0		L
75621K-10-6	RECKSON ASSOCIATES		04/03/2006	DISTRIBUTION	0.000	11,423		11,423	0	0	0	0	0	0	11,423	0	0	0	0		L
758849-10-3	REGENCY CENTERS CORPORATION		05/15/2006	Various	600.000	42,018		38,548	40,314	(6,535)	0	0	(6,535)	0	38,102	0	3,916	3,916	0		L
758932-10-7	REGIS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	14,258		17,690	13,792	8	0	0	8	0	13,800	0	458	458	0		L
759594-30-2	REMINGTON OIL & GAS CORP		06/29/2006	CANTOR, FITZGERALD & CO	9,000.000	383,400		191,603	350,082	(198,491)	0	0	(198,491)	0	191,603	0	191,796	191,796	0		L
76009N-10-0	RENT-A-CENTER INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	16,265		18,959	15,354	(14,609)	0	0	(14,609)	0	745	0	15,520	15,520	0		L
760759-10-0	REPUBLIC SERVICE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	43,196		26,233	42,510	(16,461)	0	0	(16,461)	0	26,049	0	17,147	17,147	140		L
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	11,840		10,501	11,360	(859)	0	0	(859)	0	10,501	0	1,339	1,339	44		L
775711-10-4	ROLLINS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	4,148		3,450	4,048	(598)	0	0	(598)	0	3,450	0	698	698	0		L
776696-10-6	ROPER CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	35,034		30,823	9,726	(3,661)	0	0	(3,661)	0	30,823	0	4,211	4,211	41		L
778296-10-3	ROSS STORES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,300.000	38,581		37,585	37,947	(362)	0	0	(362)	0	37,585	0	996	996	0		L
749685-10-3	RPM INTERNATIONAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	18,993		18,750	17,940	(210)	0	0	(210)	0	17,730	0	1,263	1,263	160		L
749719-10-0	RSA SECURITY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	12,002		9,757	10,764	(3,966)	0	0	(3,966)	0	6,798	0	5,204	5,204	0		L
781182-10-0	RUBY TUESDAY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	14,946		14,889	16,040	(5,215)	0	0	(5,215)	0	10,825	0	4,121	4,121	0		L
781258-10-8	RUDDICK		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	6,971		3,978	7,293	(3,315)	0	0	(3,315)	0	3,978	0	2,993	2,993	33		L
783764-10-3	RYLAND GROUP, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	26,995		25,171	27,760	(2,589)	0	0	(2,589)	0	25,171	0	1,824	1,824	48		L
79377W-10-8	SAKS HOLDINGS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	23,547		20,656	23,160	(3,337)	0	0	(3,337)	0	19,823	0	3,725	3,725	0		L
79466L-30-2	SALESFORCE COM INC		06/06/2006	Various	62,200.000	1,939,546		2,316,192	2,259,726	47,804	0	0	47,804	0	2,307,530	0	(367,985)	(367,985)	0		L
80004C-10-1	SANDISK CORPORATION		04/24/2006	WARBURG DILLION READ LLC	54,300.000	3,204,579		1,013,021	3,123,336	(2,112,404)	0	0	(2,112,404)	0	1,010,932	0	2,193,647	2,193,647	0		L
803111-10-3	SARA LEE CORP		04/04/2006	Various	411,300.000	7,433,839		7,820,255	7,354,044	419,629	0	0	419,629	0	7,773,673	0	(339,834)	(339,834)	81,232		L
78387P-10-3	SBS TECHNOLOGIES INC		06/07/2006	MERGER	4,500.000	74,250		75,133	64,800	(26,989)	0	0	(26,989)	0	45,963	0	28,287	28,287	0		L
806407-10-2	SCHEIN HENRY INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	32,548		27,204	33,502	(6,499)	0	0	(6,499)	0	27,003	0	5,545	5,545	0		L
806605-10-1	SCHERING-PLOUGH		04/26/2006	MORGAN STANLEY DEAN WITTER	4,500.000	87,156		92,746	85,455	1,035	0	0	1,035	0	86,490	0	666	666	0		L
806857-10-8	SCHLUMBERGER LTD		06/07/2006	Various	8,300.000	546,177		531,290	234,155	(33,562)	0	0	(33,562)	0	531,290	0	14,887	14,887	925		L
807066-10-5	SCHOLASTIC CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	7,899		9,770	8,028	(12)	0	0	(12)	0	8,016	0	(117)	(117)	0		L
80874P-10-9	SCIENTIFIC GAMES CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	23,365		23,334	0	0	0	0	0	0	23,334	0	32	32	0		L
810186-10-6	SCOTTS MIRACLE GRO CO		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	18,061		11,765	18,304	(6,539)	0	0	(6,539)	0	11,765	0	6,297	6,297	0		L
812350-10-6	SEARS HOLDING CORP		06/20/2006	Various	9,009.000	1,375,001		1,264,224	561,094	(37,000)	0	0	(37,000)	0	1,264,224	0	110,777	110,777	0		L
812387-10-8	SEARS ROEBUCK & CO		05/02/2006	DISTRIBUTION	0.000	549		0	0	0	0	0	0	0	0	0	549	549	0		L
812578-10-2	SEATTLE GENETICS INC		04/18/2006	BANK OF AMERICA SECURITIES LLC from MONT	59,900.000	293,501		314,475	309,084	4,811	0	0	4,811	0	313,895	0	(20,394)	(20,394)	0		L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		06/29/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	67,000.000	2,140,391		2,555,380	2,433,440	121,940	0	0	121,940	0	2,555,380	0	(414,989)	(414,989)	4,211		L
816850-10-1	SEMTECH CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	12,939		11,906	12,523	(1,274)	0	0	(1,274)	0	11,249	0	1,690	1,690	0		L
81725T-10-0	SENSIENT TECHNOLOGIES		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	8,232		9,178	7,220	(68)	0	0	(68)	0	7,152	0	1,080	1,080	0		L
817315-10-4	SEPRACOR INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	39,372		49,374	43,929	252	0	0	252	0	44,181	0	(4,809)	(4,809)	0		L
817320-10-4	SEQUA CORPORATION		04/26/2006	MORGAN STANLEY DEAN WITTER	100.000	9,432		6,021	9,780	(4,592)	0	0	(4,592)	0	5,188	0	4,244	4,244	0		L
82567D-10-4	SHURGARD STORAGE CENTERS CL A		05/31/2006	DISTRIBUTION	0.000	26,805		26,805	0	0	0	0	0	0	26,805	0	0	0	0		L
826919-10-2	SILICON LABORATORIES		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	20,220		11,733	21,980	(10,247)	0	0	(10,247)	0	11,733	0	8,487	8,487	0		L
828806-10-9	SIMON PROPERTY GROU		06/20/2006	Various	37,503.000	3,009,423		3,108,192	3,155,502	(47,310)	0	0	(47,310)	0	3,108,192	0	(98,769)	(98,769)	27,818		L
832110-10-0	SMITH INTERNATIONAL, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,800.000	79,486		57,592	70,128	(12,687)	0	0	(12,687)	0	57,441	0	22,045	22,045	144		L
832248-10-8	SMITHFIELD FOODS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	22,006		19,917	23,472	(3,625)	0	0	(3,625)	0	19,847	0	2,159	2,159	0		L
835451-10-5	SONIC CORP		05/05/2006	VARIOUS	0.500	0		11	0	0	0	0	0	0	11	0	(11)	(11)	0		L
835495-10-2	SONOCO PRODUCTS CO		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	25,293		22,547	27,096	(5,664)	0	0	(5,664)	0	21,432	0	3,861	3,861	0		L
835898-10-7	SOTHEBY'S		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	11,938		7,033	11,616	(5,681)	0	0	(5,681)	0	5,935	0	6,003	6,003	0		L
836167-10-6	SOURCECORP INC		06/01/2006	CANTOR, FITZGERALD & CO	4,800.000	119,339		140,117	103,673	(19,001)	0	0	(19,001)	0	96,908	0	22,431	22,431	0		L
845467-10-9	SOUTHWESTERN ENERGY CO		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	56,998		54,173	48,285	1,555	0	0	1,555	0	49,840	0	7,159	7,159	0		L
84610H-10-8	SOVRAN SELF STORAGE		04/04/2006	DISTRIBUTION	0.000	663		663	0	0	0	0	0	0	663	0	0	0	0		L
848568-30-9	SPIRIT FINANCE CORPORATION		04/11/2006	DISTRIBUTION	0.000	66,308		66,308	0	0	0	0	0	0	66,308	0	0	0	0		L
852061-10-0	SPRINT NEXTEL CORP		06/13/2006	Various	47,600.000	2,416,885		2,499,309	578,816	(25,271)	0	0	(25,271)	0	2,499,309	0	(82,424)	(82,424)	345		L
784635-10-4	SPX CORP		04/26/2006	Various	3,500.000	190,462		192,099	186,970	(75,209)	0	0	(75,209)	0	111,761	0	78,701	78,701	875		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
78464R-10-5	SRA INTERNATIONAL INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	9,866		10,594	11,319	(2,049)	0	0	(2,049)	0	9,270	0	596	596	0		L
790148-10-0	ST JOE CORP		05/02/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH	16,100.000	838,588		1,027,550	1,011,724	15,826	0	0	15,826	0	1,027,550	0	(188,962)	(188,962)	0		L
790849-10-3	ST JUDE MEDICAL		04/27/2006	Various	24,800.000	1,000,564		1,034,613	1,016,800	10,906	0	0	10,906	0	1,027,706	0	(27,142)	(27,142)	0		L
855030-10-2	STAPLES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	2,200.000	56,892		49,777	56,144	(6,367)	0	0	(6,367)	0	49,777	0	7,115	7,115	484		L
855244-10-9	STARBUCKS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	56,842		47,083	56,460	(9,377)	0	0	(9,377)	0	47,083	0	9,760	9,760	0		L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST		04/13/2006	Various	373,100.000	11,209,510		8,735,482	25,270,063	(16,534,581)	0	0	(16,534,581)	0	8,735,482	0	2,474,028	2,474,028	81,501		L
85590A-40-1	STARWOOD HOTELS AND RESORTS		06/07/2006	Various	290,400.000	16,303,221		4,515,295	0	0	0	0	0	0	4,515,295	0	11,787,927	11,787,927	0		L
858119-10-0	STEEL DYNAMICS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	25,915		18,274	11,346	(6,064)	0	0	(6,064)	0	16,888	0	9,028	9,028	40		L
858912-10-8	STERICYCLE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	26,299		20,217	27,048	(7,849)	0	0	(7,849)	0	19,199	0	7,100	7,100	0		L
859152-10-0	STERIS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	14,182		15,449	14,808	(606)	0	0	(606)	0	14,202	0	(20)	(20)	0		L
860342-10-4	STEWART & STEVENSON SERVICES, INC		05/25/2006	CANTOR, FITZGERALD & CO	9,100.000	331,867		128,043	299,136	(203,171)	0	0	(203,171)	0	128,043	0	203,824	203,824	697		L
86272T-10-6	STRATEGIC HOTEL CAPITAL		06/28/2006	DISTRIBUTION	0.000	7,956		7,956	0	0	0	0	0	0	7,956	0	0	0	0		L
863307-10-4	STREETTRACKS GOLD TRUST		05/19/2006	Various	9,100.000	621,570		564,018	0	0	0	0	0	0	564,018	0	57,552	57,552	0		L
863667-10-1	STRYKER CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	17,963		18,836	17,736	208	0	0	208	0	17,944	0	19	19	0		L
866810-10-4	SUN MICROSYSTEMS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	6,900.000	34,361		31,843	35,397	(3,554)	0	0	(3,554)	0	31,843	0	2,518	2,518	0		L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		05/05/2006	BANK OF AMERICA SECURITIES LLC from MONT	15,000.000	445,026		436,650	0	0	0	0	0	0	436,650	0	8,376	8,376	0		L
870756-10-3	SWIFT TRANSPORTATION CO INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	12,783		8,853	8,692	(1,572)	0	0	(1,572)	0	7,120	0	5,663	5,663	0		L
871130-10-0	SYBASE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	17,151		15,490	16,896	(1,568)	0	0	(1,568)	0	15,328	0	1,823	1,823	0		L
871142-10-5	SYBRON DENTAL SPECIALTIES INC		05/15/2006	CANTOR, FITZGERALD & CO	12,300.000	577,590		272,379	453,640	(242,922)	0	0	(242,922)	0	272,379	0	305,211	305,211	0		L
871503-10-8	SYMANTEC CORP		05/31/2006	CREDIT SUISSE FIRST BOSTON CORPORATION	233,000.000	3,627,698		4,037,493	0	0	0	0	0	0	4,037,493	0	(409,795)	(409,795)	0		L
871607-10-7	SYNOPSYS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,200.000	26,165		22,409	26,820	(5,773)	0	0	(5,773)	0	21,047	0	5,118	5,118	0		L
871829-10-7	SYSCO CORP		06/07/2006	Various	15,300.000	463,983		472,553	490,365	(17,812)	0	0	(17,812)	0	472,553	0	(8,570)	(8,570)	2,601		L
87612E-10-6	TARGET CORP		06/13/2006	Various	115,700.000	5,681,198		6,295,948	5,830,321	253,976	0	0	253,976	0	6,279,366	0	(598,169)	(598,169)	5,290		L
876664-10-3	TAUBMAN CENTERS INC		06/28/2006	DISTRIBUTION	0.000	11,857		11,857	0	0	0	0	0	0	11,857	0	0	0	0		L
878237-10-6	TECH DATA CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	18,104		18,336	18,455	(383)	0	0	(383)	0	18,072	0	32	32	0		L
878377-10-0	TECHNE CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	17,282		13,417	18,042	(4,701)	0	0	(4,701)	0	13,341	0	3,942	3,942	0		L
878895-20-0	TECUMSEH PRODUCTS CO - CL A		04/26/2006	MORGAN STANLEY DEAN WITTER	200.000	4,720		8,473	4,908	(562)	0	0	(562)	0	4,346	0	374	374	0		L
879369-10-6	TELEFLEX, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	21,520		17,678	21,489	(4,023)	0	0	(4,023)	0	17,466	0	4,055	4,055	0		L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	35,000		38,734	35,496	(2,565)	0	0	(2,565)	0	32,931	0	2,069	2,069	0		L
879868-10-7	TEMPLE-INLAND, INC		06/14/2006	Various	206,510.000	8,267,266		9,199,584	8,914,901	11,079	0	0	11,079	0	9,196,783	0	(929,517)	(929,517)	42,950		L
882491-10-3	TEXAS INDUSTRIES INC		06/07/2006	Various	25,000.000	1,254,767		1,513,990	0	0	0	0	0	0	1,513,990	0	(259,223)	(259,223)	1,500		L
882508-10-4	TEXAS INSTRUMENTS		06/07/2006	Various	135,800.000	4,318,802		4,315,756	3,409,350	(93,562)	0	0	(93,562)	0	4,315,756	0	3,047	3,047	1,062		L
884315-10-2	THOMAS & BETTS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	22,507		12,950	20,552	(9,140)	0	0	(9,140)	0	11,412	0	11,095	11,095	0		L
885160-10-1	THOR INDUSTRIES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	15,591		1,164	16,008	(14,844)	0	0	(14,844)	0	1,164	0	14,427	14,427	21		L
886423-10-2	TIDEWATER, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	29,625		19,894	27,615	(7,783)	0	0	(7,783)	0	19,832	0	9,793	9,793	75		L
887100-10-5	TIMBERLAND COMPANY - CL A		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	17,394		11,429	17,115	(5,686)	0	0	(5,686)	0	11,429	0	5,965	5,965	0		L
887317-10-5	TIME WARNER INC		06/28/2006	Various	28,900.000	489,907		372,213	485,231	(113,225)	0	0	(113,225)	0	372,006	0	117,901	117,901	1,050		L
887319-10-1	TIME WARNER TELECOM INC		06/06/2006	J. P. MORGAN SECURITIES, INC	16,000.000	238,399		280,294	0	0	0	0	0	0	280,294	0	(41,895)	(41,895)	0		L
887389-10-4	TIMKEN CO		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	25,152		17,619	22,589	(5,646)	0	0	(5,646)	0	16,943	0	8,209	8,209	0		L
872540-10-9	TJX COS INC NEW		06/14/2006	Various	372,030.000	8,349,348		8,859,033	7,448,482	(296,019)	0	0	(296,019)	0	8,859,033	0	(509,685)	(509,685)	20,615		L
889478-10-3	TOLL BROTHERS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	34,506		19,050	34,630	(15,580)	0	0	(15,580)	0	19,050	0	15,456	15,456	0		L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC		04/26/2006	Various	200.710	5,855		6,071	5,875	(193)	0	0	(193)	0	5,682	0	173	173	0		L
893416-10-7	TRANSACTION SYS ARCHITECTS		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	11,504		6,306	9,363	(3,057)	0	0	(3,057)	0	6,306	0	5,197	5,197	0		L
89579K-10-9	TRIAD HOSPITALS INC		06/15/2006	Various	122,500.000	4,783,112		4,904,771	4,948,390	(231,808)	0	0	(231,808)	0	4,898,016	0	(114,903)	(114,903)	0		L
896522-10-9	TRINITY INDS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	19,487		8,463	16,317	(7,854)	0	0	(7,854)	0	8,463	0	11,024	11,024	21		L
89674K-10-3	TRIQUINT SEMICONDUCTOR		04/26/2006	MORGAN STANLEY DEAN WITTER	1,100.000	6,200		4,962	5,412	(1,278)	0	0	(1,278)	0	4,134	0	2,066	2,066	0		L
89687P-10-7	TRIZEC PROPERTIES INC		06/28/2006	DISTRIBUTION	0.000	2,945		2,945	0	0	0	0	0	0	2,945	0	0	0	0		L
897051-20-7	TRONOX INC CL B		04/10/2006	Various	8,290.340	148,993		131,727	0	0	0	0	0	0	131,727	0	17,266	17,266	0		L
899896-10-4	TUPPERWARE BRANDS CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	8,726		7,374	8,236	(917)	0	0	(917)	0	7,319	0	1,407	1,407	88		L
902124-10-6	TYCO INTERNATIONAL LTD		04/26/2006	MORGAN STANLEY DEAN WITTER	5,800.000	153,551		156,057	14,784	237	0	0	237	0	155,375	0	(1,823)	(1,823)	55		L
91274F-10-4	U STORE IT		04/11/2006	Various	82,600.000	1,473,423		1,599,365	1,664,390	(65,025)	0	0	(65,025)	0	1,599,365	0	(125,942)	(125,942)	11,019		L
903914-10-9	ULTRA PETROLEUM CORP		05/19/2006	Various	38,200.000	2,252,109		2,211,295	2,118,540	(152,300)	0	0	(152,300)	0	2,211,295	0	40,814	40,814	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
907818-10-8	UNION PAC CORP		06/20/2006	Various	131,590.000	11,839,913		9,486,942	11,341,092	(2,783,655)	0	0	(2,783,655)	0	9,486,942	0	2,352,971	2,352,971	36,447		L
910197-10-2	UNITED DOMINION		04/26/2006	Various	1,100.000	40,148		36,029	31,394	(8,441)	0	0	(8,441)	0	32,704	0	7,443	7,443	291		L
91324P-10-2	UNITED HEALTH GROUP		06/07/2006	Various	9,600.000	456,709		513,305	536,256	(27,829)	0	0	(27,829)	0	508,427	0	(51,719)	(51,719)	288		L
911312-10-6	UNITED PARCEL SERVI		06/07/2006	Various	60,300.000	4,868,324		4,775,793	2,611,602	(58,693)	0	0	(58,693)	0	4,775,793	0	92,530	92,530	988		L
911363-10-9	UNITED RENTALS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	21,473		9,895	20,700	(10,805)	0	0	(10,805)	0	9,895	0	11,578	11,578	0		L
913017-10-9	UNITED TECHNOLOGIES		06/07/2006	Various	67,400.000	4,256,470		3,867,724	3,020,237	(128,396)	0	0	(128,396)	0	3,867,116	0	389,354	389,354	1,351		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	25,238		26,291	25,395	(1,870)	0	0	(1,870)	0	23,525	0	1,713	1,713	0		L
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	24,862		23,668	0	0	0	0	0	0	23,668	0	1,194	1,194	0		L
914906-10-2	UNIVISION COMMUNICA		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	24,378		23,897	24,129	(232)	0	0	(232)	0	23,897	0	481	481	0		L
917047-10-2	URBAN OUTFITTERS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	21,063		3,140	22,086	(18,946)	0	0	(18,946)	0	3,140	0	17,923	17,923	0		L
90341W-10-8	US AIRWAYS GROUP INC		05/03/2006	Various	15,000.000	694,018		580,557	0	0	0	0	0	0	580,557	0	113,461	113,461	0		L
918076-10-0	UTSTARCOM INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	6,257		18,671	5,661	(153)	0	0	(153)	0	5,508	0	749	749	0		L
918866-10-4	VALASSIS COMMUNICATION		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	12,041		14,222	11,748	(104)	0	0	(104)	0	11,644	0	397	397	0		L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	14,341		20,356	12,680	8	0	0	8	0	12,688	0	1,653	1,653	0		L
91913Y-10-0	VALERO ENERGY		06/20/2006	Various	22,153.000	1,333,525		1,403,878	478,240	6,072	0	0	6,072	0	1,403,710	0	(70,185)	(70,185)	1,304		L
920355-10-4	VALSPAR CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	800.000	22,910		19,795	22,296	(4,816)	0	0	(4,816)	0	17,480	0	5,430	5,430	88		L
922042-85-8	VANGUARD EMERGING MARKETS VIPER		06/06/2006	Various	7,600.000	530,125		553,013	0	0	0	0	0	0	553,013	0	(22,889)	(22,889)	0		L
922908-62-9	VANGUARD MID-CAP VIPERS		05/09/2006	BANK OF AMERICA SECURITIES LLC from MONT	291,600.000	20,865,439		18,572,500	20,318,688	(1,746,188)	0	0	(1,746,188)	0	18,572,500	0	2,292,939	2,292,939	0		L
922042-86-6	VANGUARD PACIFIC VIPERS		06/06/2006	Various	8,300.000	549,095		557,724	0	0	0	0	0	0	557,724	0	(8,629)	(8,629)	0		L
922206-10-7	VARIAN INC		04/26/2006	MORGAN STANLEY DEAN WITTER	300.000	12,420		12,528	12,354	(2,172)	0	0	(2,172)	0	10,182	0	2,238	2,238	0		L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,700.000	87,992		90,011	0	0	0	0	0	0	90,011	0	(2,018)	(2,018)	0		L
918194-10-1	VCA ANTECH INC		04/26/2006	MORGAN STANLEY DEAN WITTER	700.000	18,846		18,801	19,936	(1,135)	0	0	(1,135)	0	18,801	0	45	45	0		L
92343V-10-4	VERIZON COMMUNICATIONS		06/20/2006	Various	217,475.000	7,060,116		7,557,622	7,407,199	(82,341)	0	0	(82,341)	0	7,324,858	0	(264,741)	(264,741)	88,077		L
92532F-10-0	VERTEX PHARMACEUTICALS		06/14/2006	Various	90,500.000	2,774,051		2,943,352	14,636	(4,217)	0	0	(4,217)	0	2,943,352	0	(169,302)	(169,302)	0		L
92553P-20-1	VIACOM INC CLASS B		06/13/2006	Various	23,900.000	875,142		1,005,180	927,320	68,609	0	0	68,609	0	995,929	0	(120,786)	(120,786)	0		L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,500.000	23,905		22,468	21,360	(3,615)	0	0	(3,615)	0	17,745	0	6,160	6,160	0		L
92886T-20-1	VONAGE		05/24/2006	FRANKEL, STUART, & CO., INC	45,800.000	733,084		778,600	0	0	0	0	0	0	778,600	0	(45,516)	(45,516)	0		L
931422-10-9	WALGREEN CO		04/26/2006	MORGAN STANLEY DEAN WITTER	2,300.000	97,199		101,237	99,199	897	0	0	897	0	100,096	0	(2,897)	(2,897)	0		L
931142-10-3	WAL-MART STORES		04/26/2006	MORGAN STANLEY DEAN WITTER	37,500.000	1,741,772		1,746,243	1,771,500	(25,257)	0	0	(25,257)	0	1,746,243	0	(4,471)	(4,471)	4,707		L
948741-10-3	WEINGARTEN REALTY		06/06/2006	Various	12,700.000	511,426		300,516	517,525	(226,122)	0	0	(226,122)	0	296,944	0	214,482	214,482	0		L
94973V-10-7	WELLPOINT INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,900.000	131,229		145,531	147,117	(1,586)	0	0	(1,586)	0	145,531	0	(14,303)	(14,303)	0		L
950755-10-8	WERNER ENTERPRISES INC		04/26/2006	MORGAN STANLEY DEAN WITTER	400.000	7,782		3,391	7,348	(3,957)	0	0	(3,957)	0	3,391	0	4,391	4,391	16		L
958102-10-5	WESTERN DIGITAL CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	1,800.000	34,807		25,284	34,974	(12,204)	0	0	(12,204)	0	22,770	0	12,037	12,037	0		L
958259-10-3	WESTERN GAS RESOURCES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	25,992		15,239	24,125	(8,886)	0	0	(8,886)	0	15,239	0	10,753	10,753	38		L
961815-10-7	WESTWOOD ONE, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	5,796		13,832	6,624	6	0	0	6	0	6,630	0	(834)	(834)	0		L
969457-10-0	WILLIAMS COS., INC		06/07/2006	Various	337,000.000	7,159,378		7,765,759	6,898,275	510,317	0	0	510,317	0	7,709,411	0	(550,032)	(550,032)	4,815		L
969904-10-1	WILLIAMS SONOMA, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	1,000.000	41,603		39,088	42,400	(4,386)	0	0	(4,386)	0	38,014	0	3,588	3,588	100		L
973149-10-7	WIND RIV SYS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	6,808		8,622	7,470	(96)	0	0	(96)	0	7,374	0	(566)	(566)	0		L
981811-10-2	WORTHINGTON INDUSTRIES, INC		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	12,379		11,604	12,036	(2,556)	0	0	(2,556)	0	9,480	0	2,899	2,899	0		L
982526-20-4	WRIGLEY (WM) JR. CLASS B		05/30/2006	CONVERSION	2,475.000	117,810		117,810	0	0	0	0	0	0	117,810	0	0	0	0		L
983024-10-0	WYETH		06/20/2006	Various	174,155.000	7,941,691		7,355,300	7,945,393	(1,099,304)	0	0	(1,099,304)	0	7,355,300	0	586,391	586,391	20,864		L
984121-10-3	XEROX CORP		06/30/2006	GOLDMAN, SACHS & CO	210,000.000	2,881,447		2,893,800	0	0	0	0	0	0	2,893,800	0	(12,353)	(12,353)	0		L
98385X-10-6	XTO ENERGY INC		04/26/2006	Various	1,100.000	174,208		174,729	47,927	814	0	0	814	0	172,225	0	1,984	1,984	83		L
984332-10-6	YAHOO INC		04/26/2006	MORGAN STANLEY DEAN WITTER	44,300.000	1,420,875		1,525,154	1,429,118	84,241	0	0	84,241	0	1,513,359	0	(92,484)	(92,484)	0		L
984249-10-2	YRC WORLDWIDE INC		04/26/2006	MORGAN STANLEY DEAN WITTER	500.000	21,512		27,998	19,030	(260)	0	0	(260)	0	18,770	0	2,742	2,742	0		L
988498-10-1	YUM! BRANDS INC		04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	46,062		43,576	43,974	(694)	0	0	(694)	0	43,280	0	2,782	2,782	104		L
989207-10-5	ZEBRA TECHNOLOGIES CORP		04/26/2006	MORGAN STANLEY DEAN WITTER	600.000	23,255		32,252	26,832	(4,392)	0	0	(4,392)	0	22,440	0	815	815	0		L
98956P-10-2	ZIMMER HOLDINGS		04/26/2006	Various	19,000.000	1,262,434		1,346,522	1,284,400	53,759	0	0	53,759	0	1,338,159	0	(75,725)	(75,725)	0		L
112900-10-5	BROOKFIELD PROPERTIES	F	04/27/2006	GREEN STREET ADVISORS	20,000.000	634,580		422,063	683,000	(260,937)	0	0	(260,937)	0	422,063	0	212,517	212,517	0		L
136385-10-1	CDN NAT RES COM NPV	C	06/30/2006	ALLIANCE BERNSTEIN	16,200.000	890,237		707,975	897,318	(178,976)	0	0	(178,976)	(10,366)	707,975	44,171	138,090	182,261	1,042		L
71644E-10-2	PETRO-CDA VARIABLE VTG	C	05/25/2006	ALLIANCE BERNSTEIN	57,225.000	2,505,498		2,730,488	2,716,544	(38,886)	0	0	(38,886)	52,830	2,730,488	78,895	(303,885)	(224,990)	2,795		L
Q8142Y-10-9	RINKER GROUP NPV	D	06/30/2006	ALLIANCE BERNSTEIN	35,338.000	412,435		303,745	335,110	(195,736)	0	0	(195,736)	1,577	303,745	(3,199)	111,889	108,690	0		U
B33432-12-9	DELHAIZE GROUP NPV	D	06/12/2006	ALLIANCE BERNSTEIN	22,700.000	1,582,908		1,146,715	1,626,251	(454,288)	0	0	(454,288)	(25,248)	1,146,715	63,144	373,049	436,193	7,934		U
G1150G-11-1	ACCENTURE LTD	F	06/30/2006	Various	10,800.000	313,622		298,744	45,105	(3,699)	0	0	(3,699)	0	298,324	0	15,298	15,298	0		U
G6359F-10-3	NABORS INDUSTRIES L	F	05/04/2006	Various	12,000.000	459,188		436,064	0	0	0	0	0	0	436,064	0	23,123	23,123	0		U
G90078-10-9	TRANSOCEAN INC	F	04/26/2006	MORGAN STANLEY DEAN WITTER	900.000	76,030		52,346	72,270	(19,924)	0	0	(19,924)	0	52,346	0	23,684	23,684	0		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
F0392W-12-5	ARKEMA EUR10	D	06/19/2006	DIRECT	0.100	4		3	0	0	0	0	0	0	3	0	0	1	0		U
F12338-10-3	BUSINESS OBJECTS EURO.10(REGD)	D	05/18/2006	ALLIANCE BERNSTEIN	71,279.000	2,390,999		2,776,457	2,598,120	22,664	0	0	22,664	(68,979)	2,551,804	164,097	(324,902)	(160,805)	0		U
F17114-10-3	EADS(EURO AERO DEF EUR1	D	06/15/2006	ALLIANCE BERNSTEIN	98,896.000	2,334,840		3,978,009	3,270,606	(113,898)	0	0	(113,898)	(4,879)	3,978,009	137,627	(1,780,796)	(1,643,169)	0		U
F90676-10-1	TECHNIP NPV	D	05/03/2006	ALLIANCE BERNSTEIN	16,341.000	1,017,492		1,025,041	1,104,439	(61,510)	0	0	(61,510)	(17,888)	1,025,041	62,817	(70,366)	(7,549)	18,958		U
F92124-10-0	TOTAL SA EUR 2.5	D	06/15/2006	DISTRIBUTION	0.000	64,160		64,160	0	0	0	0	0	0	64,160	0	0	0	0		U
F5879X-41-3	VINCI EURO.01 SUB RIGHTS 12/04/06	D	04/06/2006	ALLIANCE BERNSTEIN	28,419.000	53,410		0	0	0	0	0	0	0	0	0	53,410	53,410	0		U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC	F	05/30/2006	Various	39,900.000	1,897,058		2,547,258	2,158,590	365,266	0	0	365,266	0	2,523,856	0	(626,798)	(626,798)	0		L
G25508-10-5	CRH ORD EURO.32	D	04/20/2006	ALLIANCE BERNSTEIN	19,209.000	669,827		537,026	669,472	(125,702)	0	0	(125,702)	(6,744)	537,026	15,985	116,816	132,801	6,779		U
T3643A-14-5	ENI SPA	D	06/23/2006	ALLIANCE BERNSTEIN	47,996.000	1,360,224		1,017,316	1,363,758	(347,542)	0	0	(347,542)	1,100	1,017,316	46,725	296,183	342,908	26,969		U
T6444Z-11-0	LUXOTTICA GROUP EURO.06	D	06/30/2006	ALLIANCE BERNSTEIN	49,024.000	1,310,350		1,260,502	1,347,915	(67,617)	0	0	(67,617)	(19,796)	1,260,502	76,775	(26,928)	49,847	11,707		U
J05124-14-4	CANON	D	05/22/2006	ALLIANCE BERNSTEIN	19,800.000	1,446,948		1,469,295	191,467	(13,136)	0	0	(13,136)	6,173	1,469,295	32,509	(54,856)	(22,347)	0		U
J12075-10-7	DENSO CORP	D	05/24/2006	ALLIANCE BERNSTEIN	103,700.000	3,977,145		2,260,709	4,086,817	(2,096,414)	0	0	(2,096,414)	270,306	2,260,709	(48,173)	1,764,609	1,716,436	17,834		U
J22302-11-1	HONDA MOTOR CO., LTD	D	05/22/2006	ALLIANCE BERNSTEIN	16,800.000	1,147,493		1,200,732	0	0	0	0	0	0	1,200,732	(9,605)	(43,634)	(53,239)	0		U
J22848-10-5	HOYA CORPORATION	D	05/17/2006	ALLIANCE BERNSTEIN	83,800.000	3,365,949		1,785,604	3,373,620	(1,667,956)	0	0	(1,667,956)	79,940	1,785,604	29,291	1,551,055	1,580,345	24,373		U
J43830-11-6	MITSUBISHI CORPORATION	D	05/12/2006	ALLIANCE BERNSTEIN	163,600.000	3,886,795		1,306,965	3,716,010	(2,456,024)	0	0	(2,456,024)	46,979	1,306,965	24,340	2,555,489	2,579,830	32,916		U
J48818-12-4	NEC	D	06/26/2006	ALLIANCE BERNSTEIN	395,000.000	2,010,561		2,467,003	2,565,316	(279,804)	0	0	(279,804)	8,680	2,467,003	42,005	(498,446)	(456,442)	7,487		U
J58472-11-9	NITTO DENKO	D	05/15/2006	ALLIANCE BERNSTEIN	21,400.000	1,851,758		1,399,689	1,811,895	(533,541)	0	0	(533,541)	121,335	1,399,689	307	451,762	452,069	5,518		U
J7028D-10-4	SEGA SAMMY HOLDINGS	D	05/17/2006	ALLIANCE BERNSTEIN	29,800.000	1,181,482		308,224	1,207,258	(998,125)	0	0	(998,125)	99,092	308,224	(6,441)	879,699	873,258	7,776		U
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	06/01/2006	ALLIANCE BERNSTEIN	154,200.000	2,295,005		1,935,802	2,437,285	(637,399)	0	0	(637,399)	135,916	1,935,802	(4,886)	364,089	359,203	9,295		U
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	04/04/2006	ALLIANCE BERNSTEIN	10,100.000	578,978		602,492	574,377	(3,999)	0	0	(3,999)	32,114	602,492	(31,839)	8,325	(23,514)	4,683		U
J92676-11-3	TOYOTA MOTOR	D	05/25/2006	ALLIANCE BERNSTEIN	3,800.000	203,287		199,394	207,085	(7,910)	0	0	(7,910)	220	199,394	9,194	(5,300)	3,893	1,796		U
J95534-10-3	YAMADA DENKI CO	D	05/19/2006	ALLIANCE BERNSTEIN	21,700.000	2,353,192		1,276,018	2,495,717	(1,398,334)	0	0	(1,398,334)	178,635	1,276,018	(19,611)	1,096,785	1,077,174	0		U
L0218T-10-1	ARCELOR NPV	D	04/19/2006	ALLIANCE BERNSTEIN	33,100.000	1,323,507		470,801	1,297,818	(760,953)	0	0	(760,953)	(66,064)	470,801	29,225	823,481	852,706	0		U
65653B-92-6	NORSK HYDRO ASA NOK20	D	06/30/2006	ALLIANCE BERNSTEIN	20,574.000	552,973		650,672	0	0	0	0	0	0	650,672	(25,974)	(71,725)	(97,699)	0		U
Y79985-12-6	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	05/24/2006	ALLIANCE BERNSTEIN	2,109,929.000	3,472,600		2,862,953	3,456,064	(433,106)	0	0	(433,106)	(160,005)	2,862,953	204,734	404,913	609,647	0		U
W26049-11-9	ERICSSON(LM)TEL SEK1 SER'B'	D	04/24/2006	ALLIANCE BERNSTEIN	852,319.000	3,053,033		2,882,754	3,237,108	(385,209)	0	0	(385,209)	30,855	2,882,754	58,882	111,397	170,280	37,847		U
H57312-46-6	NESTLE SA PAR CHF1	D	05/12/2006	ALLIANCE BERNSTEIN	3,739.000	1,149,327		1,112,536	1,107,238	(12,823)	0	0	(12,823)	18,122	1,112,536	62,290	(25,500)	36,790	24,600		U
H5783Q-10-6	NOBEL BIOCARE HLDG CMN STK	D	04/06/2006	ALLIANCE BERNSTEIN	3,111.000	693,390		525,138	687,033	(208,106)	0	0	(208,106)	46,211	525,138	(27,158)	195,409	168,252	1,678		U
H5820Q-15-0	NOVARTIS REGISTERED	D	06/22/2006	ALLIANCE BERNSTEIN	32,837.000	1,756,857		1,778,334	744,557	(108,037)	0	0	(108,037)	42,358	1,778,334	15,279	(36,756)	(21,477)	0		U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	06/09/2006	ALLIANCE BERNSTEIN	550,424.000	3,885,449		3,457,108	4,016,994	(624,472)	0	0	(624,472)	64,586	3,457,108	158,823	269,519	428,341	71,975		U
06738C-82-8	BARCLAYS BANK PLC	F	05/23/2006	BARCLAYS BANK	4,000,000.000	3,600,890		4,000,000	0	0	0	0	0	0	4,000,000	0	(399,110)	(399,110)	112,132		U
G15596-11-0	BP PLC	D	05/23/2006	ALLIANCE BERNSTEIN	112,400.000	1,328,892		860,613	1,288,704	(382,997)	0	0	(382,997)	(45,094)	860,613	107,406	360,873	468,279	12,309		L
G3910J-11-2	GLAXOSMITHKLINE PLC	D	05/23/2006	ALLIANCE BERNSTEIN	144,272.000	4,045,803		3,474,435	3,823,208	(246,421)	0	0	(246,421)	(102,352)	3,474,435	389,656	181,711	571,367	39,318		U
G4804L-10-6	INTERCONTINENTAL HOTELS ORD GBP0.114285	D	06/13/2006	VARIOUS	0.500	0		8	9	(2)	0	0	(2)	1	8	0	(8)	(8)	1		U
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	06/16/2006	ALLIANCE BERNSTEIN	56,062.000	586,000		487,364	538,195	(54,342)	0	0	(54,342)	3,511	487,364	29,447	69,189	98,636	0		U
74927Q-AA-5	RBS CAPITAL TRUST III	F	06/14/2006	Various	13,000,000.000	12,213,070		13,000,000	0	0	0	0	0	0	13,000,000	0	(786,930)	(786,930)	143,312		L
G86838-12-8	TATE & LYLE ORD GBP0.25	D	06/26/2006	ALLIANCE BERNSTEIN	121,200.000	1,289,355		1,201,249	1,200,365	(121,032)	0	0	(121,032)	121,915	1,201,249	(37,046)	125,153	88,106	0		U
G90637-10-2	TRINITY MIRROR ORD GBP0.10	D	04/26/2006	ALLIANCE BERNSTEIN	26,500.000	259,647		255,503	264,337	(917)	0	0	(917)	(7,917)	255,503	12,771	(8,628)	4,143	0		U
6899999 - Common Stocks - Industrial and Miscellaneous						705,411,770	XXX	654,973,034	567,561,763	(77,387,416)	636,843	0	(76,750,573)	827,122	651,497,301	1,682,464	52,232,005	53,914,469	2,222,524	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		05/18/2006	DIRECT	49,860,299.700	49,860,300		49,860,300	2,326	0	0	0	0	0	49,860,300	0	0	0	6,923		L
7199999 - Common Stocks - Money Market Mutual Funds						49,860,300	XXX	49,860,300	2,326	0	0	0	0	0	49,860,300	0	0	0	6,923	XXX	XXX
7299997 - Common Stocks - Part 4						1,044,785,284	XXX	985,570,256	795,210,010	(93,346,702)	636,843	0	(92,709,859)	1,363,121	980,870,919	1,758,818	62,155,547	63,914,365	3,377,185	XXX	XXX
7299999 - Total - Common Stocks						1,044,785,284	XXX	985,570,256	795,210,010	(93,346,702)	636,843	0	(92,709,859)	1,363,121	980,870,919	1,758,818	62,155,547	63,914,365	3,377,185	XXX	XXX
7399999 - Total - Preferred and Common Stocks						1,100,804,423	XXX	1,040,694,808	843,454,372	(93,437,109)	568,637	0	(92,868,472)	1,363,121	1,035,288,717	1,758,818	63,756,888	65,515,706	4,123,727	XXX	XXX
7499999 Totals						4,585,287,873	XXX	4,535,646,496	3,694,600,963	(88,971,014)	645,232	296,662	(88,622,457)	2,310,178	4,515,626,404	1,758,818	67,902,651	69,661,469	55,399,263	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....55 .

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
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

NONE

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
QUALCOMM INC JULY 50 CALL	902	07/24/2006	50	03/08/2006	COMPOSITE EXCHANGE	258,866	258,866		4,510	4,510	0	0	0
ALLERGAN JULY CALL 110	200	07/24/2006	110	06/21/2006	COMPOSITE EXCHANGE	20,499	20,499		20,000	20,000	0	0	0
EOG RESOURCES INC AUG 70 CALL	660	08/21/2006	70	06/29/2006	COMPOSITE EXCHANGE	228,036	228,036		250,800	250,800	0	0	0
LENNAR CORP JULY 45 CALL	72	07/24/2006	45	06/30/2006	COMPOSITE EXCHANGE	6,984	6,984		9,720	9,720	0	0	0
SAKS AUGUST CALL 16	600	08/21/2006	16	06/21/2006	COMPOSITE EXCHANGE	37,799	37,799		54,000	54,000	0	0	0
MARVELL TECH AUG 47.50 CALL	100	08/21/2006	47.5	06/30/2006	COMPOSITE EXCHANGE	20,699	20,699		17,000	17,000	0	0	0
WILLIAM COMPANIES AUG 22.50 CALL	1,118	08/21/2006	22.5	06/30/2006	COMPOSITE EXCHANGE	154,854	154,854		218,010	218,010	0	0	0
0299999 - Subtotal - Call Options - Income Generation Transactions						727,737	727,737	XXX	574,040	574,040			
0499999 - Subtotal - Call Options						727,737	727,737	XXX	574,040	574,040			
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions						727,737	727,737	XXX	574,040	574,040			
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						727,737	727,737	XXX	574,040	574,040			

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
CDS SP33029P8 ON APACHE CORP.	5,000,000	12/20/2012	0.0000%(0.3800%)	12/16/2005	BARCLAY'S CAPITAL	0	0		1,060	1,060	0	0	(9,553)	63,637
CDS SP33029V5 ON SEMPRA ENERGY	5,000,000	12/20/2012	0.0000%(0.5800%)	12/19/2005	BARCLAY'S CAPITAL	0	0		(45,621)	(45,621)	0	0	(14,581)	63,637
CDS SP33029Y9 ON MARATHON OIL CORP.	5,000,000	12/20/2012	0.0000%(0.3500%)	12/19/2005	GOLDMAN SACHS	0	0		14,917	14,917	0	0	(8,799)	63,637
CDS SP3302A35 ON COMMERCIAL METALS CO	5,000,000	03/20/2011	0.0000%(0.4700%)	12/20/2005	DEUTSCHE BANK	0	0		(23,250)	(23,250)	0	0	(11,815)	54,333
CDS SP3302A50 ON WALT DISNEY CO.	5,000,000	03/20/2011	0.0000%(0.3500%)	12/21/2005	BARCLAY'S CAPITAL	0	0		(37,742)	(37,742)	0	0	(8,799)	54,333
CDS SPD4026Z6 ON MORGAN STANLEY	10,000,000	03/20/2016	0.0000%(0.3900%)	02/08/2006	LEHMAN BROTHERS	0	0		4,335	4,335	0	0	(15,383)	155,955
CDS SPG4024D4 ON MBNA AMERICA BANK NA	5,000,000	12/20/2010	0.0000%(0.1200%)	10/05/2005	GOLDMAN SACHS	0	0		(1,474)	(1,474)	0	0	(3,017)	52,896
CDS SPG4025Q4 ON ACE INA HOLDINGS INC.	5,000,000	12/20/2010	0.0000%(0.4300%)	10/19/2005	UBS AG	0	0		(5,823)	(5,823)	0	0	(10,810)	52,896
CDS SPH402607 ON NEXEN INC.	5,000,000	12/20/2012	0.0000%(0.5600%)	12/14/2005	GOLDMAN SACHS	0	0		(8,158)	(8,158)	0	0	(14,078)	63,637
CDS SPH4026S8 ON BEAR STEARNS COS INC/TH	5,000,000	12/20/2012	0.0000%(0.3100%)	12/14/2005	UBS AG	0	0		(2,577)	(2,577)	0	0	(7,793)	63,637
CDS SPJ3IIM98 ON HJ HEINZ CO.	5,000,000	06/20/2013	0.0000%(0.5300%)	05/31/2006	GOLDMAN SACHS	0	0		(17,515)	(17,515)	0	0	(2,208)	66,040
CDS SPS501ZJ3 ON KOHL'S CORP.	10,000,000	06/20/2016	0.0000%(0.4700%)	05/17/2006	BARCLAY'S CAPITAL	0	0		70,044	70,044	0	0	(5,744)	157,962
CDS SPS501ZM6 ON CMS ENERGY CORP.	5,000,000	06/20/2010	0.0000%(1.2900%)	05/18/2006	CITIBANK	0	0		67,324	67,324	0	0	(7,704)	49,846
CDS SPV601FK6 ON WYETH	20,000,000	03/20/2016	0.0000%(0.3400%)	03/09/2006	GOLDMAN SACHS	0	0		59,629	59,629	0	0	(21,344)	311,910
CDS SPV601FU4 ON MCDONALD'S CORP.	10,000,000	03/20/2013	0.0000%(0.3200%)	03/13/2006	UBS AG	0	0		(71,182)	(71,182)	0	0	(9,689)	129,673
CDS SPZ501IW5 ON TECO ENERGY INC.	5,000,000	06/20/2010	0.0000%(0.6000%)	05/19/2006	CITIBANK	0	0		21,131	21,131	0	0	(3,500)	49,846
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	25,097	25,097			(154,817)	1,453,873
CDS SP3302RJ2 ON LIN TELEVISION CORP.	3,000,000	06/20/2011	2.4000%(0.0000%)	05/11/2006	LEHMAN BROTHERS	0	0		0	(37,441)	0	0	10,000	33,458
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	2,000,000	06/20/2011	1.5500%(0.0000%)	04/04/2006	CITIBANK	0	0		0	(10,263)	0	0	7,492	22,305
CDS SP9501RK0 ON CDX.NA.IG.6	40,000,000	06/20/2011	0.4000%(0.0000%)	06/28/2006	JP MORGAN CHASE BANK	(68,729)	(68,729)		(68,729)	40,749	0	0	(4,000)	446,110
CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	1,000,000	03/20/2011	0.8200%(0.0000%)	02/14/2006	DEUTSCHE BANK	0	0		0	(2,671)	0	0	3,098	10,867
CDS SPG4026L4 ON GENWORTH FINANCIAL INC.	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL	0	0		0	6,837	0	0	8,044	52,896
CDS SPJ3IIMA5 ON CONAGRA FOODS INC.	5,000,000	06/20/2013	0.5100%(0.0000%)	05/31/2006	GOLDMAN SACHS	0	0		0	7,461	0	0	2,125	66,040
CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC.	5,000,000	03/20/2008	0.2700%(0.0000%)	11/17/2005	BARCLAY'S CAPITAL	0	0		0	5,308	0	0	6,788	32,819
CDS SPM401XK1 ON ENTERGY CORP.	5,000,000	03/20/2008	0.2400%(0.0000%)	11/17/2005	MORGAN STANLEY	0	0		0	54	0	0	6,033	32,819
CDS SPQ102FY3 ON MASSEY ENERGY CO.	2,500,000	06/20/2011	2.2400%(0.0000%)	04/28/2006	GOLDMAN SACHS	0	0		0	(37,620)	0	0	9,800	27,882
CDS SPP5014R2 ON AMERADA HESS CORP.	10,000,000	09/20/2006	0.2700%(0.0000%)	11/09/2005	WACHOVIA	0	0		0	1,658	0	0	13,575	23,699
CDS SPV601AI6 ON CAROLINA POWER & LIGHT	18,000,000	12/20/2007	0.2600%(0.0000%)	01/11/2006	WACHOVIA	0	0		0	42,769	0	0	22,100	109,267
CDS SPV601KI5 ON ABITIBI-CONSOLIDATED IN	1,250,000	06/20/2011	3.1000%(0.0000%)	04/28/2006	JP MORGAN CHASE BANK	0	0		0	(68,728)	0	0	6,781	13,941
CDS SPZ501HX4 ON CABLEVISION SYSTEMS COR	4,000,000	06/20/2011	2.4800%(0.0000%)	05/05/2006	MORGAN STANLEY	0	0		0	0	0	0	15,431	44,611
CDS SPZ5011X3 ON JC PENNEY CO INC.	12,000,000	06/20/2011	0.4100%(0.0000%)	05/19/2006	GOLDMAN SACHS	0	0		0	(32,803)	0	0	5,740	133,833
INT RATE SWAP0650 ON GSCI EXCESS RETURN INDEX	125,000,000	09/29/2006	GSCIER (0.3000%)	09/30/2005	GOLDMAN SACHS	0	0		0	(8,894)	0	0	4,519,639	3,744,859
INT RATE SWAP0651 ON GSCI EXCESS RETURN INDEX	50,000,000	09/29/2006	GSCIER (0.3000%)	09/30/2005	JP MORGAN CHASE BANK	0	0		0	(3,557)	0	0	1,807,856	1,497,944
INT RATE SWAP0652 ON GSCI EXCESS RETURN INDEX	25,000,000	10/31/2006	GSCIER (0.3000%)	11/01/2005	GOLDMAN SACHS	0	0		0	(2,550)	0	0	903,928	870,758
INT RATE SWAP0658 ON GSCI EXCESS RETURN INDEX	25,000,000	11/30/2006	GSCIER (0.3000%)	11/18/2005	GOLDMAN SACHS	0	0		0	(2,742)	0	0	903,928	971,159
INT RATE SWAP0660 ON GSCI EXCESS RETURN INDEX	25,000,000	11/30/2006	GSCIER (0.3000%)	11/30/2005	GOLDMAN SACHS	0	0		0	(2,742)	0	0	904,133	971,159
INT RATE SWAP0685 ON GSCI EXCESS RETURN INDEX	25,000,000	12/29/2006	GSCIER (0.3000%)	12/27/2005	GOLDMAN SACHS	0	0		0	(3,183)	0	0	904,133	1,059,206
INT RATE SWAP0686 ON GSCI EXCESS RETURN INDEX	50,000,000	01/31/2007	GSCIER (0.3000%)	01/04/2006	JP MORGAN CHASE BANK	0	0		0	(7,448)	0	0	1,393,546	2,302,470
INT RATE SWAP0687 ON GSCI EXCESS RETURN INDEX	25,000,000	01/31/2007	GSCIER (0.3000%)	01/05/2006	JP MORGAN CHASE BANK	0	0		0	(3,724)	0	0	852,530	1,151,235
INT RATE SWAP0698 ON GSCI EXCESS RETURN INDEX	30,000,000	01/31/2007	GSCIER (0.3000%)	01/31/2006	GOLDMAN SACHS	0	0		0	(4,469)	0	0	(32,831)	1,381,482
0799999 - Subtotal - Swaps - Other Derivative Transactions						(68,729)	(68,729)	XXX	(68,729)	(124,001)			12,269,869	15,000,819
0899999 - Subtotal - Swaps						(68,729)	(68,729)	XXX	(43,632)	(98,904)			12,115,053	16,454,691
2599999 - Subtotal - Hedging Transactions								XXX	25,097	25,097			(154,817)	1,453,873
2799999 - Subtotal - Other Derivative Transactions						(68,729)	(68,729)	XXX	(68,729)	(124,001)			12,269,869	15,000,819
9999999 - Totals						(68,729)	(68,729)	XXX	(43,632)	(98,904)			12,115,053	16,454,691

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
INDEX FUTURES - EMINI S & P 500	174	09/14/2006	11,126,346	11,130,780	4,434	06/09/2006	CME	0	4,434	0	0	548,100
INDEX FUTURES - RUSSELL 2000	124	09/15/2006	44,597,096	45,353,000	755,904	06/07/2006	CME	0	755,904	0	0	1,674,000
INDEX FUTURES - EMINI RUSSELL 2000	72	09/15/2006	5,178,780	5,266,800	88,020	06/07/2006	CME	0	88,020	0	0	194,400
INDEX FUTURES - S & P 500	186	09/14/2006	60,404,194	59,492,100	(912,094)	06/05/2006	CME	0	(912,094)	0	0	2,929,500
0199999 - Subtotal - Long Futures - Hedging Transactions			121,306,416	121,242,680	(63,736)	XXX	XXX		(63,736)			5,346,000
0499999 - Subtotal - Long Futures			121,306,416	121,242,680	(63,736)	XXX	XXX		(63,736)			5,346,000
COMMODITY FUTURES - CRUDE OIL	1,586	07/20/2006	111,162,110	117,252,980	(6,090,871)	06/16/2006	NYMEX	0	(6,090,871)	0	0	7,493,850
INTEREST RATE FUTURES - GOV'T TBONDS	2,000	09/18/2006	214,489,935	213,312,500	1,177,435	06/08/2006	CBOT	0	1,177,435	0	0	1,800,000
0599999 - Subtotal - Short Futures - Hedging Transactions			325,652,045	330,565,480	(4,913,436)	XXX	XXX		(4,913,436)			9,293,850
0899999 - Subtotal - Short Futures			325,652,045	330,565,480	(4,913,436)	XXX	XXX		(4,913,436)			9,293,850
2599999 - Subtotal - Hedging Transactions			446,958,460	451,808,160	(4,977,171)	XXX	XXX		(4,977,171)			14,639,850
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			446,958,460	451,808,160	(4,977,171)	XXX	XXX		(4,977,171)			14,639,850

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ABN-AMRO	Chicago, Illinois					866,886	942,783	708,957	XXX
Allstate Bank	Vernon Hills, Illinois					(4,534,121)	11,802,302	12,080,471	XXX
AmSouth Bank	Birmingham, Alabama					820,651	830,225	507,519	XXX
BancFirst	Oklahoma City, Oklahoma					234,746	68,659	244,785	XXX
Bank of America	Chicago, Illinois		4.480	44,815	0	(740,072,250)	(737,235,871)	(744,974,808)	XXX
Bank of Montreal	Toronto, Canada		5.670	7,428	0	973,786	897,127	1,332,204	XXX
Bank of New York	New York, New York		2.250	63,123	0	13,808,981	31,783,325	15,310,857	XXX
Bank of Oklahoma	Tulsa, Oklahoma					211,576	446,745	355,663	XXX
Bank of the West	Chicago, Illinois					50,000	50,000	50,000	XXX
CitiBank	New York, New York		3.290	28,290	0	7,687,714	5,464,928	2,557,517	XXX
Commerce Bank, N.A.	Kansas City, Missouri					321,425	536,650	666,274	XXX
Fifth Third Bank	Cincinnati, Ohio					698,699	1,348,262	2,222,047	XXX
First American Bank	Elk Grove, Illinois					372,902	494,719	351,149	XXX
First Hawaiian Bank	Honolulu, Hawaii					264,298	277,951	327,394	XXX
First National Bank of Anchorage	Anchorage, Alaska					173,284	341,796	532,097	XXX
Manufacturers and Traders Trust (AllFirst)	Baltimore, MD					504,557	820,355	521,657	XXX
First Tennessee Bank	Memphis, Tennessee					169,336	391,015	316,233	XXX
Branch Banking and Trust	Richmond, Virginia					745,183	789,392	371,614	XXX
Hancock Bank	Gulport Mississippi					172,667	211,693	143,947	XXX
Harris Trust and Savings Bank	Chicago, Illinois					15,126,523	6,581,393	4,618,606	XXX
Hibernia National Bank	New Orleans, Louisiana					949,961	1,040,862	659,848	XXX
Huntington Bank	Indianapolis, Indiana					400,177	417,103	282,324	XXX
JP Morgan Chase Bank	New York, New York		1.240	326	0	8,048,132	(19,538,741)	(15,879,720)	XXX
Intrust Bank	Wichita, Kansas					28,732	32,129	74,709	XXX
Key Bank National Association	Cleveland, Ohio					1,274,576	706,300	808,825	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					162,102	286,096	239,606	XXX
HSBC Bank, USA	New York, New York					801,939	687,282	908,969	XXX
RBC Global Services	Toronto, Canada		0.540	40	0	93,801	93,230	180,511	XXX
National City Bank- Cleveland	Cleveland, Ohio					1,399,935	1,311,446	1,219,794	XXX
PNC Bank, N.A.	Cherry Hill, NJ					483,194	591,153	597,359	XXX
Regions Bank	Birmingham, Alabama					1,131,533	976,798	1,190,417	XXX
Seaway National Bank	Chicago, Illinois					486,526	216,661	512,703	XXX
Suntrust	Orlando, Florida					1,282,668	1,653,567	1,641,580	XXX
Union Bank of California	Los Angeles, California					88,364	69,400	41,293	XXX
U.S. Bank	St. Paul, MN					1,504,928	1,102,381	1,474,292	XXX
Wachovia Bank of NC, N.A.	Winston Salem, North Carolina					(124,554,270)	(114,843,527)	(112,665,807)	XXX
Wells Fargo Bank	San Francisco, California					3,059,358	3,172,302	3,386,347	XXX
Time Deposit, Bank of Alaska	Anchorage, Alaska		2.820	1,855	2,110	266,709	266,709	266,709	XXX
									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	145,876	2,110	(804,494,793)	(794,915,401)	(816,816,057)	XXX
0399999 Total Cash on Deposit		XXX	XXX	145,876	2,110	(804,494,793)	(794,915,401)	(816,816,057)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	2,537,060	2,159,736	2,374,627	XXX
0599999 Total Cash		XXX	XXX	145,876	2,110	(801,957,733)	(792,755,665)	(814,441,430)	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-GA-4	AGL CAPITAL CORP		06/28/2006	0.000	07/10/2006	4,993,150	0	2,283
0020A3-GC-8	AT&T INC		06/19/2006	0.000	07/12/2006	11,641,438	0	20,249
03505U-H3-4	ANGLO IRISH BANK CORP		06/28/2006	0.000	08/03/2006	32,847,334	0	14,606
03741P-G5-5	APACHE CORP		06/30/2006	0.000	07/05/2006	19,987,822	0	3,044
04830H-G3-8	ATLANTIC CITY ELECTRIC COMPANY		06/30/2006	0.000	07/03/2006	1,399,564	0	218
0554M3-G6-6	BHP BILLITON LIMITED		06/08/2006	0.000	07/06/2006	34,975,257	0	113,818
11040F-HN-8	BRITANNIA BUILDING SOCIETY		05/24/2006	0.000	08/22/2006	21,068,029	0	114,709
12665K-G5-9	CVS CORP		06/30/2006	0.000	07/05/2006	9,994,000	0	1,500
1272A3-G5-9	CADBURY SCHWEPPES FIN PLC		06/26/2006	0.000	07/05/2006	19,988,067	0	14,917
2082M3-G3-3	CONOCOPHILLIPS		06/30/2006	0.000	07/03/2006	18,794,099	0	2,950
2338E1-GD-0	DAIMLER CHRYSLER		06/29/2006	0.000	07/13/2006	9,981,733	0	3,044
2338F1-GX-5	DAIMLER CHRYSLER REVOLVING AUTO CREDIT		06/28/2006	0.000	07/31/2006	13,927,216	0	6,178
2338G1-GD-8	DAIMLERCHRYS REV AUTO II		06/13/2006	0.000	07/13/2006	499,147	0	1,280
2338G1-HJ-4	DAIMLERCHRYS REV AUTO II		05/26/2006	0.000	08/18/2006	35,754,721	0	183,959
2546R1-G3-6	WALT DISNEY CO		06/30/2006	0.000	07/03/2006	14,995,500	0	2,250
3024A1-GD-9	FCAR OWNER TRUST (SERIES 1)		06/13/2006	0.000	07/13/2006	74,871,501	0	192,749
34108B-GL-3	FLORIDA POWER & LIGHT CO		06/27/2006	0.000	07/20/2006	11,966,307	0	7,093
50559D-GU-9	LACLEDE GAS COMPANY		06/28/2006	0.000	07/28/2006	5,478,055	0	2,438
53127U-GD-6	LIBERTY STREET FUNDING CORP		06/13/2006	0.000	07/13/2006	29,948,600	0	77,099
53127U-GJ-3	LIBERTY STREET FUNDING CORP		06/19/2006	0.000	07/18/2006	32,918,498	0	57,531
57183B-GD-0	MARSHALL & ISLEY CORP		06/13/2006	0.000	07/13/2006	49,914,334	0	128,499
64351V-GX-4	NEW CENTER ASSET TRUST		06/28/2006	0.000	07/31/2006	5,495,482	0	2,452
6555X3-G7-3	NORDDEUTSCHE LANDESBANK		06/08/2006	0.000	07/07/2006	14,987,250	0	48,875
6931M1-HP-1	PB FINANCE		05/25/2006	0.000	08/23/2006	14,886,823	0	79,010
69430M-G5-9	PACIFIC GAS & ELEC CO		06/27/2006	0.000	07/05/2006	16,290,165	0	9,835
70016L-GT-9	PARK AVENUE RECEIVABLES		06/29/2006	0.000	07/27/2006	11,521,728	0	3,406
70016L-GU-6	PARK AVENUE RECEIVABLES		06/29/2006	0.000	07/28/2006	11,791,940	0	3,486
71103M-G5-1	PEOPLES ENERGY CORP		06/30/2006	0.000	07/05/2006	11,393,059	0	1,735
7743E3-G3-4	ROCKWELL AUTOMATION		06/30/2006	0.000	07/03/2006	5,498,304	0	848
82124M-G6-1	SHEFFIELD RECEIVABLES		06/07/2006	0.000	07/06/2006	6,995,051	0	23,753
84262M-GC-6	SOUTHERN COMPANY		06/22/2006	0.000	07/12/2006	5,491,261	0	7,150
8426E3-GT-8	SOUTHERN COMPANY FUNDING CORP		06/30/2006	0.000	07/27/2006	5,850,519	0	865
88562M-GD-2	THREE RIVERS FUNDING		06/19/2006	0.000	07/13/2006	46,519,847	0	106,710
8910A1-G7-7	TORCHMARK CORP		06/30/2006	0.000	07/07/2006	1,498,645	0	226
90655K-G3-2	UNION ELECTRIC CO		06/30/2006	0.000	07/03/2006	912,724	0	138
912795-XL-0	TREASURY BILL	C	04/20/2006	0.000	07/13/2006	18,971,247	0	172,519
92344M-GR-8	VERIZON GLOBAL		06/27/2006	0.000	07/25/2006	14,946,300	0	8,950
ST1000-94-9	COUNTRYWIDE HOME LOANS		06/15/2006	5.250	07/17/2006	10,000,000	23,333	0
0199999 Total Cash Equivalents						658,994,718	23,333	1,420,375

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0

NONE

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0

NONE

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0

NONE

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0

NONE

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA						300,000		
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	300,000	0	0
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898) (Line 58 above)	0	0	0	0	0	0	0	0