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LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2006

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records 3100 SANDERS ROAD (Street and Number) NORTHBROOK, IL 60062-7154 (City or Town, State and Zip Code) 847-402-6018 (Area Code) (Telephone Number)

Internet Website Address Allstate.com

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

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook
ss

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

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

a. Is this an original filing? Yes [X] No [ ]

b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

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

Miguel Saucedo, Notary
11/04/08

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	46,286,196,982		46,286,196,982	45,886,095,230
2. Stocks:				
2.1 Preferred stocks	208,383,150		208,383,150	96,578,407
2.2 Common stocks	969,351,589		969,351,589	769,748,021
3. Mortgage loans on real estate:				
3.1 First liens	6,458,238,943		6,458,238,943	6,140,147,249
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)	6,653,540		6,653,540	6,534,123
5. Cash ($ 158,358,508), cash equivalents ($ 2,125,428,434) and short-term investments ($ 127,385,375)	2,411,172,317		2,411,172,317	854,187,272
6. Contract loans, (including $ ..... premium notes)	694,395,146	1,177,879	693,217,267	690,006,355
7. Other invested assets	345,903,573	2,138,244	343,765,329	255,146,642
8. Receivables for securities	14,129,496		14,129,496	41,235,416
9. Aggregate write-ins for invested assets	193,453,942	0	193,453,942	164,934,767
10. Subtotals, cash and invested assets (Lines 1 to 9)	57,587,878,679	3,316,124	57,584,562,555	54,904,613,481
11. Title plants less $ ..... charged off (for Title insurers only)			0	0
12. Investment income due and accrued	576,815,494	58,135	576,757,359	552,649,121
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	5,179,549		5,179,549	(3,691,213)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	216,014,369		216,014,369	224,732,273
13.3 Accrued retrospective premiums			0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	4,528,652	401,625	4,127,027	3,832,678
14.2 Funds held by or deposited with reinsured companies			0	0
14.3 Other amounts receivable under reinsurance contracts	2,124,425		2,124,425	32,276,598
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon			0	0
16.2 Net deferred tax asset	641,597,042	369,927,437	271,669,605	272,342,297
17. Guaranty funds receivable or on deposit	2,535,143		2,535,143	2,535,143
18. Electronic data processing equipment and software			0	0
19. Furniture and equipment, including health care delivery assets ($ .....)	137,129	137,129	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	206,884,184		206,884,184	103,876,268
22. Health care ($ .....) and other amounts receivable	5,658,303	5,658,303	0	0
23. Aggregate write-ins for other than invested assets	112,103,238	40,897,144	71,206,094	63,003,479
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	59,361,456,206	420,395,897	58,941,060,309	56,156,170,127
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,282,174,653		20,282,174,653	20,440,300,072
26. Total (Lines 24 and 25)	79,643,630,859	420,395,897	79,223,234,962	76,596,470,199
DETAILS OF WRITE-INS				
0901. Derivative contracts	193,453,942		193,453,942	164,934,767
0902.				
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	193,453,942	0	193,453,942	164,934,767
2301. Advanced benefits	49,996,508		49,996,508	37,421,456
2302. Accounts receivable	22,005,344	1,759,935	20,245,409	25,492,044
2303. Investment accounts receivable	961,750		961,750	0
2398. Summary of remaining write-ins for Line 23 from overflow page	39,139,636	39,137,208	2,428	89,980
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	112,103,238	40,897,144	71,206,094	63,003,479

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 34,721,968,978 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	34,721,968,978	34,870,694,678
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	66,140,780	62,046,750
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	15,707,282,084	14,868,264,328
4. Contract claims:		
4.1 Life	63,070,464	70,047,923
4.2 Accident and health	1,605,647	2,223,199
5. Policyholders' dividends $ 10,347 and coupons $ ..... due and unpaid	10,347	10,854
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including $ ..... Modco)	72,499	73,997
6.2 Dividends not yet apportioned (including $ ..... Modco)		0
6.3 Coupons and similar benefits (including $ ..... Modco)	39,155	35,353
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 27,218 accident and health premiums	3,586,972	2,755,391
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		0
9.3 Other amounts payable on reinsurance, including $ 127,815,518 assumed and $ 20,563,136 ceded	148,378,654	144,961,831
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued—life and annuity contracts $ 22,577,145 accident and health $ 70,881 and deposit-type contract funds $ 163,333	22,811,360	24,724,167
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	6,793,771	9,384,071
13. Transfers to Separate Accounts due or accrued (net) (Including $ (212,229,504) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(53,229,950)	(317,917,394)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	24,578,469	21,564,309
15.1 Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	158,527,692	59,567,546
15.2 Net deferred tax liability		0
16. Unearned investment income	2,683,725	2,525,365
17. Amounts withheld or retained by company as agent or trustee	98,973	744,308
18. Amounts held for agents' account, including $ ..... agents' credit balances	12,450,586	21,661,654
19. Remittances and items not allocated	219,224,522	102,350,021
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money $ ..... and interest thereon $	65,357,710	87,123,573
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	416,815,920	265,690,685
24.2 Reinsurance in unauthorized companies		0
24.3 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.4 Payable to parent, subsidiaries and affiliates	69,819,145	67,676,946
24.5 Drafts outstanding		0
24.6 Liability for amounts held under uninsured plans		0
24.7 Funds held under coinsurance		0
24.8 Payable for securities	111,196,525	55,700,340
24.9 Capital notes $ ..... and interest thereon $		0
25. Aggregate write-ins for liabilities	3,318,411,028	2,069,580,180
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	55,087,695,055	52,491,490,074
27. From Separate Accounts Statement	20,282,174,653	20,440,300,072
28. Total liabilities (Lines 26 and 27)	75,369,869,708	72,931,790,146
29. Common capital stock	5,402,600	5,402,600
30. Preferred capital stock	24,078,750	36,849,250
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	1,023,231,106	1,023,231,106
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	2,800,652,796	2,599,197,095
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 $ .....)		0
36.2 ..... shares preferred (value included in Line 30 $ .....)		0
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including $ ..... in Separate Accounts Statement)	3,823,883,903	3,622,428,201
38. Totals of Lines 29, 30 and 37	3,853,365,253	3,664,680,051
39. Totals of Lines 28 and 38	79,223,234,960	76,596,470,197
DETAILS OF WRITE-INS		
2501. Securities lending collateral	2,717,176,631	1,629,201,927
2502. Swap collateral	492,062,321	353,751,009
2503. Deferred basis adjustments on futures and liability swaps	43,618,574	40,720,429
2598. Summary of remaining write-ins for Line 25 from overflow page	65,553,502	45,906,815
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,318,411,028	2,069,580,180
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.		0
3402.		0
3403.		0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,215,055,773	4,150,292,899	7,855,786,637
2. Considerations for supplementary contracts with life contingencies		9,351	33,670
3. Net investment income	1,597,171,241	1,400,758,578	2,940,848,058
4. Amortization of Interest Maintenance Reserve (IMR)	(140,396,750)	(32,250,816)	(125,784,310)
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	166,398,550	19,186,877	27,314,080
7. Reserve adjustments on reinsurance ceded	(324,327,444)	2,729,714	5,459,427
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	139,628,278	131,216,344	273,328,974
8.2 Charges and fees for deposit-type contracts	8,171,395	13,061,711	22,695,551
8.3 Aggregate write-ins for miscellaneous income	21,428,015	16,448,616	42,073,994
9. Totals (Lines 1 to 8.3)	4,683,129,059	5,701,453,273	11,041,756,081
10. Death benefits	224,290,497	231,113,028	456,891,502
11. Matured endowments (excluding guaranteed annual pure endowments)	888,943	696,277	1,601,889
12. Annuity benefits	945,849,471	841,270,425	1,703,558,880
13. Disability benefits and benefits under accident and health contracts	3,740,008	3,159,445	6,977,046
14. Coupons, guaranteed annual pure endowments and similar benefits	39,146	31,551	69,614
15. Surrender benefits and withdrawals for life contracts	2,700,979,143	2,183,473,495	4,856,962,222
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	400,015,565	229,980,003	572,390,132
18. Payments on supplementary contracts with life contingencies	72,466	108,212	215,044
19. Increase in aggregate reserves for life and accident and health contracts	(144,631,670)	1,157,408,893	1,700,597,372
20. Totals (Lines 10 to 19)	4,131,243,569	4,647,241,329	9,299,263,700
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	152,380,640	160,352,194	284,694,183
22. Commissions and expense allowances on reinsurance assumed	147,988,933	121,782,085	256,405,734
23. General insurance expenses	227,400,278	254,427,175	476,027,913
24. Insurance taxes, licenses and fees, excluding federal income taxes	36,858,972	34,849,000	67,688,006
25. Increase in loading on deferred and uncollected premiums	(12,443,572)	(11,411,259)	(23,133,444)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(303,103,649)	36,855,448	(78,031,860)
27. Aggregate write-ins for deductions	100,621,146	222,029,896	305,849,538
28. Totals (Lines 20 to 27)	4,480,946,318	5,466,125,869	10,588,763,770
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	202,182,741	235,327,403	452,992,312
30. Dividends to policyholders	33,947	28,163	83,847
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	202,148,794	235,299,241	452,908,464
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	154,728,909	71,902,759	142,904,269
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains (losses) (Line 31 minus Line 32)	47,419,885	163,396,482	310,004,195
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,556,057 (excluding taxes of $ (22,536,177) transferred to the IMR)	49,759,556	(30,256,304)	(62,968,034)
35. Net income (Line 33 plus Line 34)	97,179,441	133,140,178	247,036,161
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,664,680,054	3,656,392,698	3,656,392,699
37. Net income (Line 35)	97,179,441	133,140,178	247,036,161
38. Change in net unrealized capital gains (losses)	68,964,472	9,812,793	8,221,084
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	101,400,031	29,883,742	33,048,676
41. Change in nonadmitted assets and related items	(180,047,445)	(42,686,229)	61,674,103
42. Change in liability for reinsurance in unauthorized companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	(19,772,511)
44. Change in asset valuation reserve	(151,125,234)	(4,374,755)	(5,436,717)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in	(12,770,500)	(12,770,500)	(25,541,000)
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance	487,499,752	0	0
52. Dividends to stockholders	(125,855,409)	(50,999,790)	(262,336,074)
53. Aggregate write-ins for gains and losses in surplus	(96,559,907)	(15,182,453)	(28,606,367)
54. Net change in capital and surplus for the year (Lines 37 through 53)	188,685,202	46,822,986	8,287,355
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,853,365,256	3,703,215,684	3,664,680,054
DETAILS OF WRITE-INS			
08.301. Fund manager fees	17,116,041	13,339,429	34,065,433
08.302. Income on intercompany notes	2,446,611	0	2,025,000
08.303. Miscellaneous income	1,831,046	2,643,857	5,184,561
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	34,316	465,331	799,000
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,428,015	16,448,616	42,073,994
2701. Maturities and other scheduled payments	86,764,431	222,730,433	305,333,107
2702. Transfer of IMR due to reinsurance agreement	13,839,170	(730,643)	(22,918)
2703. Fines and penalties	20,896	28,651	623,138
2798. Summary of remaining write-ins for Line 27 from overflow page	(3,350)	1,456	(83,790)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	100,621,146	222,029,896	305,849,538
5301. Deferred gains on Direct Response reinsurance	(93,311,600)	(12,452,739)	(23,146,939)
5302. Surplus adjustment for ING reinsurance treaty covering secondary guarantees	(3,248,307)	(2,729,714)	(5,459,427)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(96,559,907)	(15,182,453)	(28,606,367)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	3,228,178,069	7,861,991,748
2. Net investment income	1,515,469,338	2,791,352,280
3. Miscellaneous income	346,538,016	682,368,738
4. Total (Lines 1 to 3)	5,090,185,423	11,335,712,766
5. Benefits and loss related payments	4,209,586,294	7,013,262,098
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	(570,102,760)	(35,641,196)
7. Commissions, expenses paid and aggregate write-ins for deductions	652,899,747	1,397,504,885
8. Dividends paid to policyholders	35,952	79,370
9. Federal and foreign income taxes paid (recovered) $ (19,980,120) net of tax on capital gains (losses)	35,788,642	144,405,654
10. Total (Lines 5 through 9)	4,328,207,875	8,519,610,811
11. Net cash from operations (Line 4 minus Line 10)	761,977,548	2,816,101,954
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	8,512,311,519	14,540,599,963
12.2 Stocks	124,268,146	453,062,740
12.3 Mortgage loans	647,205,041	933,432,671
12.4 Real estate	0	25,000,000
12.5 Other invested assets	150,377,521	192,350,760
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(496)	(29,316)
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,434,161,731	16,144,416,818
13. Cost of investments acquired (long-term only):		
13.1 Bonds	8,933,545,292	17,485,687,456
13.2 Stocks	409,443,273	475,340,741
13.3 Mortgage loans	967,958,868	1,321,435,447
13.4 Real estate	119,417	153,635
13.5 Other invested assets	216,527,393	273,726,985
13.6 Miscellaneous applications	74,761,476	213,291,354
13.7 Total investments acquired (Lines 13.1 to 13.6)	10,602,355,719	19,769,635,617
14. Net increase (or decrease) in contract loans and premium notes	1,685,979	5,673,724
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,169,879,967)	(3,630,892,523)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	(12,770,500)	(25,541,000)
16.3 Borrowed funds	(21,765,864)	(634,169,135)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	446,649,925	1,351,650,072
16.5 Dividends to stockholders	125,855,409	262,336,074
16.6 Other cash provided (applied)	1,678,629,312	(165,536,302)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,964,887,464	264,067,561
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Lines 15 and 17)	1,556,985,045	(550,723,007)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	854,187,272	1,404,910,279
19.2 End of period (Line 18 plus Line 19.1)	2,411,172,317	854,187,272

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

20.0001. Proceeds from bonds sold, matured or repaid	392,002,609	177,266,553
20.0002. Proceeds from equities sold	12,807,741	22,572,673
20.0003. Cost of bonds acquired	72,288,031	120,532,207
20.0004. Cost of equities acquired	335,084,844	64,174,466

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial Life		0	0
2. Ordinary Life Insurance	363,827,766	409,869,272	857,446,701
3. Ordinary Individual Annuities	1,633,523,911	1,333,156,471	2,383,108,409
4. Credit Life (Group & Individual)		0	0
5. Group Life Insurance	31,365,056	33,612,753	61,314,981
6. Group Annuities	660,315,949	745,371,786	1,350,598,555
7. A & H - Group	27,695,462	33,314,761	61,770,953
8. A & H - Credit (Group & Individual)		0	0
9. A & H - Other	2,256,292	2,917,156	5,236,602
10. Aggregate of All Other Lines of Business	0	0	0
11. Subtotal	2,718,984,436	2,558,242,200	4,719,476,202
12. Deposit-Type Contracts	1,716,825,589	2,680,888,037	4,289,253,423
13. Total	4,435,810,025	5,239,130,237	9,008,729,624
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2005 Annual Statement notes: 1-8, 9(B), 9(E-F), 10(A-C), 10(G-K), 11-12, 13(1-8), 13(10-12). 14(B-C), 15-16, 17(A-B), 18-20, 21(A-B), 21(D-F), 22-35.

9. Income Taxes

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

(in millions)		June 30, 2006		December 31, 2005
Total of gross deferred tax assets	$	704	$	605
Total of gross deferred tax liabilities		(62)		(46)
Net deferred tax asset		642		559
Deferred tax asset nonadmitted		370		287
Net admitted deferred tax asset	$	272	$	272
(Increase) decrease in nonadmitted asset	$	(83)		

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 (losses)	$	155	$	72
Federal income tax on net capital gains (losses)		(20)		5
Federal income taxes incurred	$	135	$	77

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

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

(in millions)		June 30, 2006		December 31, 2005		Change
Total deferred tax assets	$	704	$	605	$	99
Total deferred tax liabilities		(62)		(46)		(16)
Net deferred tax asset (liability)	$	642	$	559		83
Tax effect of unrealized gains (losses)						19
Change in net deferred income tax						101
Adjustment to prior year tax liabilities						(7)
Tax effect of nonadmitted assets						2
Change in net deferred income tax relating to the provision					$	96

(in millions)		June 30, 2005		December 31, 2004		Change
Total deferred tax assets	$	612	$	569	$	43
Total deferred tax liabilities		(56)		(53)		(3)
Net deferred tax asset (liability)	$	556	$	516		40
Tax effect of unrealized gains (losses)						(10)
Change in net deferred income tax						30
Adjustment to prior year tax liabilities						-
Tax effect of nonadmitted assets						2
Change in net deferred income tax relating to the provision					$	32

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

(in millions)		2006		Effective Tax Rate	
Provision computed at statutory rate	$	(9)		35.0	%
Change in net deferred income taxes		96		(396.2)	
Interest maintenance reserve amortization		54		(221.9)	
Nondeductible Employee Stock Option Plan expense		2		(6.4)	
Dividend received deduction		(7)		29.0	
Other statutory true-up adjustment		(1)		4.9	
Foreign tax credit		(1)		3.2	
Adjustment to prior year tax liabilities		1		(1.4)	
Other		-		-	

NOTES TO FINANCIAL STATEMENTS

Total statutory income taxes	$	135		(553.8)	%

(in millions)		2005		Effective Tax Rate	
Provision computed at statutory rate	$	57		35.0	%
Change in net deferred income taxes		32		19.3	
Interest maintenance reserve amortization		11		6.7	
Nondeductible Employee Stock Option Plan expense		1		0.6	
Dividend received deduction		(6)		(3.9)	
Other statutory true-up adjustment		(2)		(0.9)	
Foreign tax credit		(1)		(0.5)	
Adjustment to prior year tax liabilities		(16)		(9.7)	
Other		1		-	
Total statutory income taxes	$	77		46.6	%

10. Information Concerning Parent, Subsidiaries and Affiliates

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

(in millions)		June 30, 2006		December 31, 2005
Kennett Capital, Inc.	$	200	$	100
Allstate Life Insurance Company of New York		5		3
Other		2		1
Total	$	207	$	104

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

(in millions)		June 30, 2006		December 31, 2005
Allstate Insurance Company	$	62	$	58
Allstate Investments, LLC		5		6
Allstate Distributors, LLC		3		3
Other		-		1
Total	$	70	$	68

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

E. **Structured settlements**

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company (“LBL”) or Allstate Life Insurance Company of New York (“ALNY”) are unable to make such payments. Reserves recorded by LBL and ALNY for obligations covered by this guaranty were $42 million and $47 million at June 30, 2006 and December 31, 2005, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by Allstate Assignment Company ("AC”), a subsidiary of the Company, through structured settlement agreements funded by annuities purchased from the Company in the event AC is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $1.96 billion and $1.80 billion at June 30, 2006 and December 31, 2005, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be “nonqualified assignments” established by NABCO Assignments Ltd. (“NABCO”). This guaranty applies only to those agreements and obligations funded by annuities purchased from the Company in the event NABCO fails to make such payments. Reserves recorded for obligations covered by this guaranty were $340 million and $295 million at June 30, 2006 and December 31, 2005, respectively.

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

NOTES TO FINANCIAL STATEMENTS

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

    9. Cumulative unrealized gains and losses increased unassigned funds by $353 million and $284 million at June 30, 2006 and December 31, 2005, respectively.

14. Contingencies

    A. Contingent Commitments

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

    The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by their par value was $229 million at June 30, 2006. The obligations associated with these bonds expire at various times during the next seven years.

    In the normal course of business, the Company provides standard indemnifications to counterparties in contracts in connection with numerous transactions, including acquisitions and divestitures. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and were entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

    The aggregate liability balance related to all guarantees was not material as of June 30, 2006.

    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 impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. The ultimate changes and eventual effects of these initiatives on the Company's business, if any, are uncertain.

    Legal and regulatory proceedings and inquiries

    Background

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Proceedings

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

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

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

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

Other matters

The Allstate Corporation (the "Corporation") and some of its subsidiaries, including the Company, have received interrogatories and demands for information from regulatory and enforcement authorities relating to various insurance products and practices. The areas of inquiry include variable annuity market timing, late trading and the issuance of funding agreements backing medium-term notes. The Corporation and some of its subsidiaries, including the Company, have also received interrogatories and demands for information from authorities seeking information relevant to ongoing investigations into the possible violation of antitrust or insurance laws by unnamed parties and, in particular, seeking information as to whether any person engaged in activities for the purpose of price fixing, market allocation, or bid rigging. The Company believes that these inquiries are similar to those made to many financial services companies as part of industry-wide investigations by various authorities into the practices, policies and procedures relating to insurance and financial services products. The Corporation and its subsidiaries have responded and will continue to respond to these inquiries. Based on information currently known to it, management believes that the ultimate outcome of these inquiries as they are resolved over time is not likely to have a material adverse effect on the operating results, cash flows or financial position of the Company.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

($ in millions) **2006**

	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
Bonds							
NAIC 3	6	$	19	$	19	$	-
NAIC 4	8		7		7		-

($ in millions) **2005**

	Number of Transactions		Book Value of Securities Sold		Cost of Securities Repurchased		Gain/(Loss)
Bonds							
NAIC 3	1	$	2	$	2	$	-
NAIC 4	17		33		33		-

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

21. Other Items

C. Other Disclosures

Allstate-Prudential variable annuity transaction

On June 1, 2006, the Company, ALNY and the Corporation, completed the disposal of substantially all of its variable annuity business pursuant to a definitive agreement (the "Definitive Agreement") with Prudential Financial, Inc. and its subsidiary The Prudential Insurance Company of America (collectively, "Prudential"), which was entered into on March 8, 2006. The disposal was effected through a combination of coinsurance and modified coinsurance reinsurance agreements (the "Reinsurance Agreements").

As a result of the modified coinsurance reinsurance, the Separate Account assets and liabilities remain with the Company, but the related results of operations are fully reinsured to Prudential beginning on June 1, 2006 and presented net of reinsurance on the Summary of Operations. In contrast, $914 million of assets supporting general account liabilities have been transferred to Prudential, net of consideration, under the coinsurance reinsurance provisions. The net consideration transferred to Prudential was $337 million (computed as $914 million of general account insurance liabilities transferred to Prudential on the closing date less consideration of $577 million), the cost of hedging the ceding commission received from Prudential was $69 million, pre-tax, and the costs of executing the transaction was $11 million, pretax. The Reinsurance Agreements do not extinguish the Company's primary liability under the variable annuity contracts.

The terms of the Definitive Agreement give Prudential the right to be the exclusive provider of its variable annuity products through the Allstate proprietary agency force for three years and a non-exclusive preferred provider for the following two years. During a transition period, the Company and ALNY will continue to issue new variable annuity contracts, accept additional deposits on existing business from existing contractholders on behalf of Prudential and, for a period of twenty-four months or less, service the reinsured business while Prudential prepares for the migration of the business onto its servicing platform. As a result of the Transition Service Agreement, the Company accrued $23 million for the estimated deficiency in servicing cost reimbursements as compared to actual servicing costs during the transition period.

The transaction netted after-tax reinsurance gains of $405 million for the Company which will be recognized in surplus and amortized from surplus into income as the reinsured business earns income. Accordingly, there is no net effect on surplus during the amortization period.

The Separate Account balance related to the modified coinsurance reinsurance was $13.38 billion as of June 30, 2006. Separate Account balances totaling approximately $731 million at June 30, 2006 related to the variable life business retained by the Company.

Surplus note

On May 25, 2006, the Company purchased a $100 million surplus note due June 1, 2036 with a 6.18% interest rate issued by ALIC Reinsurance Company ("ALIC Re"), a subsidiary of the Company, in accordance with the Surplus Note Purchase Agreement with ALIC Re. On June 30, 2006, the note was transferred to Kennett Capital, Inc. ("Kennett"), an affiliate of the Company. As payment, Kennett issued a full recourse 5.98% note due June 1, 2036 to the Company for the same amount.

NOTES TO FINANCIAL STATEMENTS

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 [X] No [ ]

2.2 If yes, date of change: 04/21/2006

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). 08/04/2005

6.4 By what department or departments?

Illinois, Mississippi and Delaware

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, Inc	3100 Sanders Road, Northbrook, IL 60062					Yes
Allstate Bank	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 [X] No [ ]

10.2 If yes, explain:

Redemption of 63,853 shares of Preferred Stock, Series A on 6/30/2006

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

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

$65,336,710.33 BONY

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 105,012,973

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	$	$
14.23	Common Stock	$ 740,694,439	$ 777,040,112
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)	$ 740,694,439	$ 777,040,112
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

2004-1 exception, 98212#AA2, Worthington Precision Metals; 2005-1 exception, 69351UAG8, PPL Electric Utilities Corp

GENERAL INTERROGATORIES

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

PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 6,458,238,943
1.14 Total Mortgages in Good Standing	$ 6,458,238,943
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgages Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 6,458,238,943
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,534,121	32,274,927
2. Increase (decrease) by adjustment	0	(2,994,441)
3. Cost of acquired		0
4. Cost of additions to and permanent improvements	119,417	153,635
5. Total profit (loss) on sales		2,100,000
6. Increase (decrease) by foreign exchange adjustment		0
7. Amount received on sales		25,000,000
8. Book/adjusted carrying value at end of current period	6,653,538	6,534,121
9. Total valuation allowance		0
10. Subtotal (Lines 8 plus 9)	6,653,538	6,534,121
11. Total nonadmitted amounts		0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	6,653,538	6,534,121

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	6,140,147,248	5,754,721,661
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions	965,269,634	1,315,335,017
2.2. Additional investment made after acquisitions	2,689,234	6,100,430
3. Accrual of discount and mortgage interest points and commitment fees	1,058,993	1,402,061
4. Increase (decrease) by adjustment	44,138	0
5. Total profit (loss) on sale	(1,988,307)	386,357
6. Amounts paid on account or in full during the period	647,205,041	933,432,671
7. Amortization of premium	1,776,958	4,365,606
8. Increase (decrease) by foreign exchange adjustment		0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	6,458,238,942	6,140,147,248
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	6,458,238,942	6,140,147,248
12. Total nonadmitted amounts		0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	6,458,238,942	6,140,147,248

SCHEDULE BA – VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	257,834,245	149,444,592
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions	39,831,989	139,343,216
2.2. Additional investment made after acquisitions	176,695,404	134,383,769
3. Accrual of discount		0
4. Increase (decrease) by adjustment	21,525,202	26,836,305
5. Total profit (loss) on sale	394,254	160,864
6. Amounts paid on account or in full during the period	150,377,521	192,350,760
7. Amortization of premium		0
8. Increase (decrease) by foreign exchange adjustment		16,260
9. Book/adjusted carrying value of long-term invested assets at end of current period	345,903,573	257,834,245
10. Total valuation allowance		0
11. Subtotal (Lines 9 plus 10)	345,903,573	257,834,245
12. Total nonadmitted amounts	2,138,244	2,687,603
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	343,765,329	255,146,642

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,752,421,658	43,731,765,827
2. Cost of bonds and stocks acquired	9,342,988,565	17,961,028,196
3. Accrual of discount	122,823,870	225,951,535
4. Increase (decrease) by adjustment	1,248,775	(51,923,262)
5. Increase (decrease) by foreign exchange adjustment	0	0
6. Total profit (loss) on disposal	(56,442,556)	14,427,980
7. Consideration for bonds and stocks disposed of	8,636,579,664	14,993,662,703
8. Amortization of premium	62,528,923	135,165,914
9. Book/adjusted carrying value, current period	47,463,931,725	46,752,421,658
10. Total valuation allowance	0	0
11. Subtotal (Lines 9 plus 10)	47,463,931,725	46,752,421,658
12. Total nonadmitted amounts	0	0
13. Statement value	47,463,931,725	46,752,421,658

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	32,921,625,557	37,105,893,242	36,689,005,073	667,937,849	32,921,625,557	34,006,451,575	0	31,662,519,076
2. Class 2	12,443,449,343	836,265,437	846,735,067	(626,959,888)	12,443,449,343	11,806,019,825	0	12,318,773,601
3. Class 3	1,795,014,399	148,566,728	190,917,194	33,183,047	1,795,014,399	1,785,846,981	0	1,857,127,676
4. Class 4	780,122,141	208,666,924	91,538,262	(19,567,596)	780,122,141	877,683,207	0	760,263,221
5. Class 5	49,046,281	17,768	3,420,683	849,233	49,046,281	46,492,598	0	57,844,222
6. Class 6	16,874,437	0	185,643	(172,188)	16,874,437	16,516,606	0	57,157,290
7. Total Bonds	48,006,132,158	38,299,410,099	37,821,801,922	55,270,457	48,006,132,158	48,539,010,792	0	46,713,685,087
PREFERRED STOCK								
8. Class 1	72,040,911	98,724,209	18,109,476	(23,222,218)	72,040,911	129,433,426	0	40,389,148
9. Class 2	52,766,265	2,997,587	1,427,466	23,058,781	52,766,265	77,395,167	0	53,396,210
10. Class 3	1,250,000			0	1,250,000	1,250,000	0	1,250,000
11. Class 4	1,387,950			(1,387,950)	1,387,950	0	0	1,387,950
12. Class 5	155,098				155,098	155,098	0	155,098
13. Class 6	149,459				149,459	149,459	0	0
14. Total Preferred Stock	127,749,683	101,721,796	19,536,942	(1,551,387)	127,749,683	208,383,149	0	96,578,407
15. Total Bonds and Preferred Stock	48,133,881,842	38,401,131,894	37,841,338,864	53,719,070	48,133,881,842	48,747,393,942	0	46,810,263,494

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	127,385,375	XXX	126,889,250	103,777	0

SCHEDULE DA - PART 2- VERIFICATION

Short-Term Investments Owned

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	161,170,219	445,537,205
2. Cost of short-term investments acquired	3,547,587,489	88,313,478,693
3. Increase (decrease) by adjustment	811,276	37,409,540
4. Increase (decrease) by foreign exchange adjustment	0	0
5. Total profit (loss) on disposal of short-term investments	(19)	(29,316)
6. Consideration received on disposal of short-term investments	3,582,183,591	88,635,225,902
7. Book/adjusted carrying value, current period	127,385,375	161,170,219
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	127,385,375	161,170,219
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	127,385,375	161,170,219
12. Income collected during period	3,354,633	43,470,534
13. Income earned during period	2,951,342	43,486,876

SCHEDULE DB - PART F- SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
775371C*6	BSCMS 2004-PWR6, A4 4.5% with 11/11/2041 maturity.CDS SP15000L1 ON ROHM & HAAS CO	1	9,789,699	9,405,712	CDS SP15000L1 ON ROHM & HAAS CO	6,816	07383F-X3-7	BSCMS 2004-PWR6, A4	9,789,699	9,398,896	1FE
14040HA*6	TTX CO 5% SR UNSEC NTS 5.0% with 04/01/2012 maturity.CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	2	4,967,313	4,875,198	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL	100,709	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,967,313	4,774,489	2FE
94106LD*7	CENTERPOINT ENER HOUSTON 5.7% with 01/15/2014 maturity.CDS SP1500U34 ON WASTE MANAGEMENT INC	2	5,132,020	4,945,078	CDS SP1500U34 ON WASTE MANAGEMENT INC	58,063	15189X-AG-3	CENTERPOINT ENER HOUSTON	5,132,020	4,887,015	2FE
244217B@3	BOEING CAPITAL CORP 5.8% with 01/15/2013 maturity.CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1	5,397,055	5,044,825	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	33,970	097014-AH-7	BOEING CAPITAL CORP	5,397,055	5,010,855	1FE
NA	CASE NEW HOLLAND INC 7.1% with 03/01/2014 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	1,200,000	1,140,835	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(5,165)	147446-AL-2	CASE NEW HOLLAND INC	1,200,000	1,146,000	3FE
NA	ECHOSTAR DBS CORP 7.1% with 02/01/2016 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,376,552	2,299,771	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(10,229)	27876G-AZ-1	ECHOSTAR DBS CORP	2,376,552	2,310,000	3FE
30275#AD3	RBS CAPITAL TRUST III 5.5% with 09/29/2049 maturity.CDS SPF401A57 ON FIVE MUNI CREDITS	1	9,322,900	9,208,766	CDS SPF401A57 ON FIVE MUNI CREDITS	(114,135)	74927Q-AA-5	RBS CAPITAL TRUST III	9,322,900	9,322,900	1FE
701094B@2	BAE SYSTEMS HOLDINGS INC 5.2% with 08/15/2015 maturity.CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	9,998,146	9,350,628	CDS SPG4023G8 ON PARKET HANNIFIN CORP	39,338	05523U-AD-2	BAE SYSTEMS HOLDINGS INC	9,998,146	9,311,290	2FE
837004D*8	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.4% with 10/12/2012 maturity.CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1	6,250,000	5,853,360	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	18,113	52605#-AA-4	LEND LEASE (US) CAP INC SER A GTD SR NTS	6,250,000	5,835,248	2FE
205887X@6	CT CDO III, A2 5.1% with 06/25/2035 maturity.CDS SPG4025N1 ON CONAGRA FOODS INC	2	9,803,102	9,615,517	CDS SPG4025N1 ON CONAGRA FOODS INC	98,317	22943E-AB-9	CT CDO III, A2	9,803,102	9,517,200	1FE
369622@R7	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	1	10,064,391	9,427,011	CDS SPH300L73 ON GENERAL ELECTRIC CAP	59,801	90331H-KP-7	US BANK NA	10,064,391	9,367,210	1FE
30275#AF8	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE 5.0% with 06/15/2025 maturity.CDS SPH300L81 ON CVX,UPS,CLX,ADM	1	15,000,000	13,749,827	CDS SPH300L81 ON CVX,UPS,CLX,ADM	35,027	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT) 2005 LEASE	15,000,000	13,714,800	1
370334E@9	PRINCIPAL LIFE GLOBAL 5.2% with 01/15/2013 maturity.CDS SPH300MI8 ON GENERAL MILLS INC	2	10,330,698	9,806,355	CDS SPH300MI8 ON GENERAL MILLS INC	97,025	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,330,698	9,709,330	1FE
629568C@3	TARGET CORP 6.3% with 01/15/2011 maturity.CDS SPH400IY6 ON NABORS INDS INC	1	5,308,415	5,159,263	CDS SPH400IY6 ON NABORS INDS INC	24,213	87612E-AC-0	TARGET CORP	5,308,415	5,135,050	1FE
867229B#2	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPH4014W3 ON SUNCOR ENERGY INC	1	5,000,000	4,768,098	CDS SPH4014W3 ON SUNCOR ENERGY INC	26,676	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,741,422	1FE
093662A*5	SASKFERCO PRODUCTS INC 2015 5.5% with 09/28/2015 maturity.CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	1	10,000,000	9,282,462	CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	16,458	C8188#-AA-8	SASKFERCO PRODUCTS INC 2015	10,000,000	9,266,004	2Z
294549C*9	BSCMS 2005-T20, A3 5.3% with 10/12/2042 maturity.CDS SPH4026I0 ON EQUITABLE RESOURCES INC	1	10,021,891	9,680,018	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	11,152	07387B-CJ-0	BSCMS 2005-T20, A3	10,021,891	9,668,866	1FE
30275#AB7	PRINCIPAL LIFE INC FNDG 5.1% with 04/15/2014 maturity.CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	1	14,979,083	14,372,299	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	35,044	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,979,083	14,337,255	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
30275#AE1	BANK OF NEW YORK CO INC 4.9% with 03/15/2015 maturity.CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	1	14,954,870	13,962,842	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(62,833)	06406J-HB-4	BANK OF NEW YORK CO INC	14,954,870	14,025,675	1FE
80851#AC2	LEHMAN BROTHERS HOLDINGS 4.8% with 03/13/2014 maturity.CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	5,047,849	4,643,109	CDS SPJ3IG9G1 ON SCHWAB CHARLES	20,514	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	5,047,849	4,622,595	1FE
459200F@5	BEAR STEARNS CO INC 4.5% with 10/28/2010 maturity.CDS SPJ600LG4 ON IBM CORP	1	10,293,807	9,591,829	CDS SPJ600LG4 ON IBM CORP	52,709	073902-CE-6	BEAR STEARNS CO INC	10,293,807	9,539,120	1FE
573284A*7	MERRILL LYNCH & CO 5.0% with 02/03/2014 maturity.CDS SPJ600M40 ON MARTIN MAR MTLS	1	5,125,107	4,689,262	CDS SPJ600M40 ON MARTIN MAR MTLS	13,962	59018Y-SU-6	MERRILL LYNCH & CO	5,125,107	4,675,300	1FE
126408G#4	VALERO LOGISTICS 6.8% with 07/15/2012 maturity.CDS SPJ600MG3 ON CSX CORP	2	5,466,902	5,227,308	CDS SPJ600MG3 ON CSX CORP	65,158	91914C-AA-5	VALERO LOGISTICS	5,466,902	5,162,150	2FE
929160B*9	COUNTRYWIDE FINANCIAL 4.0% with 03/22/2011 maturity.CDS SPJ600N98 ON VULCAN MATERIALS	1	4,754,467	4,613,536	CDS SPJ600N98 ON VULCAN MATERIALS	13,411	22237L-PA-4	COUNTRYWIDE FINANCIAL	4,754,467	4,600,125	1FE
037411C*4	MSC 2003-T11, A4 5.1% with 06/13/2041 maturity.CDS SPJ6000K2 ON APACHE CORP	1	5,013,199	4,806,445	CDS SPJ6000K2 ON APACHE CORP	10,019	61746W-H2-9	MSC 2003-T11, A4	5,013,199	4,796,427	1FE
30275#AA9	BRISTOL-MYERS SQUIBB 5.7% with 10/01/2011 maturity.CDS SPK4015X6 ON FIVE MUNI CREDITS	1	10,601,582	9,955,591	CDS SPK4015X6 ON FIVE MUNI CREDITS	(17,759)	110122-AG-3	BRISTOL-MYERS SQUIBB	10,601,582	9,973,350	1FE
30275#AC5	URALITA S.A. (SPAIN) SER. A GTD SR NTS 5.1% with 11/03/2011 maturity.CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	1	15,000,000	14,043,569	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	(11,697)	N9039*-AA-9	URALITA S.A. (SPAIN) SER. A GTD SR NTS	15,000,000	14,055,266	2
039483E*9	TENN VALLEY AUTHORITY 4.7% with 08/01/2013 maturity.CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	1	4,910,139	4,781,809	CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	16,104	880591-DW-9	TENN VALLEY AUTHORITY	4,910,139	4,765,705	1
548661C@4	PEPSIAMERICAS INC 4.5% with 03/15/2013 maturity.CDS SPK600EK1 ON LOWES COMPANIES	1	4,926,766	4,612,157	CDS SPK600EK1 ON LOWES COMPANIES	17,802	71343X-AD-6	PEPSIAMERICAS INC	4,926,766	4,594,355	1FE
354613B#7	KIMBERLY-CLARK CORP 5.0% with 08/15/2013 maturity.CDS SPK600FD6 ON FRANKLIN RES INC	1	4,995,178	4,842,545	CDS SPK600FD6 ON FRANKLIN RES INC	23,175	494368-AX-1	KIMBERLY-CLARK CORP	4,995,178	4,819,370	1FE
574599C#1	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE 7.3% with 05/17/2021 maturity.CDS SPM401X05 ON MASCO CORP	2	5,056,660	5,145,713	CDS SPM401X05 ON MASCO CORP	43,213	67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. NOTE	5,056,660	5,102,500	2FE
438516A*7	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	1	5,416,439	5,160,781	CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	37,130	337367-AC-0	FULBA 1998-C2, B	5,416,439	5,123,651	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS 7.1% with 03/15/2011 maturity.CDS SP0100HJ8 ON SCHWAB CHARLES	1	5,386,632	5,326,872	CDS SP0100HJ8 ON SCHWAB CHARLES	19,397	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,386,632	5,307,476	1FE
037411A#2	LBUBS 2004-C1, A4 4.5% with 09/15/2015 maturity.CDS SP0100HP4 ON APACHE CORP	1	4,834,445	4,621,485	CDS SP0100HP4 ON APACHE CORP	10,771	52108H-YK-4	LBUBS 2004-C1, A4	4,834,445	4,610,714	1FE
717880A*9	MERRILL LYNCH & CO 5.0% with 02/03/2014 maturity.CDS SP0100WP7 ON FIVE MUNI CREDITS	1	14,328,203	13,865,002	CDS SP0100WP7 ON FIVE MUNI CREDITS	(160,898)	59018Y-SU-6	MERRILL LYNCH & CO	14,328,203	14,025,900	1FE
925524A*1	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPQ400ER5 ON VIACOM INC	1	5,416,439	5,134,463	CDS SPQ400ER5 ON VIACOM INC	10,812	337367-AC-0	FULBA 1998-C2, B	5,416,439	5,123,651	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
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	1	10,000,000	9,529,557	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL	46,713	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	9,482,844	1FE
438516A@5	MERCANTILE BANKSHARES 4.6% with 04/15/2013 maturity.CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	1	6,083,940	5,645,336	CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	25,658	587405-AB-7	MERCANTILE BANKSHARES	6,083,940	5,619,678	1FE
867229B@4	UNION TANK CAR CO. SR NTS 4.7% with 05/15/2020 maturity.CDS SPQ400NL8 ON SUNCOR ENERGY INC	1	5,000,000	4,614,135	CDS SPQ400NL8 ON SUNCOR ENERGY INC	36,415	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,577,721	1FE
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 09/29/2015 maturity.CDS SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,991,059	CDS SPS500V67 ON CONOCO PHILLIPS	(8,941)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	10,000,000	1
94106LA@8	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPS5013Q2 ON WASTE MANAGEMENT INC	2	5,032,196	4,735,697	CDS SPS5013Q2 ON WASTE MANAGEMENT INC	52,092	90331H-KP-7	US BANK NA	5,032,196	4,683,605	1FE
629568C*5	TENN VALLEY AUTHORITY 4.7% with 08/01/2013 maturity.CDS SPT100FC0 ON NABORS INDS INC	1	4,910,139	4,789,918	CDS SPT100FC0 ON NABORS INDS INC	24,213	880591-DW-9	TENN VALLEY AUTHORITY	4,910,139	4,765,705	1
573284A@5	AMERICAN STD INC 7.6% with 02/15/2010 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	808,002	836,889	CDS SPT100RN3 ON MARTIN MARIETTA MTRIALS	1,590	029717-AM-7	AMERICAN STD INC	808,002	835,299	2FE
573284A@5	MERCANTILE BANKSHARES 4.6% with 04/15/2013 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	9,328,708	8,635,198	CDS SPT100RN3 ON MARTIN MARIETTA MTRIALS	18,358	587405-AB-7	MERCANTILE BANKSHARES	9,328,708	8,616,840	1FE
NA	INTELSAT BERMUDA LTD 8.3% with 01/15/2013 maturity.CDS SPV601KI5 ON ABITIBI-CONSOLIDATED IN	4Z	2,414,976	2,272,035	CDS SPV601KI5 ON ABITIBI-CONSOLIDATED IN	(109,965)	45822E-AB-6	INTELSAT BERMUDA LTD	2,414,976	2,382,000	4FE
9999999 Totals			330,047,911	314,059,165	XXX	718,316	XXX	XXX	330,047,911	313,340,849	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	45	335,192,012	46	759,589,544	0	0	0	0	45	335,192,012
2. Add: Opened or Acquired Transactions	1	425,000,000	2	5,991,529					3	430,991,529
3. Add: Increases in Replicated Asset Statement Value	XXX	2,203,989	XXX	58,515	XXX		XXX		XXX	2,262,504
4. Less: Closed or Disposed of Transactions			5	434,595,181					5	434,595,181
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	2,806,457	XXX	996,496	XXX		XXX		XXX	3,802,953
7. Ending Inventory	46	759,589,544	43	330,047,911	0	0	0	0	43	330,047,911

SCHEDULE S—CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		LIFE AND ANNUITY AFFILIATES		
		LIFE AND ANNUITY NON-AFFILIATES		
68241	22-1211670	Prudential Insurance Company of America	Newark, New Jersey	Yes
		ACCIDENT AND HEALTH AFFILIATES		
		ACCIDENT AND HEALTH NON-AFFILIATES		

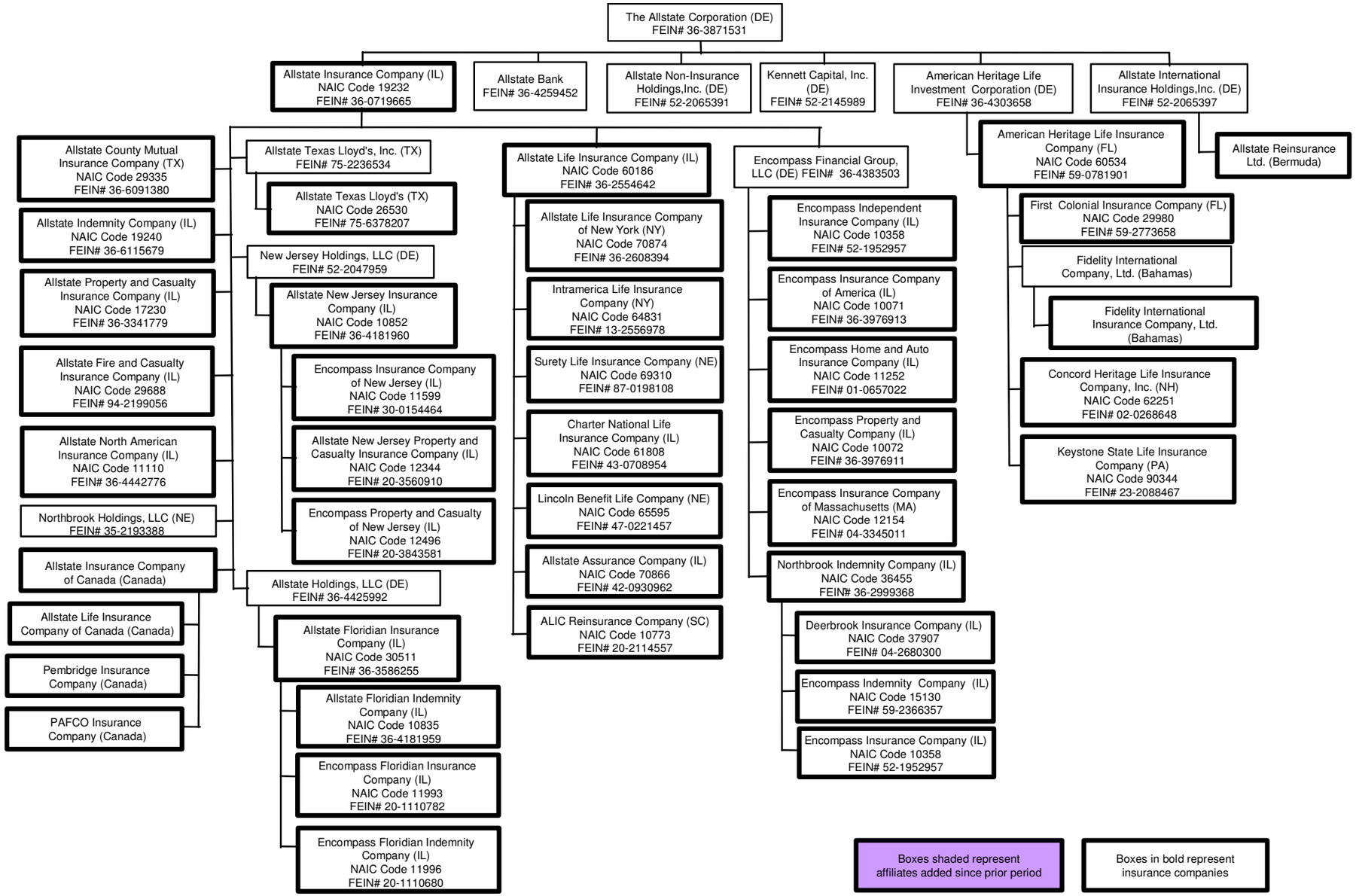
SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only				
		Life Contracts		4	5	6
	1	2	3			
States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	Yes	5,782,854	26,772,972	540,006	0	0
2. Alaska AK	Yes	1,060,106	1,624,765	91,691	332,272	0
3. Arizona AZ	Yes	6,977,012	36,841,749	409,909	0	0
4. Arkansas AR	Yes	2,422,750	13,005,962	452,082	0	0
5. California CA	Yes	56,675,919	313,318,023	4,090,286	64,107	0
6. Colorado CO	Yes	4,932,364	49,869,830	362,285	0	0
7. Connecticut CT	Yes	5,767,834	33,547,665	338,266	250	0
8. Delaware DE	Yes	1,313,338	13,782,332	73,250	1,600,024,044	0
9. District of Columbia DC	Yes	391,132	3,744,542	40,566	0	0
10. Florida FL	Yes	31,859,522	179,862,379	3,834,842	0	0
11. Georgia GA	Yes	14,437,087	31,368,860	1,239,835	0	0
12. Hawaii HI	Yes	1,881,134	26,235,460	338,346	0	0
13. Idaho ID	Yes	1,817,366	18,601,251	111,899	0	0
14. Illinois IL	Yes	30,914,059	119,542,515	1,179,777	0	0
15. Indiana IN	Yes	8,966,000	37,969,227	537,905	0	0
16. Iowa IA	Yes	2,032,891	26,006,444	152,710	0	0
17. Kansas KS	Yes	1,959,521	7,550,822	240,709	0	0
18. Kentucky KY	Yes	5,821,631	55,991,693	492,887	0	0
19. Louisiana LA	Yes	9,322,120	31,013,801	619,320	0	0
20. Maine ME	Yes	1,071,021	1,906,605	67,256	0	0
21. Maryland MD	Yes	9,481,579	40,030,385	448,056	0	0
22. Massachusetts MA	Yes	2,024,066	21,099,151	565,963	0	0
23. Michigan MI	Yes	15,483,266	107,457,478	679,307	0	0
24. Minnesota MN	Yes	4,835,520	62,105,508	356,202	250	0
25. Mississippi MS	Yes	3,112,049	18,141,650	354,597	0	0
26. Missouri MO	Yes	5,151,557	43,131,576	582,864	0	0
27. Montana MT	Yes	699,386	5,231,310	88,988	0	0
28. Nebraska NE	Yes	1,491,935	88,401,373	102,367	72,757,941	0
29. Nevada NV	Yes	4,179,305	28,879,817	222,194	0	0
30. New Hampshire NH	Yes	1,550,716	5,294,939	12,202	221	0
31. New Jersey NJ	Yes	6,522,926	105,936,903	262,027	0	0
32. New Mexico NM	Yes	3,700,339	6,172,766	1,558,451	0	0
33. New York NY	No	1,095,584	1,317,205	448,902	0	0
34. North Carolina NC	Yes	11,428,592	20,208,200	904,570	0	0
35. North Dakota ND	Yes	443,296	4,031,781	43,379	0	0
36. Ohio OH	Yes	19,592,402	131,958,470	906,477	125,904	0
37. Oklahoma OK	Yes	3,143,548	9,668,246	350,195	0	0
38. Oregon OR	Yes	5,034,797	28,784,284	57,964	0	0
39. Pennsylvania PA	Yes	31,365,228	132,042,880	1,703,592	93,260	0
40. Rhode Island RI	Yes	1,323,646	7,260,577	72,951	0	0
41. South Carolina SC	Yes	5,164,990	8,731,961	325,902	0	0
42. South Dakota SD	Yes	468,043	6,994,528	51,982	0	0
43. Tennessee TN	Yes	7,648,355	44,340,919	660,830	25,900	0
44. Texas TX	Yes	39,609,490	169,564,473	2,024,479	0	0
45. Utah UT	Yes	2,498,011	14,535,485	101,225	0	0
46. Vermont VT	Yes	449,491	1,933,153	109,584	0	0
47. Virginia VA	Yes	12,454,583	25,957,832	1,257,286	62,672	0
48. Washington WA	Yes	8,496,388	31,987,199	193,531	500	0
49. West Virginia WV	Yes	2,680,817	13,652,833	141,812	0	0
50. Wisconsin WI	Yes	5,618,808	69,763,777	352,591	0	0
51. Wyoming WY	Yes	476,301	1,204,136	57,706	0	0
52. American Samoa AS	No	718	0	0	0	0
53. Guam GU	No	4,724	0	201	0	0
54. Puerto Rico PR	Yes	26,261	1,988,048	7,481	0	0
55. US Virgin Islands VI	No	5,660	0	1,011	0	0
56. Northern Mariana Islands MP	No	0	0	0	0	0
57. Canada CN	No	22,297	183,603	2,295	0	0
58. Aggregate Other Alien OT	XXX	262,128	7,289,908	10,072	43,338,268	0
59. Subtotal	(a) 51	412,952,463	2,293,839,249	30,233,060	1,716,825,589	0
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	649,987	0	0	0	0
94. Aggregate of other amounts not allocable by State	XXX	0	0	0	0	0
95. Totals (Direct Business)	XXX	413,602,449	2,293,839,249	30,233,060	1,716,825,589	0
96. Plus Reinsurance Assumed	XXX	450,788,153	1,205,416,559	14,987,031	45,285,371	0
97. Totals (All Business)	XXX	864,390,602	3,499,255,808	45,220,091	1,762,110,960	0
98. Less Reinsurance Ceded	XXX	110,242,585	1,041,434,280	28,640,701	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX	754,148,018	2,457,821,528	16,579,390	1,762,110,960	0
DETAILS OF WRITE-INS						
5801. Army & Fleet Post Office - Americas	XXX	0	0	120	0	0
5802. Army & Fleet Post Office - Europe	XXX	5,285	11,253	3,488	0	0
5803. Army & Fleet Post Office - Pacific	XXX	41,683	3,996	1,923	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	215,160	7,274,659	4,541	43,338,268	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	262,128	7,289,908	10,072	43,338,268	0
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0

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

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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 23.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2304. Premium tax recoverable	686,305	683,877	2,428	89,980
2305. Prepaid commissions	37,240,191	37,240,191	0	0
2306. Customer receivables	1,213,140	1,213,140	0	0
2397. Summary of remaining write-ins for Line 23 from Page 02	39,139,636	39,137,208	2,428	89,980

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Prudential transition service agreement shortfall	21,472,303	0
2505. Securities lending - external program	13,679,500	13,679,500
2506. Deposit-type fund suspense	10,433,043	7,041,976
2507. Reserve for checks written off	10,008,930	10,234,320
2508. Unearned fee income	4,930,692	5,079,210
2509. Accounts payable	4,663,209	9,505,984
2510. Discontinued operations	365,825	365,825
2597. Summary of remaining write-ins for Line 25 from Page 03	65,553,502	45,906,815

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Service fees	34,316	(330,869)	2,801
08.305. Gain/(loss) on sale of subsidiary	0	796,706	796,706
08.306. Synthetic GIC fee	0	(507)	(507)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	34,316	465,331	799,000

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. (Gain) loss on sale of fixed assets	(3,350)	1,456	(670)
2705. Net change in discontinued operations liability		0	(83,120)
2797. Summary of remaining write-ins for Line 27 from Page 04	(3,350)	1,456	(83,790)

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

	1 Is Insurer Licensed? (Yes or No)	2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums Including Policy, Membership and Other Fees	5 Deposit Type Contract Funds	6 Other Consideration
5804. Australia	XXX	574	0	0	0	0
5805. Barbados	XXX	0	6,871,103	0	43,338,268	0
5806. Spain	XXX	0	600	0	0	0
5807. Finland	XXX	80	0	0	0	0
5808. Hungary	XXX	0	39,862	0	0	0
5809. Japan	XXX	510	0	0	0	0
5810. Mexico	XXX	10,383	80,000	0	0	0
5811. Norway	XXX	0	50,000	0	0	0
5812. Other foreign	XXX	202,575	0	4,541	0	0
5813. Philippines	XXX	300	0	0	0	0
5814. Poland	XXX	94	0	0	0	0
5815. Sweden	XXX	226	830	0	0	0
5816. United Kingdom	XXX	419	232,264	0	0	0
5897. Summary of remaining write-ins for Line 58 from Page 16	XXX	215,160	7,274,659	4,541	43,338,268	0

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
9999999 - Totals								

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
	2	3									
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
122740	BAKERSFIELD	CA		28,215,000	04/11/2006	6.216	28,215,000	0	0	42,250,000	09/01/2005
122739	BAKERSFIELD	CA		28,215,000	04/11/2006	6.216	28,215,000	0	0	42,250,000	09/01/2005
122765	MORENO VALLEY	CA		12,950,000	05/04/2006	5.710	12,930,464	0	0	21,000,000	02/15/2006
122818	CHICO	CA		10,250,000	05/19/2006	6.110	10,250,000	0	0	16,900,000	05/02/2006
122763	VICTORVILLE	CA		7,100,000	06/15/2006	5.580	7,100,000	0	0	24,500,000	04/10/2006
122789	SACRAMENTO	CA		6,250,000	04/17/2006	5.990	6,232,935	0	0	17,050,000	03/13/2006
500004	TAMPA	FL		14,568,260	04/27/2006	6.080	13,914,398	0	0	18,388,557	11/28/2005
122800	NAPERVILLE	IL		18,500,000	05/25/2006	5.830	18,500,000	0	0	26,214,894	12/02/2005
122828	ELK GROVE VILLAGE	IL		13,000,000	06/26/2006	6.620	13,000,000	0	0	18,700,000	05/12/2006
122806	CHICAGO	IL		644,960	05/25/2006	6.484	644,960	0	0	971,326	02/23/2006
122675	LOUISVILLE	KY		11,000,000	05/24/2006	5.790	10,975,594	0	0	15,800,000	04/13/2006
122821	PLYMOUTH	MN		23,250,000	06/29/2006	6.360	23,250,000	0	0	37,200,000	05/24/2006
122723	ST. LOUIS	MO		1,000,000	05/23/2006	6.110	1,000,000	0	0	1,423,913	10/04/2005
122791	FREEHOLD	NJ		6,000,000	05/01/2006	5.670	5,972,933	0	0	14,400,000	03/06/2006
122787	GREAT NECK	NY		2,500,000	05/17/2006	6.600	2,496,713	0	0	14,325,000	03/07/2006
122795	SHIREMANSTOWN	PA		8,200,000	05/15/2006	5.770	8,171,247	0	0	13,800,000	04/12/2006
500005	AUSTIN	TX		10,000,000	06/26/2006	6.934	10,000,000	0	0	17,550,000	12/01/2005
122814	RESTON	VA		14,500,000	05/17/2006	5.980	14,481,961	0	0	21,100,000	04/27/2006
122812	WOODINVILLE	WA		12,500,000	06/07/2006	6.440	12,500,000	0	0	17,950,000	05/11/2006
122792	LYNNWOOD	WA		1,900,000	04/12/2006	7.090	1,900,000	0	0	3,967,073	03/01/2006
0399999 - Mortgages in good standing - Residential Mortgages - All Other				230,543,220	XXX	XXX	229,751,205			385,740,763	XXX
0899999 - Total - Mortgages in Good Standing				230,543,220	XXX	XXX	229,751,205			385,740,763	XXX
9999999 Totals				230,543,220	XXX	XXX	229,751,205			385,740,763	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
121990	BUENA PARK	CA		08/01/2001	30,189,110	0	0	30,054,622	30,000,000	0	(54,622)	(54,622)
122317	LAKEWOOD	CA		11/26/2003	4,883,703	0	0	4,845,517	4,845,517	0	0	0
121638	WOODLAND HILLS	CA		06/23/1998	3,738,196	0	0	3,690,261	3,690,261	0	0	0
121455	CITY OF INDUSTRY	CA		03/06/1996	2,216,396	0	0	2,167,449	2,167,449	0	0	0
121522	SAN DIEGO	CA		02/24/1997	1,975,485	0	0	1,920,583	1,920,583	0	0	0
121476	ORANGE	CA		05/15/1996	654,216	0	0	633,613	633,613	0	0	0
122391	DENVER	CO		03/02/2004	6,244,645	0	0	6,250,192	6,300,000	0	49,808	49,808
122390	DENVER	CO		03/02/2004	4,955,891	0	0	4,960,354	5,000,000	0	39,646	39,646
121698	DENVER	CO		03/02/1999	3,660,335	0	0	3,609,129	3,609,122	0	(6)	(6)
121471	DENVER	CO		05/09/1996	1,638,536	0	0	1,603,524	1,603,524	0	0	0
122028	MAITLAND	FL		06/28/2001	7,540,396	0	0	7,496,971	7,475,000	0	(21,971)	(21,971)
121985	NAPLES	FL		05/07/2001	4,319,248	0	0	4,300,000	4,300,000	0	0	0
121176	BOCA RATON	FL		05/08/1992	190,051	0	0	129,397	129,286	0	(110)	(110)
121971	DECATUR	GA		05/17/2001	16,612,640	0	0	16,405,586	16,031,104	0	(374,482)	(374,482)
121160	BOISE	ID		02/04/1992	3,183,543	0	0	3,103,935	3,103,935	0	0	0
121634	WILMINGTON	MA		06/01/1998	12,359,691	0	0	12,171,571	12,162,861	0	(8,710)	(8,710)
121720	ROMULUS	MI		04/30/1999	5,996,185	0	0	5,854,108	5,854,108	0	0	0
122301	GRAND RAPIDS	MI		07/30/2003	4,693,856	0	0	4,601,753	4,601,753	0	0	0
121006	CHANHASSEN	MN		12/21/1990	105,900	0	0	17,943	17,943	0	0	0
121981	CHARLOTTE	NC		05/15/2001	7,067,480	0	0	6,985,531	6,973,090	0	(12,441)	(12,441)
121770	PARSIPANNY	NJ		10/29/1999	8,540,109	0	0	8,435,943	8,429,590	0	(6,353)	(6,353)
122026	ALBUQUERQUE	NM		07/10/2001	7,407,763	0	0	7,354,269	7,354,269	0	0	0
122366	NEW YORK	NY		10/03/2003	30,000,000	0	0	30,000,000	30,000,000	0	0	0
121703	ROCHESTER	NY		03/15/1999	13,716,958	0	0	13,510,019	13,519,885	0	9,866	9,866
121115	PORTLAND	OR		05/16/1991	5,913,326	0	0	5,812,146	5,812,146	0	0	0
121624	KING OF PRUSSIA	PA		07/08/1998	1,248,085	0	0	1,222,163	1,222,163	0	0	0
121666	NASHVILLE	TN		10/22/1998	1,817,209	0	0	1,773,093	1,771,999	0	(1,094)	(1,094)
122339	CARROLLTON	TX		08/15/2003	3,660,000	0	0	3,660,000	3,660,000	0	0	0
122008	HOUSTON	TX		06/22/2001	2,920,000	0	0	2,920,000	2,920,000	0	0	0
122007	HOUSTON	TX		06/22/2001	1,980,000	0	0	1,980,000	1,980,000	0	0	0
121579	RESTON	VA		12/12/1997	8,937,163	0	0	8,822,414	8,801,883	0	(20,531)	(20,531)
121458	SEATTLE	WA		05/01/1996	2,168,576	0	0	2,136,108	2,136,108	0	0	0
121552	MIDDLETON	WI		09/24/1997	2,479,976	0	0	2,389,084	2,383,022	0	(6,062)	(6,062)
0199999 - Mortgages closed by repayment					213,014,668			210,817,278	210,410,214		(407,062)	(407,062)
9999999 Totals					213,014,668			210,817,278	210,410,214		(407,062)	(407,062)

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	ARCAP REAL ESTATE SPECIAL SITUATIONS MTG FUND LLC	IRVING	TX	ARCAP REIT, INC.		05/31/2006		629,287		629,287	629,287			24,370,713	7.140
0999999 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated								629,287		629,287	629,287			24,370,713	XXX
05558#-10-1	BHC INTERIM FUNDING II L.P	NEW YORK	NY	BHC MANAGEMENT	4RP	05/21/2004		1,968,750		1,968,750	1,968,750	387,942		5,945,574	8.330
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	5RP	09/03/2004		1,237,624		1,237,624	1,237,624	61,203		9,459,768	5.000
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	5RP	01/13/2005		1,076,923		1,076,923	1,076,923	(51,780)		15,425,275	2.690
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	CHICAGO	IL	PRUDENTIAL GROUP	5RP	04/28/2005		1,323,632		1,323,632	1,323,632	(24,530)		11,776,389	2.000
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated								5,606,929		5,606,929	5,606,929	372,834		42,607,006	XXX
000000-00-0	AIG HIGHSTAR GP II LP	NEW YORK	NY	AIG		05/24/2004		1,737,325		1,737,325	1,737,325	154,946		3,341,160	2.580
000000-00-0	APOLLO INVESTMENT FUND VI, LP	PURCHASE	NY	APOLLO CAPITAL		05/11/2006		198,810		198,810	198,810			26,301,190	0.440
03928#-10-9	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP		06/28/2004		2,315,459		2,315,459	2,315,459	208,609		3,379,468	1.980
000000-00-0	ARCLIGHT ENERGY PARTNERS II	BOSTON	MA	ARCLIGHT PARTNERS		12/16/2003		1,363,766		1,363,766	1,363,766	17,837		5,798,129	0.940
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	AUDAX GROUP		10/22/2001		1,227,783		1,227,783	1,227,783	219,888		286,267	3.410
000000-00-0	B IV CAPITAL PARTNERS, LP	WELLESLEY	MA	DDJ CAPITAL MGMT		03/28/2003		500,000		500,000	500,000	(3,346)		1,959,938	2.250
000000-00-0	BAKER COMMUNICATIONS FUND II, LP	NEW YORK	NY	BAKER CAPITAL		04/17/2000		139,160		139,160	139,160	(1,133,704)		764,417	0.440
000000-00-0	BIRCH HILL EQUITY PARTNERS III	TORONTO	CANADA	BIRCH HILL EQUITY PARTNERS		03/17/2006		999,078		999,078	999,078			16,661,456	2.560
000000-00-0	BROOKS HOLDINGS LLC -HANCOCK	DOVER	DE	HANCOCK PARTNERS		04/28/2006		40,146		40,146	40,146			0	0.280
000000-00-0	BROOKS PROVISIONS CO INVESTORS LLC-HANCOCK	DOVER	DE	HANCOCK PARTNERS		04/28/2006		44,122		44,122	44,122			0	0.500
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III (CAD)	TORONTO	CANADA	EDGESTONE		04/18/2006		191,696		191,696	191,696			9,805,043	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III (USD)	TORONTO	CANADA	EDGESTONE		04/18/2006		198,940		198,940	198,940			9,601,060	1.530
000000-00-0	ELEVATION PARTNERS	MENLO PARK	CA	ELEVATION ASSOC.		12/13/2004		159,432		159,432	159,432	(319,551)		13,249,193	0.900
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	ISRAEL	FIMI		10/11/2005		463,947		463,947	463,947			7,274,598	2.760
000000-00-0	FOREST RESOURCES LLC HANCOCK	DOVER	DE	HANCOCK PARTNERS		04/28/2006		88,984		88,984	88,984			0	2.200
000000-00-0	GRYPHON PARTNERS III	SAN FRANCISCO	CA	GRYPHON PARTNERS		09/08/2004		1,458,740		1,458,740	1,458,740	1,726		5,115,039	1.900
000000-00-0	KOHLBERG INVESTOR V	MT KISCO	NY	KOHLBERG & CO.		12/28/2004		3,859,207		3,859,207	3,859,207	(60,909)		9,071,748	2.500
000000-00-0	KRG CAPITAL FUND III	DENVER	CO	KRG CAPITAL PARTNERS		06/08/2005		896,307		896,307	896,307	(28,434)		9,856,965	2.330
000000-00-0	LEEDS WELD EQUITY PARTNERS IV L.P	NEW YORK	NY	LEEDS WELD ASSOC.		07/21/2004		2,703,633		2,703,633	2,703,633	(281,268)		4,866,409	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III	NEW YORK	NY	LEHMAN BROTHERS		11/17/2004		618,692		618,692	618,692	(89,573)		5,668,896	1.600
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP (WAS LEXINGVLPALE)	BOSTON	MA	LEXINGTON PARTNERS		07/01/2003		151,195		151,195	151,195	1,163,693		1,427,109	0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III	NEW YORK	NY	LINCOLNSHIRE PARTNERS		10/01/2004		1,272,521		1,272,521	1,272,521	(69,246)		6,858,034	2.600
000000-00-0	OAK HILL CAPITAL PARTNERS II	FORT WORTH	TX	OAK HILL PARTNERS		12/28/2004		2,259,782		2,259,782	2,259,782	332,178		12,389,189	1.030
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III	NEW YORK	NY	ODYSSEY PARTNERS		08/27/2004		875,842		875,842	875,842	(77,341)		12,724,330	2.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) LP	ST PETER PT	GUERNSEY	PARTNERS GROUP MGMT		06/27/2006		1,461,105		1,461,105	1,461,105			12,255,227	3.630
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS		09/30/2005		488,750		488,750	488,750	(63,057)		9,343,750	3.460
000000-00-0	QUADRANGLE CAPITAL PARTNERS II	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006		1,735,500		1,735,500	1,735,500			15,469,296	1.220
000000-00-0	SENTINEL CAPITAL PARTNERS III	NEW YORK	NY	SENTINEL PARTNERS		05/20/2005		2,343,271		2,343,271	2,343,271	60,931		6,467,195	2.500
000000-00-0	TENASKA POWER FUND	OMAHA	NE	TENASKA, INC.		03/25/2005		1,596,062		1,596,062	1,596,062	(209,462)		8,606,437	2.660
000000-00-0	TPG PARTNERS V LP	FORT WORTH	TX	TEXAS PACIFIC GROUP		06/27/2006		102,561		102,561	102,561			11,597,439	0.160
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS		07/26/2005		1,140,000		1,140,000	1,140,000	(46,036)		13,585,000	0.310
000000-00-0	WAYZATA OPPORTUNITIES FUND	WAYZATA	MN	WAYZATA INVESTMENT PARTNERS		02/17/2006		1,991,072		1,991,072	1,991,072			5,054,062	1.020
000000-00-0	WILLIS STEIN & PARTNERS III L.P	CHICAGO	IL	WILLIS STEIN		01/16/2001		102,420		102,420	102,420	676,255		0	0.300
1599999 - Joint Venture Interests - Common Stock - Unaffiliated								34,725,306		34,725,306	34,725,306	454,137		248,778,044	XXX
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	BRAZOS PRIVATE EQUITY PARTNERS		03/17/2006		146,241		146,241	146,241			14,471,136	4.910
000000-00-0	GRYPHON CO-INVESTMENT FUND III	SAN FRANCISCO	CA	GRYPHON PARTNERS		12/03/2004		262,634		262,634	262,634	8,510		1,189,373	8.070
000000-00-0	LANDMARK EQUITY PARTNERS XII	SIMSBURY	CT	LANDMARK PARTNERS		12/13/2004		372,147		372,147	372,147	1,176,275		3,289,645	7.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	BOSTON	MA	LEXINGTON PARTNERS		06/25/2004		234,000		234,000	234,000	149,292		11,125,814	6.010
000000-00-0	TCW CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZZ		02/05/1999		782,660		782,660	782,660	641,819		0	18.980
1699999 - Joint Venture Interests - Common Stock - Affiliated								1,797,682		1,797,682	1,797,682	1,975,897		30,075,968	XXX
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INVESTMENT		12/20/2005		2,185,899		2,185,899	2,185,899			7,825,000	7.140
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV	BOSTON	MA	BEACON CAPITAL		06/22/2006		1,023,750		1,023,750	1,023,750			10,676,250	0.680
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS L.P	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004		1,200,000		1,200,000	1,200,000	195,279		7,201,843	2.000
000000-00-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006		1,086,208		1,086,208	1,086,208			8,690,924	0.080

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	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006		3,525,579		3,525,579	3,525,579			16,466,717	0.430
000000-00-0	CABOT INDUSTRIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005		378,500		378,500	378,500	(63,723)		7,177,000	1.930
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005		1,367,136		1,367,136	1,367,136	(15,554)		9,941,863	0.980
000000-00-0	JER REAL ESTATE PARTNERS III	MCLEAN	VA	JER REALTY		01/05/2005		728,480		728,480	728,480	1,545,935		7,488,388	1.870
000000-00-0	KEYSTONE INDUSTRIAL FUND	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		10/24/2005		38,250		38,250	38,250	(100,570)		9,180,000	2.270
000000-00-0	LANDMARK REAL ESTATE FUND V (NO BV -QTY $780M)	SIMSBURY	CT	LANDMARK PARTNERS		07/27/2005		391,589		391,589	391,589	197,302		13,182,476	4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II, LIMITED PARTNERSHIP	NEW YORK	NY	MORGAN STANLEY		01/23/1995		3,966		3,966	3,966	883,247		0	1.150
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTY PARTNER	NEW YORK	NY	O'CONNOR GROUP		09/30/2004		599,475		599,475	599,475	384,939		5,579,083	2.340
000000-00-0	RLJ LODGING FUND II LP	BETHESDA	MD	RLJ CPTL PRTNRS		06/12/2006		10,748,490		10,748,490	10,748,490			2,451,510	2.200
000000-00-0	RLJ URBAN LODGING FUND	BETHESDA	MD	RLJ CAPITAL PARTNERS		04/29/2005		342,540		342,540	342,540	(94,877)		1,266,405	1.670
000000-00-0	ROCKPOINT REAL ESTATE I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004		363,163		363,163	363,163	494,368		1,371,370	1.380
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II	DALLAS	TX	ROCKPOINT GROUP		09/30/2005		1,405,866		1,405,866	1,405,866	(135,610)		10,368,194	0.900
000000-00-0	VERDE GROUP LLC	EL PASO	TX	VERDE GROUP		04/15/2005		825,000		825,000	825,000	(670,768)		0	1.720
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005		825,000		825,000	825,000			0	1.400
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V")	NEW YORK	NY	WESTBROOK PARTNERS		10/01/2004		446,347		446,347	446,347	382,284		0	2.170
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS		05/05/2006		1,830,210		1,830,210	1,830,210			8,304,790	2.330
1799999 - Joint Venture Interests - Real Estate - Unaffiliated								29,315,448		29,315,448	29,315,448	3,002,251		127,171,813	XXX
00162@-AC-6	ALIC REINSURANCE COMPANY SURPLUS NOTE	CHARLESTON	SC	ALIC REINSURANCE COMPANY		05/25/2006		100,000,000		100,000,000	100,000,000			0	
2299999 - Surplus Debentures, etc. - Affiliated								100,000,000		100,000,000	100,000,000				XXX
3199999 – Total Unaffiliated								70,276,970	0	70,276,970	70,276,970	3,829,222	0	442,927,576	XXX
3299999 – Total Affiliated								101,797,682	0	101,797,682	101,797,682	1,975,897	0	30,075,968	XXX
3399999 Totals								172,074,653	0	172,074,653	172,074,653	5,805,119	0	473,003,544	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	DB REALTY MEZZANINE INVESTMENT FUND II	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	3,048,704	(13,442)		343,452	343,452		0	0	(13,442)
000000-00-0	DB REALTY PARALLEL FUND III LLC	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	122,256	559		7,212	7,212		0	0	559
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE LP	NEW YORK	NY	GUGGENHEIM PARTNERS	09/28/2004	9,764,831	254,386		3,101,983	3,101,983		0	0	237,960
000000-00-0	NYLIM-GCR FUND I-2002 LP	NEW YORK	NY	NEW YORK LIFE INVT	04/15/2004	5,334,248	194,430		953,306	953,306		0	0	146,037
0999999 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated						18,270,039	435,933		4,405,953	4,405,953				371,114
000000-00-0	DB REALTY MEZZANINE INVESTMENT FUND L.L.C.	NEW YORK	NY	DEUTSCHE BANK	05/15/2002	2,488,114	(99,197)		19,518	19,518		0	0	(99,197)
1099999 - Fixed or Variable Rate - Mortgage Loans - Affiliated						2,488,114	(99,197)		19,518	19,518				(99,197)
05558#-10-1	BHC INTERIM FUNDING III L.P.	NEW YORK	NY	BHC MANAGEMENT	05/21/2004	6,961,481			180,374	180,374		0	0	380,601
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	09/03/2004	4,385,469			1,690,000	1,690,000		0	0	59,088
13138#-10-4	CALTIUS CAPITAL PARTNERS III/A L.P	LOS ANGELES	CA	CALTIUS CAPITAL	08/16/2001	1,907,110	102,294		475,034	475,034		0	0	81,252
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	CHICAGO	IL	PRUDENTIAL GROUP	04/28/2005	1,492,706			47,880	47,880		0	0	(24,530)
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated						14,746,766	102,294		2,393,288	2,393,288				496,411
000000-00-0	AIG HIGHSTAR GP III LP	NEW YORK	NY	AIG	05/24/2004	4,628,045			593,600	593,600		0	0	154,946
000000-00-0	APAX CR III	PARIS	FRANCE	APAX PARTNERS	08/20/1990	138,868			0	35,216		35,216	35,216	0
03927#-10-0	ARCAP HIGH YIELD	IRVING	TX	ARCAP	09/05/2002	5,719,224	1,399,531		6,668,416	6,668,416		0	0	996,902
03928#-10-9	ARCAP HIGH YIELD CMBS FUND III	IRVING	TX	ARCAP	06/28/2004	4,495,344			55,892	55,892		0	0	(4,742)
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I LP	BOSTON	MA	ARCLIGHT PARTNERS	10/04/2002	10,781,220	587,413		868,421	868,421		0	0	(638,440)
000000-00-0	ARCLIGHT ENERGY PARTNERS II	BOSTON	MA	ARCLIGHT PARTNERS	12/16/2003	7,169,880			376,904	376,904		0	0	81,445
05069#-10-3	AUDAX MEZZANINE FUND L.P.	BOSTON	MA	AUDAX GROUP	10/22/2001	7,935,203			561,340	561,340		0	0	193,953
000000-00-0	B IV CAPITAL PARTNERS LP	WELLESLEY	MA	DDJ CAPITAL MGMT	03/28/2003	7,248,106			69,698	69,698		0	0	4,444
25588#-10-3	DLJ INVESTMENTS PARTNERS II	NEW YORK	NY	DLJ PARTNERS	11/23/1999	2,045,911	270,080		105,313	105,313		0	0	470,352
000000-00-0	GRYPHON PARTNERS III	SAN FRANCISCO	CA	GRYPHON PARTNERS	09/08/2004	1,180,873			50,651	50,651		0	0	(78,238)
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR	03/27/2000	4,347,205	1,236,535		611,636	611,636		0	0	652,274
000000-00-0	HAVCO WOOD PRODUCT (BLS NO BV-QTY $31.36)	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	0			0	11,332		11,332	11,332	0
000000-00-0	HAVCO WOOD PRODUCT (PP NO BV-QTY $395.31)	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	0			0	142,849		142,849	142,849	0
000000-00-0	KOHLBERG INVESTOR V	MT KISCO	NY	KOHLBERG & CO	12/28/2004	867,535			43,750	43,750		0	0	(60,909)
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP (WAS LEXINGVLPALE)	BOSTON	MA	LEXINGTON PARTNERS	07/01/2003	6,235,412			698,535	698,535		0	0	455,513
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III	NEW YORK	NY	LINCOLNSHIRE PARTNERS	10/01/2004	2,367,614			55,666	55,666		0	0	(69,246)
000000-00-0	SENTINEL CAPITAL PARTNERS III	NEW YORK	NY	SENTINEL PARTNERS	05/20/2005	1,225,913			422,548	422,548		0	0	60,931
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBUG PINCUS	07/26/2005	3,515,000			190,000	190,000		0	0	(48,473)
000000-00-0	WILLIS STEIN & PARTNERS III L.P.	CHICAGO	IL	WILLIS STEIN	01/16/2001	3,637,359			53,617	53,617		0	0	200,994
1599999 - Joint Venture Interests - Common Stock - Unaffiliated						73,538,712	3,493,559		11,425,986	11,615,383		189,397	189,397	2,371,707
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	BRAZOS PRIVATE EQUITY PARTNERS	03/17/2006	0			489,837	489,837		0	0	0
000000-00-0	GRYPHON CO-INVESTMENT FUND III	SAN FRANCISCO	CA	GRYPHON PARTNERS	12/03/2004	99,204			15,875	15,875		0	0	(2,091)
000000-00-0	LANDMARK EQUITY PARTNERS XII	SIMSBURY	CT	LANDMARK PARTNERS	12/13/2004	15,887,631			1,779,566	1,779,566		0	0	2,333,561
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVII	DALLAS	TX	LEHMAN BROTHERS	06/27/2005	2,040,000	42,132		96,216	96,216		0	0	9,205
000000-00-0	TCW CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZZ	02/05/1999	668,679			1,690,725	1,690,725		0	0	306,613
1699999 - Joint Venture Interests - Common Stock - Affiliated						18,695,513	42,132		4,072,219	4,072,219				2,647,288
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS	BOSTON	MA	BEACON PARTNERS	12/14/2004	9,833,865	967,714		1,647,750	1,647,750		0	0	209,625
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS L.P	NEW YORK	NY	BLACKACRE CAPITAL	05/06/2004	6,261,544			584,491	584,491		0	0	59,085
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP	04/21/2006	0			870,472	870,472		0	0	0
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL	10/26/2005	846,368	(99,363)		353,049	353,049		0	0	(99,363)
000000-00-0	JER REAL ESTATE PARTNERS III	MCLEAN	VA	JER REALTY	01/05/2005	6,937,704			1,320,098	1,320,098		0	0	177,042
000000-00-0	LANDMARK REAL ESTATE FUND V (NO BV -QTY $780M)	SIMSBURY	CT	LANDMARK PARTNERS	07/27/2005	0			52,892	52,892		0	0	198,753
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II	NEW YORK	NY	LEHMAN BROTHERS	08/26/2005	1,440,000			468,427	468,427		0	0	0

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	MORGAN STANLEY REAL ESTATE FUND II, LIMITED PARTNERSHIP	NEW YORK	NY	MORGAN STANLEY	01/23/1995	2,428,427			289,292	289,292		0	0	(149,961)
000000-00-0	O'CONNER NORTH AMERICAN PROPERTY PARTNER	NEW YORK	NY	O'CONNOR GROUP	09/30/2004	4,255,090			29,813	29,813		0	0	(36,772)
000000-00-0	RLJ URBAN LODGING FUND	BETHESDA	MD	RLJ CAPITAL PARTNERS	04/29/2005	3,202,744			63,862	63,862		0	0	(94,877)
000000-00-0	ROCKPOINT REAL ESTATE I	DALLAS	TX	ROCKPOINT GROUP	09/28/2004	4,811,675			1,780,261	1,780,261		0	0	407,868
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND V LP	SAN FRANCISCO	CA	ROCKWOOD CAPITAL	04/15/2004	7,463,248	680,356		978,250	978,250		0	0	204,711
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V")	NEW YORK	NY	WESTBROOK PARTNERS	10/01/2004	2,271,761			347,431	347,431		0	0	33,550
1799999 - Joint Venture Interests - Real Estate - Unaffiliated						49,752,427	1,548,707		8,786,087	8,786,087				909,661
00162@-AC-6	ALIC REINSURANCE COMPANY SURPLUS NOTE	CHARLESTON	SC	ALIC REINSURANCE COMPANY	05/25/2006	0			100,000,000	100,000,000		0	0	600,833
2299999 - Surplus Debentures, etc. - Affiliated									100,000,000	100,000,000				600,833
P9767G-QM-6	MEXICO VALUE RECOVERY RIGHTS CTFS SERIES D	THE UNITED MEX ST	MEXICO	EXPIRED	05/31/2001	0			0	0				758,760
00935Q-10-2	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	903,866			46,203	46,203				
00935S-10-8	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	756,611			46,228	46,228				
00935T-10-6	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	756,550			45,944	45,944				
2999999 - Any Other Class of Assets - Unaffiliated						2,417,027			138,375	138,375				758,760
3199999 – Total Unaffiliated						158,724,971	5,580,493	0	27,149,690	27,339,087	0	189,397	189,397	4,907,652
3299999 – Total Affiliated						21,183,628	(57,065)	0	104,091,737	104,091,737	0	0	0	3,148,924
3399999 Totals						179,908,598	5,523,427	0	131,241,427	131,430,824	0	189,397	189,397	8,056,576

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-FT-0	US TREASURY N/B 02/15/2036		04/19/2006	Various		9,158,594	10,000,000	71,478	1Z
912828-EW-6	US TREASURY N/B 02/15/2016		04/07/2006	MERRILL LYNCH CAPITAL MARKETS		24,117,188	25,000,000	167,818	1
912828-FF-2	US TREASURY N/B 05/15/2016		06/20/2006	MERRILL LYNCH CAPITAL MARKETS		5,005,781	5,000,000	22,979	1Z
912828-FH-8	US TREASURY N/B 05/31/2011		06/05/2006	MERRILL LYNCH CAPITAL MARKETS		2,990,625	3,000,000	2,398	2Z
0399999 - Total - Bonds - U.S. Government						41,272,188	43,000,000	264,672	XXX
105756-BG-4	FED REPUBLIC OF BRAZIL 03/07/2015	F	05/24/2006	Various		25,995,000	25,000,000	429,844	3FE
698299-AW-4	PANAMA (REPUBLIC OF) 01/26/2036	F	06/28/2006	Various		6,994,150	7,500,000	190,113	3FE
731011-AM-4	POLAND 07/03/2012	F	06/05/2006	MERRILL LYNCH CAPITAL MARKETS		2,591,250	2,500,000	67,274	2FE
168863-AP-3	REPUBLIC OF CHILE 01/11/2012	F	04/25/2006	LEHMAN BROTHERS INC.		3,745,350	3,500,000	74,120	2FE
195325-BD-6	REPUBLIC OF COLOMBIA 05/21/2024	F	06/27/2006	Various		3,957,000	4,000,000	35,208	3FE
195325-BE-4	REPUBLIC OF COLOMBIA 12/22/2014	F	06/27/2006	STANDARD NY SEC INC.		2,065,000	2,000,000	3,667	3FE
50064F-AC-8	REPUBLIC OF KOREA 06/01/2013	F	04/07/2006	MERRILL LYNCH CAPITAL MARKETS		9,203,900	10,000,000	151,701	1FE
715638-AS-1	REPUBLIC OF PERU 07/21/2025	F	04/06/2006	MERRILL LYNCH CAPITAL MARKETS		960,000	1,000,000	16,333	3FE
718286-AP-2	REPUBLIC OF PHILIPPINES 03/16/2025	F	06/05/2006	Various		9,384,375	7,500,000	169,705	4FE
718286-BA-4	REPUBLIC OF PHILIPPINES 01/15/2016	F	06/09/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,108,750	3,000,000	99,333	3FE
836205-AD-6	REPUBLIC OF SOUTH AFRICA 06/23/2017	F	05/03/2006	Various		8,904,375	7,500,000	229,618	2FE
836205-AJ-3	REPUBLIC OF SOUTH AFRICA 06/02/2014	F	04/19/2006	MERRILL LYNCH CAPITAL MARKETS		5,175,000	5,000,000	128,194	2FE
900123-AU-4	REPUBLIC OF TURKEY 06/30/2011	F	05/22/2006	MERRILL LYNCH CAPITAL MARKETS		5,462,500	5,000,000	181,250	3FE
900123-AV-2	REPUBLIC OF TURKEY 03/15/2015	F	06/26/2006	Various		22,290,725	23,000,000	423,924	3FE
900123-AY-6	REPUBLIC OF TURKEY 03/17/2036	F	06/23/2006	Various		13,994,625	16,000,000	398,368	3FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	06/26/2006	Various		14,423,500	13,500,000	113,889	2FE
91086Q-AG-3	UNITED MEXICAN STATES 08/15/2031	F	04/10/2006	MERRILL LYNCH CAPITAL MARKETS		3,524,700	3,000,000	40,117	2FE
91086Q-AM-0	UNITED MEXICAN STATES 10/08/2008	F	06/06/2006	STANDARD NY SEC INC.		3,907,500	4,000,000	31,347	2FE
91086Q-AS-7	UNITED MEXICAN STATES 09/27/2034	F	05/15/2006	SALOMON SMITH BARNEY		3,120,000	3,200,000	30,600	2FE
1099999 - Total - Bonds - All Other Government						148,807,700	146,200,000	2,814,605	XXX
672319-AW-0	OAKLAND CA PENSION OBLIG 2001 12/15/2016		04/11/2006	CITIGROUP GLOBAL MARKETS		4,507,694	8,190,000	0	1FE
215219-JF-4	COOK CNTY IL SCH DIST NO 155 12/01/2012		06/09/2006	BAIRD (ROBERT W.) & CO. INC		1,717,576	2,475,000	0	1FE
215219-JH-0	COOK CNTY IL SCH DIST NO 155 12/01/2014		06/09/2006	BAIRD (ROBERT W.) & CO. INC		769,125	1,250,000	0	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 06/01/2023		04/12/2006	Various		54,930,000	55,000,000	0	1FE
212474-GE-4	RHODE ISLAND CONVENTION CTR A 05/15/2021		05/04/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,000,000	3,000,000	0	1FE
2499999 - Total - Bonds - Political Subdivisions						64,924,395	69,915,000	0	XXX
31297S-HL-2	FED HOME LOAN MTG CORP GOLD # 08/01/2035		11/01/2005	BEAR STEARNS SECURITIES CORP		(511)	(513)	(1)	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD # 03/01/2036		05/22/2006	MERRILL LYNCH CAPITAL MARKETS		1,440,573	1,484,649	2,722	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD # 01/01/2036		11/01/2005	BEAR STEARNS SECURITIES CORP		0	0	0	1
3128K9-QJ-6	FED HOME LOAN MTG CORP GOLD # 05/01/2036		05/22/2006	LEHMAN BROTHERS INC.		1,852,323	1,913,310	3,508	1
3128K9-QS-6	FED HOME LOAN MTG CORP GOLD # 05/01/2036		05/22/2006	LEHMAN BROTHERS INC		1,841,981	1,902,627	3,488	1
3128K9-4U-5	FED HOME LOAN MTG CORP GOLD # 05/01/2036		05/22/2006	LEHMAN BROTHERS INC		2,119,757	2,189,195	4,014	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD # 01/01/2033		11/01/2005	BEAR STEARNS SECURITIES CORP		313	315	1	1
31376K-T3-0	FED NATL MTG ASSOC #357970 08/01/2035		03/30/2006	BARCLAYS BANK		8,960,802	9,427,771	14,404	1
31407F-KH-2	FED NATL MTG ASSOC #829296 09/01/2035		04/07/2006	GREENWICH CAPITAL MARKETS, INC		14,823,020	16,142,134	22,195	1
31407N-B4-4	FED NATL MTG ASSOC #835359 09/01/2035		04/07/2006	GREENWICH CAPITAL MARKETS, INC		17,374,319	18,920,475	26,016	1
31407N-4F-7	FED NATL MTG ASSOC #836122 10/01/2035		04/07/2006	GREENWICH CAPITAL MARKETS, INC		6,495,899	7,073,975	9,727	1
31407S-LV-2	FED NATL MTG ASSOC #839240 09/01/2035		04/07/2006	GREENWICH CAPITAL MARKETS, INC		7,220,827	7,863,415	10,812	1
31408C-X5-0	FED NATL MTG ASSOC #847700 11/01/2035		03/30/2006	BARCLAYS BANK		230,020	242,007	370	1
31409C-JJ-5	FED NATL MTG ASSOC #867065 02/01/2036		03/30/2006	BARCLAYS BANK		13,852,714	14,574,612	22,267	1
31409C-UL-7	FED NATL MTG ASSOC #867387 04/01/2036		03/09/2006	MORGAN STANLEY DEAN WITTER		0	0	0	1
31409C-W7-6	FED NATL MTG ASSOC #867470 06/01/2036		05/12/2006	BARCLAYS BANK		361,609	385,716	643	1
31409E-HR-5	FED NATL MTG ASSOC #868840 04/01/2036		03/30/2006	BARCLAYS BANK		487,333	512,729	783	1
31409H-5L-4	FED NATL MTG ASSOC #872151 03/01/2036		03/30/2006	BARCLAYS BANK		233,116	245,264	375	1
31410A-BP-0	FED NATL MTG ASSOC #883046 07/01/2036		05/12/2006	BARCLAYS BANK		1,875,000	2,000,000	3,333	1
31410A-DS-2	FED NATL MTG ASSOC #883113 06/01/2036		05/12/2006	BARCLAYS BANK		4,133,659	4,409,236	7,349	1
31410B-FW-9	FED NATL MTG ASSOC #884081 06/01/2036		05/12/2006	BARCLAYS BANK		3,468,750	3,700,000	6,167	1
31410C-LJ-9	FED NATL MTG ASSOC #885129 06/01/2036		05/12/2006	BARCLAYS BANK		84,421	90,049	150	1
31410C-LK-6	FED NATL MTG ASSOC #885130 06/01/2036		05/12/2006	BARCLAYS BANK		281,250	300,000	500	1
31410C-UX-8	FED NATL MTG ASSOC #885398 06/01/2036		05/12/2006	BARCLAYS BANK		3,834,374	4,089,999	6,817	1
31410M-RQ-5	FED NATL MTG ASSOC #891595 06/01/2036		05/12/2006	BARCLAYS BANK		23,438	25,000	42	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		06/01/2006	SCHEDULED PAY UP		109,568	109,568	0	1
313399-TE-7	FHR 2345 PZ 08/15/2031		06/01/2006	SCHEDULED PAY UP		219,907	219,907	0	1
313399-FX-0	FHR 2351 AZ 08/15/2031		06/01/2006	SCHEDULED PAY UP		87,963	87,963	0	1
31339N-2C-9	FHR 2398 ZP 01/15/2032		06/01/2006	SCHEDULED PAY UP		279,330	279,330	0	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31339D-YJ-1	FHR 2412 ZC 02/15/2032		06/01/2006	SCHEDULED PAY UP		186,281	186,281	0	1
31393M-FL-0	FHR 2591 WC 10/15/2032		04/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		30,754,196	33,660,000	79,475	1
31395M-W7-0	FHR 2938 EB 02/15/2025		04/12/2006	GREENWICH CAPITAL MARKETS, INC.		36,115,288	39,103,000	92,327	1
31395L-Y9-6	FHR 2940 NE 02/15/2035		04/12/2006	LEHMAN BROTHERS INC		15,030,601	16,640,000	39,289	1
31395X-N4-3	FHR 3015 GM 08/15/2035		04/12/2006	LEHMAN BROTHERS INC		26,822,664	29,741,000	70,222	1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		06/01/2006	SCHEDULED PAY UP		134,147	134,147	0	1
31396G-3G-4	FHR 3082 PK 12/15/2035		04/12/2006	BANK OF AMERICA		32,650,074	36,436,000	86,029	1
31396H-E7-0	FHR 3113 QE 02/15/2036		04/12/2006	MORGAN STANLEY DEAN WITTER		22,488,283	25,000,000	59,028	1
31395N-PD-3	FNBR 2006-B1 AB 06/25/2016		06/20/2006	Various		19,915,626	20,000,000	83,333	1
846565-AB-5	SPARKS REGL MED CTR AR MEDCAP 06/15/2012		05/03/2006	DAIN RAUSCHER INCORPORATED		1,262,500	1,250,000	33,019	2FE
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 10/01/2019		06/19/2006	DAIN RAUSCHER INCORPORATED		3,638,775	3,500,000	51,188	1FE
13033W-RD-7	CALIFORNIA INFRA SCRIPPS RESE 07/01/2023		04/06/2006	DAIN RAUSCHER INCORPORATED		1,054,274	1,150,000	16,100	1FE
73208R-AA-5	POMONA CA PUB FIN HSG MERGED 02/01/2016		04/13/2006	DAIN RAUSCHER INCORPORATED		2,336,108	2,385,000	33,956	1FE
861395-EV-9	STOCKTON CA PUB FIN AUTH REDE 09/01/2010		06/21/2006	STONE & YOUNGBERG		1,330,000	1,330,000	0	1FE
861395-EX-5	STOCKTON CA PUB FIN AUTH REDE 09/01/2012		06/21/2006	STONE & YOUNGBERG		1,355,000	1,355,000	0	1FE
861395-EY-3	STOCKTON CA PUB FIN AUTH REDE 09/01/2013		06/21/2006	STONE & YOUNGBERG		980,000	980,000	0	1FE
861395-FH-9	STOCKTON CA PUB FIN AUTH REDE 09/01/2016		06/21/2006	STONE & YOUNGBERG		4,300,000	4,300,000	0	1FE
861395-GE-5	STOCKTON CA PUB FIN AUTH REDE 09/01/2037		06/21/2006	STONE & YOUNGBERG		21,585,000	21,585,000	0	1FE
696499-CJ-9	PALM BEACH CNTY FL ARPT SYS 2 10/01/2020		05/05/2006	UNION BANK OF SWITZERLAND		16,855,000	16,855,000	0	1FE
194315-AJ-6	COLLEGE PK GA INTL ARPRT RENT 01/01/2015		06/08/2006	GOLDMAN, SACHS & CO		2,190,000	2,190,000	0	1FE
194315-AK-3	COLLEGE PK GA INTL ARPRT RENT 01/01/2016		06/08/2006	GOLDMAN, SACHS & CO		2,000,000	2,000,000	0	1FE
454624-RF-6	INDIANA BOND BK TXBL SCH SEVE 07/15/2015		06/08/2006	CITY SECURITIES CORPORATION		3,945,000	3,945,000	0	1FE
594751-AC-3	MICHIGAN TOBACCO STLEMNT FIN 06/01/2046		05/12/2006	BEAR STEARNS SECURITIES CORP.		24,998,300	700,625,000	0	2FE
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID 06/01/2016		06/27/2006	STONE & YOUNGBERG		1,185,000	1,185,000	0	2FE
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID 06/01/2025		06/27/2006	STONE & YOUNGBERG		4,260,000	4,260,000	0	2FE
64578J-AA-4	NEW JERSEY ECON MOTOR VEH SUR 07/01/2015		06/13/2006	DAIN RAUSCHER INCORPORATED		5,543,652	9,215,000	0	1FE
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SUR 07/01/2016		06/13/2006	DAIN RAUSCHER INCORPORATED		12,490,940	22,000,000	0	1FE
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06/01/2021		04/06/2006	BEAR STEARNS SECURITIES CORP.		21,063,420	21,000,000	23,905	2FE
64970M-XT-5	NEW YORK NY HSG DEV CORP MULT 11/01/2027		06/01/2006	GOLDMAN, SACHS & CO		10,041,700	10,000,000	67,767	1FE
796245-AG-3	SAN ANTONIO TX CONV CTR HOTEL 07/15/2013		06/07/2006	DAIN RAUSCHER INCORPORATED		949,160	1,000,000	19,600	1FE
25476W-AC-5	DISTRICT OF COLUMBIA BALLPARK 02/01/2020		05/04/2006	UNION BANK OF SWITZERLAND		2,660,000	2,660,000	0	1FE
3199999 - Total - Bonds - Special Revenue						421,812,741	1,133,859,160	900,916	XXX
037735-CB-1	APPALACHIAN POWER CO 02/01/2015		04/20/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,183,695	4,500,000	51,975	2FE
037735-CG-0	APPALACHIAN POWER CO 04/01/2036		04/05/2006	MERRILL LYNCH CAPITAL MARKETS		3,489,395	3,500,000	0	2FE
75953G-AC-7	CENTERPOINT ENERGY 02/15/2011		04/20/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		5,417,550	5,000,000	75,347	2FE
250847-DZ-0	DETROIT EDISON 02/15/2035		06/14/2006	BARCLAYS BANK		1,297,695	1,500,000	28,158	2FE
250847-EB-2	DETROIT EDISON COMPANY 06/01/2036		05/18/2006	Various		11,513,425	11,500,000	0	2FE
25746U-AY-5	DOMINION RESOURCES INC 06/30/2066		06/20/2006	MERRILL LYNCH CAPITAL MARKETS		1,494,855	1,500,000	0	2FE
264399-EJ-1	DUKE ENERGY CORP 1.750000% 05 05/15/2023		04/07/2006	BANK OF AMERICA SECURITIES LLC from MONT		1,225,067	1,000,000	7,024	2FE
30161N-AD-3	EXELON CORPORATION 06/15/2015		04/20/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,240,000	10,000,000	176,944	2FE
36962G-W7-5	GENERAL ELEC CAP CORP 05/05/2026		05/02/2006	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	0	1FE
990487-9A-0	INFRASTRUX GROUP INC 1ST LIEN 05/08/2012		05/24/2006	KEYBANK NATIONAL ASSOCIATION		1,500,000	1,500,000	0	4Z
990475-9A-5	LSP GEN FINANCE CO 1ST LIEN T 05/04/2013		05/16/2006	CREDIT SUISSE FIRST BOSTON		2,878,788	2,878,788	0	3FE
64079*-9G-9	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		04/27/2006	SG COWEN SECURITIES CORP.		3,818,529	3,818,529	0	2FE
64079*-9K-0	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		06/28/2006	SG COWEN SECURITIES CORP.		3,773,070	3,773,070	0	2FE
64079*-9H-7	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		04/27/2006	SG COWEN SECURITIES CORP.		763,706	763,706	0	2FE
64079*-9J-3	NEPTUNE REGIONAL TRANSMISSION 07/15/2027		06/28/2006	SG COWEN SECURITIES CORP.		754,614	754,614	0	2FE
665772-CB-3	NORTHERN STATE PWR 06/01/2036		05/18/2006	WARBURG DILLION READ LLC		5,231,573	5,250,000	0	1FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY 09/01/2022		04/05/2006	BANK OF AMERICA		3,225,570	3,000,000	22,750	2FE
694308-GC-5	PACIFIC GAS & ELECTRIC 03/01/2011		04/19/2006	WACHOVIA SECURITIES		2,830,290	3,000,000	18,550	2FE
708696-BS-7	PENNSYLVANIA ELECTRIC CO 04/01/2014		04/20/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,501,400	10,000,000	34,167	2FE
N7891#-AE-8	SEMPRA COMMODITIES CREDIT LIN 05/05/2009		05/03/2006	LASALLE DEBT CAPITAL MARKETS		15,000,000	15,000,000	0	2FE
873144-AA-7	SPI ELECTRICITY & GAS AU 11/15/2013		05/19/2006	MORGAN STANLEY DEAN WITTER		10,134,700	10,000,000	15,375	1FE
875127-AV-4	TAMPA ELECTRIC 05/15/2036		05/09/2006	J. P. MORGAN SECURITIES, INC.		1,490,625	1,500,000	0	2FE
96950H-AA-8	WILLIAMS PARTNERS LP/WIL 06/15/2011		06/15/2006	SALOMON SMITH BARNEY		1,650,000	1,650,000	0	3FE
75405T-AA-7	RASGAS II 2020 09/30/2020	F	06/12/2006	Various		18,878,200	20,000,000	207,505	1FE
3899999 - Total - Bonds - Public Utilities						129,292,746	131,388,707	637,796	XXX
002824-AR-1	ABBOTT LABORATORIES 05/15/2009		05/09/2006	BANK OF AMERICA		3,491,250	3,500,000	0	1FE
002824-AS-9	ABBOTT LABORATORIES 05/15/2011		05/09/2006	ABN AMRO SECURITIES (USA) INC.		4,497,075	4,500,000	0	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005 06/01/2041		04/07/2006	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	1FE
003890-AC-4	ACADEMIC FIN CORP SERIES 2005 06/01/2042		06/22/2006	CITIGROUP GLOBAL MARKETS		29,500,000	29,500,000	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)
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		05/01/2006	SCHEDULED PAY UP		10,188	10,188	0	5
004406-AA-2	ACE 2006-GP1, A 02/25/2031		05/23/2006	DEUTSCHE BANK SECURITIES		13,000,000	13,000,000	0	1FE
990530-9A-7	ACTIVANT SOLUTIONS TERM LOAN 05/02/2013		06/02/2006	DEUTSCHE BANK SECURITIES		4,000,000	4,000,000	0	4FE
990427-9A-6	ADVANTAGE SALES & MARKETING I 03/29/2013		04/26/2006	UNION BANK OF SWITZERLAND		1,000,000	1,000,000	0	4Z
00817Y-AD-0	AETNA INC 06/15/2011		06/06/2006	SALOMON SMITH BARNEY		1,498,365	1,500,000	0	1FE
00817Y-AE-8	AETNA INC 06/15/2016		06/06/2006	SALOMON SMITH BARNEY		16,401,825	16,500,000	0	1FE
00817Y-AF-5	AETNA INC 06/15/2036		06/06/2006	SALOMON SMITH BARNEY		1,497,060	1,500,000	0	1FE
990394-9A-8	AFFILIATED COMPUTER SERVICES 03/20/2013		04/10/2006	CITICORP SECURITIES		2,500,000	2,500,000	0	3FE
990482-9B-9	AIR EVAC EMS DELAYED DRAW TER 03/31/2012		06/09/2006	CIBC WORLD MARKETS		160,714	160,714	0	4Z
990482-9A-1	AIR EVAC EMS TERM B 03/31/2012		06/02/2006	CIBC WORLD MARKETS		2,108,036	2,089,286	0	4Z
013104-AJ-3	ALBERTSON'S 02/15/2011		06/14/2006	LEHMAN BROTHERS INC		1,985,600	2,000,000	51,667	2FE
995201-9D-4	ALION SCIENCE AND TECH CORP I 08/02/2009		05/18/2006	CREDIT SUISSE FIRST BOSTON		691,176	691,176	0	4FE
018490-AJ-1	ALLERGAN INC 04/01/2016		04/06/2006	MORGAN STANLEY DEAN WITTER		3,988,680	4,000,000	0	1FE
018490-AK-8	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		05/30/2006	Various		7,210,378	7,500,000	7,271	1FE
990470-9B-4	ALLIED WASTE NA FUNDED LC 01/15/2012		05/16/2006	J. P. MORGAN SECURITIES, INC		2,350,668	2,350,668	0	4FE
990470-9A-6	ALLIED WASTE NA TERM LOAN 01/15/2012		05/16/2006	J. P. MORGAN SECURITIES, INC		6,049,332	6,049,332	0	4FE
02635P-TC-7	AMER GENL FIN 12/01/2015		05/24/2006	JEFFERIES & COMPANY, INC		4,799,750	5,000,000	134,250	1FE
025932-AD-6	AMERICAN FINANCIAL GROUP 1.48 06/02/2033		06/22/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,043,020	4,000,000	15,274	2FE
02635P-TD-5	AMERICAN GENERAL FINANCE 06/01/2013		06/07/2006	HSBC SECURITIES, INC		13,472,055	13,500,000	0	1FE
026874-AY-3	AMERICAN INTL GROUP 05/01/2036		04/12/2006	J. P. MORGAN SECURITIES, INC		15,917,920	16,000,000	0	1FE
03076C-AC-0	AMERIPRISE FINANCIAL INC 06/01/2066		05/23/2006	LEHMAN BROTHERS INC		1,000,000	1,000,000	0	2FE
031162-AP-5	AMGEN INC .375000% 02/01/2013 02/01/2013		06/02/2006	Various		2,177,906	2,250,000	2,391	1FE
990464-9A-9	AMKOR TECHNOLOGY INC. 2ND LIE 10/27/2010		06/13/2006	CITICORP SECURITIES		2,092,500	2,000,000	0	4FE
00174E-AC-3	AMMC CLO VI, CL A1B 05/03/2018		05/31/2006	LEHMAN BROTHERS INC		11,000,000	11,000,000	0	1FE
00174E-AD-1	AMMC CLO VI, CL B 05/03/2018		05/31/2006	LEHMAN BROTHERS INC		5,000,000	5,000,000	0	1FE
990463-9A-1	AMSTED INDUSTRIES INC TERM FA 04/05/2013		04/17/2006	Various		1,000,000	1,000,000	0	4FE
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		06/05/2006	BANK OF AMERICA		10,000,000	10,000,000	0	1Z
78443*-AE-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2020		06/05/2006	BANK OF AMERICA		20,000,000	20,000,000	0	1Z
039483-AU-6	ARCHER-DANIELS-MIDLAND 09/15/2035		04/05/2006	SALOMON SMITH BARNEY		1,369,950	1,500,000	5,599	1FE
040504-ES-7	ARIZONA EDL LN MKTG CORP - AP 12/01/2037		04/11/2006	DAIN RAUSCHER INCORPORATED		3,250,000	3,250,000	0	1FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORI 12/01/2038		05/30/2006	DAIN RAUSCHER INCORPORATED		2,000,000	2,000,000	0	1FE
00209T-AA-3	AT&T BROADBAND CORP 03/15/2013		04/12/2006	WARBURG DILLION READ LLC		2,797,700	2,500,000	19,193	2FE
04684#-AA-9	ATHENA INNOVATIVE SOLUTIONS (05/08/2013		05/08/2006	DIRECT		1,323,652	1,323,652	0	4Z
053332-AG-7	AUTOZONE INC 06/15/2016		06/08/2006	MERRILL LYNCH CAPITAL MARKETS		3,488,030	3,500,000	0	2FE
990397-9A-1	AWAS CAPITAL INC. SECOND LIEN 03/24/2013		04/27/2006	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	0	4Z
05950E-AH-1	BACM 2006-2, AJ 05/10/2045		06/12/2006	BANK OF AMERICA		10,025,159	10,000,000	33,692	1FE
05947N-LL-6	BALL 2006-LAQ, J 02/09/2021		03/29/2006	BANK OF AMERICA		5,500,000	5,500,000	0	2FE
05947N-LM-4	BALL 2006-LAQ, K 02/09/2021		03/29/2006	BANK OF AMERICA		20,000,000	20,000,000	0	2FE
06420A-FV-3	BANK OF NEW YORK 05/15/2009		05/16/2006	J. P. MORGAN SECURITIES, INC		8,491,910	8,500,000	6,763	1FE
06659#-AB-3	BANNER SEVENTEEN, LLC 2016 04/28/2016		04/07/2006	SG COWEN SECURITIES CORP		8,000,000	8,000,000	0	2Z
05530A-AA-3	BB&T CAPITAL TRUST II 06/07/2036		05/31/2006	GOLDMAN, SACHS & CO		9,960,500	10,000,000	0	1FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022 01/15/2022		06/07/2006	Various		6,632,866	5,300,000	35,934	2FE
105667-AA-7	BMAT 2006-1, A2 04/25/2036		04/28/2006	BEAR STEARNS SECURITIES CORP		43,000,000	43,000,000	0	1FE
055967-AA-1	BOI CAPITAL FUNDING NO 2 02/01/2049		04/19/2006	LEHMAN BROTHERS INC		4,735,450	5,000,000	67,316	1FE
101137-AH-0	BOSTON SCIENTIFIC CORP 06/15/2011		06/06/2006	BANC AMERICA SECURITIES		2,497,725	2,500,000	0	2FE
10623P-CY-4	BRAZOS HIGHER ED AUTHORITY 03/01/2040		06/30/2006	OPPENHEIMER & CO., INC		2,000,000	2,000,000	0	1FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - 12/01/2037		06/30/2006	CITIGROUP GLOBAL MARKETS		20,400,000	20,400,000	0	1FE
106238-MA-3	BRAZOS HIGHR ED TRUST 1999 06/01/2042		06/22/2006	CITIGROUP GLOBAL MARKETS		18,300,000	18,300,000	0	1FE
10623P-CJ-7	BRAZOS S.P.C. 07/01/2038		06/12/2006	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	0	1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		05/18/2006	BANK OF AMERICA		11,100,000	11,100,000	0	1FE
10623P-DB-3	BRAZOS S.P.C. 03/01/2040		05/19/2006	DAIN RAUSCHER INCORPORATED		19,650,000	19,650,000	0	1FE
106238-FG-8	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2033		05/24/2006	CITIGROUP GLOBAL MARKETS		17,500,000	17,500,000	0	1FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2033		06/28/2006	CITIGROUP GLOBAL MARKETS		1,700,000	1,700,000	0	1FE
106238-FS-2	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2034		04/05/2006	CITIGROUP GLOBAL MARKETS		7,900,000	7,900,000	0	1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2036		05/24/2006	CITIGROUP GLOBAL MARKETS		9,800,000	9,800,000	0	1FE
106238-JU-3	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2039		06/07/2006	DAIN RAUSCHER INCORPORATED		3,900,000	3,900,000	0	1FE
108124-AA-6	BRIDGEPORT CLO LTD 2006-1A, C 07/21/2020		05/24/2006	SALOMON SMITH BARNEY		5,000,000	5,000,000	0	1FE
108124-AC-2	BRIDGEPORT CLO LTD 2006-1A, C 07/21/2020		05/24/2006	SALOMON SMITH BARNEY		10,000,000	10,000,000	0	1FE
108124-AE-8	BRIDGEPORT CLO LTD 2006-1A, C 07/21/2020		05/24/2006	SALOMON SMITH BARNEY		3,000,000	3,000,000	0	1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		06/26/2006	Various		2,005,000	2,000,000	7,146	1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		04/28/2006	DIRECT		842,288	882,435	0	4Z

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

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073879-2S-6	BSABS 2005-AQ2, A1 06/25/2028		04/25/2006	SCHEDULED PAY UP		0	0	0	1FE
07388E-AJ-5	BSABS 2006-SD2, A2 06/25/2036		05/30/2006	BEAR STEARNS SECURITIES CORP		2,500,000	2,500,000	0	1FE
07387K-AG-8	BSCMS 2006-BBA7, B 03/15/2019		06/05/2006	BEAR STEARNS SECURITIES CORP		5,000,000	5,000,000	0	1FE
07387K-AH-6	BSCMS 2006-BBA7, C 03/15/2019		06/05/2006	BEAR STEARNS SECURITIES CORP		3,250,000	3,250,000	0	1FE
07387K-AJ-2	BSCMS 2006-BBA7, D 03/15/2019		06/05/2006	BEAR STEARNS SECURITIES CORP		3,000,000	3,000,000	0	1FE
07387B-FV-0	BSCMS 2006-T22, AJ 04/12/2038		04/06/2006	BEAR STEARNS SECURITIES CORP		9,918,341	10,000,000	28,854	1FE
07387B-FW-8	BSCMS 2006-T22, B 04/12/2038		04/06/2006	BEAR STEARNS SECURITIES CORP		11,847,285	11,963,000	34,518	1FE
07387B-FX-6	BSCMS 2006-T22, C 04/12/2038		04/06/2006	BEAR STEARNS SECURITIES CORP		12,615,349	12,785,000	36,889	1FE
990483-9A-9	BUCKEYE CHECK CASHING (CHECKS 05/01/2012		05/11/2006	BEAR STEARNS SECURITIES CORP		1,000,000	1,000,000	0	4FE
05568B-AA-6	BURLINGTN NORTH SANTA FE 01/15/2024		05/10/2006	SALOMON SMITH BARNEY		20,000,000	20,000,000	0	1FE
990444-9A-1	BURLINGTON COAT FACTORY TERM 05/28/2013		05/02/2006	BEAR STEARNS SECURITIES CORP		3,500,000	3,500,000	0	4FE
12468@-AB-4	C&J SPECRENT TOOLS (HANCOCK M 08/12/2013		04/30/2006	SCHEDULED PAY UP		1,595	1,595	0	4Z
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLD 03/29/2013		04/05/2006	BANK OF AMERICA		17,056,250	17,000,000	0	3FE
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
127687-AB-7	CAESARS ENTERTAINMENT 3.59875 04/15/2024		06/19/2006	MORGAN STANLEY DEAN WITTER		957,083	750,000	6,863	2FE
131244-AE-5	CALLIDUS DEBT PARTNERS CLO FU 04/17/2020		03/15/2006	CITICORP SECURITIES		17,000,000	17,000,000	0	1FE
131244-AG-0	CALLIDUS DEBT PARTNERS CLO FU 04/17/2020		03/15/2006	CITICORP SECURITIES		7,500,000	7,500,000	0	1FE
990364-9A-1	CAPITAL AUTOMOTIVE REIT TERM 12/16/2010		06/21/2006	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000	0	3FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29 04/29/2033		06/02/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,708,890	2,500,000	8,647	1FE
14912L-2X-8	CATERPILLAR FIN SERV CRP 03/10/2009		06/22/2006	BARCLAYS BANK		8,999,550	9,000,000	20,138	1FE
990431-9A-8	CAVALIER TELEPHONE TERM LOAN 03/24/2012		05/04/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		3,562,500	3,500,000	0	4FE
124779-AA-7	CBASS 2006-RP1, A-1 04/25/2036		05/10/2006	GREENWICH CAPITAL MARKETS, INC.		24,000,000	24,000,000	0	1FE
16678R-AC-1	CCMFC 2003-3A B1 07/25/2034		06/01/2006	DIRECT		0	11,562	0	1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		06/01/2006	DIRECT		0	45,794	0	1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		06/01/2006	DIRECT		0	50,838	0	1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		06/01/2006	DIRECT		0	81,760	0	1FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		06/01/2006	DIRECT		0	62,297	0	1FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		06/01/2006	DIRECT		0	102,574	0	1FE
151895-B*-9	CENTERPOINT PROPERTIES TR. SE 06/15/2013		05/23/2006	J. P. MORGAN SECURITIES, INC		19,000,000	19,000,000	0	2Z
152312-AT-1	CENTEX CORP 05/01/2016		05/02/2006	SALOMON SMITH BARNEY		19,933,600	20,000,000	0	2FE
153663-BM-0	CENTRAL ILLINOIS PUB SER 06/15/2036		06/08/2006	GOLDMAN, SACHS & CO		19,889,800	20,000,000	0	1FE
156700-AH-9	CENTURYTEL INC 4.750000% 08/O 08/01/2032		06/02/2006	JEFFERIES & COMPANY, INC		1,040,000	1,000,000	16,625	2FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LO 11/05/2013		06/13/2006	GOLDMAN, SACHS & CO		8,000,000	8,000,000	0	4FE
17309D-AM-5	CGCMT 2006-C4, E 03/15/2049		06/20/2006	SALOMON SMITH BARNEY		10,818,922	11,135,000	49,544	1FE
17309D-AQ-6	CGCMT 2006-C4, H 03/15/2049		06/20/2006	SALOMON SMITH BARNEY		7,899,322	8,500,000	37,820	2FE
990512-9A-5	CHARTER COMM OPERATING TERM L 04/28/2013		05/15/2006	J. P. MORGAN SECURITIES, INC		21,185,177	21,185,177	0	4FE
46625H-AJ-9	CHASE MANHATTAN CORP 02/01/2011		05/15/2006	J. P. MORGAN SECURITIES, INC		5,227,400	5,000,000	100,313	1FE
172967-CQ-2	CITIGROUP INC 09/15/2014		04/19/2006	SALOMON SMITH BARNEY		4,746,450	5,000,000	27,083	1FE
172967-DE-8	CITIGROUP INC 01/07/2016		04/19/2006	LEHMAN BROTHERS INC		4,822,950	5,000,000	100,111	1FE
990531-9A-5	CMP SUSQUEHANNA CORP TERM LOA 05/05/2013		06/12/2006	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000	0	4FE
191219-AW-4	COCA-COLA ENTERPRISES 10/01/2026		04/19/2006	J. P. MORGAN SECURITIES, INC		2,705,475	2,500,000	11,181	1FE
19458L-AD-2	COLLEGIATE FUNDING SERV 03/01/2042		06/30/2006	J. P. MORGAN SECURITIES, INC		35,000,000	35,000,000	0	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUT 12/01/2034		04/27/2006	DAIN RAUSCHER INCORPORATED		2,500,000	2,500,000	6,933	1FE
990369-9A-0	COLUMBIAN CHEMICALS COMPANY T 03/16/2013		04/05/2006	J. P. MORGAN SECURITIES, INC		2,022,500	2,000,000	0	3Z
20030N-AG-6	COMCAST CORP 06/15/2016		05/23/2006	WARBURG DILLION READ LLC		5,395,800	6,000,000	132,825	2FE
20035C-AB-6	COMERICA BANK 08/22/2017		05/02/2006	WARBURG DILLION READ LLC		9,175,951	9,880,000	104,179	1FE
20046E-BN-2	COMM 2001-J1A, M 02/16/2034		06/01/2006	SCHEDULED PAY UP		0	0	0	1FE
20047Q-AH-8	COMM 2006-C7, AJ 06/10/2046		05/26/2006	DEUTSCHE BANK SECURITIES		34,664,863	34,666,000	33,476	1FE
990384-9A-9	COMMUNICATIONS SUPPLY CORP DE 03/03/2012		05/05/2006	GECC CAPITAL MARKETS GROUP		742,308	742,308	0	4Z
990384-9B-7	COMMUNICATIONS SUPPLY CORP TE 03/03/2012		04/04/2006	GECC CAPITAL MARKETS GROUP		3,057,692	3,057,692	0	4Z
990467-9A-2	COMPBENEFITS CORPORATION TERM 04/12/2012		04/20/2006	VARIOUS		1,000,000	1,000,000	0	4Z
207597-DV-4	CONNECTICUT LIGHT & PWR 06/01/2036		06/01/2006	BARCLAYS BANK		3,997,920	4,000,000	0	1FE
20825R-AB-7	CONOCOPHILLIPS 04/15/2013		04/06/2006	SALOMON SMITH BARNEY		5,489,550	5,500,000	0	1FE
87236@-EF-4	CONVERGENT RESOURCES (TCW II) 05/06/2009		05/01/2006	DIRECT		0	3,174	0	6
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		06/22/2006	KBC FINANCIAL PRODUCTS USA INC		1,378,440	1,000,000	1,667	2FE
990366-9A-6	COOPER-STANDARD AUTOMOTIVE IN 12/23/2011		02/08/2006	DEUTSCHE BANK SECURITIES		2,014,950	1,995,000	0	4FE
224044-BF-3	COX COMMUNICATIONS INC 06/01/2013		05/05/2006	BARCLAYS BANK		1,360,140	1,500,000	30,641	2FE
224044-BG-1	COX COMMUNICATIONS INC 10/01/2008		05/16/2006	J. P. MORGAN SECURITIES, INC		2,642,420	2,750,000	14,208	2FE
2254C0-HJ-9	CREDIT SUISSE NY PRONOTES 05/16/2016		05/09/2006	CREDIT SUISSE FIRST BOSTON		50,000,000	50,000,000	0	1FE
22942J-AD-5	CSMC 2006-6 1A4 06/25/2036		05/23/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		39,203,124	40,000,000	193,333	1FE
22545B-AF-8	CSMC 2006-C2, AJ 03/15/2039		05/17/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		19,724,120	20,000,000	94,213	1FE

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22545D-AH-0	CSMC 2006-C3, B 06/15/2038		06/21/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		16,823,965	17,000,000	79,807	1FE
22545D-AJ-6	CSMC 2006-C3, C 06/15/2038		06/21/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		7,905,560	8,000,000	37,556	1FE
126408-GA-5	CSX CORP 0% 10/30/2021 10/30/2021		06/14/2006	Various		1,142,320	1,000,000	0	2FE
231082-9F-7	CUMULUS MEDIA INC. TERM B 06/07/2013		06/29/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,500,000	1,500,000	0	4FE
12668A-UU-7	CWALT 2005-60T1 A5 12/25/2035		04/12/2006	UNION BANK OF SWITZERLAND		19,884,108	20,985,000	54,503	1FE
12668B-VD-2	CWALT 2006-9T1 A4 05/25/2036		05/19/2006	DEUTSCHE BANK SECURITIES		13,057,392	13,511,286	25,897	1FE
12668B-KH-5	CWALT 2006-J1 1A11 02/25/2036		04/12/2006	UNION BANK OF SWITZERLAND		41,397,390	43,711,000	113,527	1FE
23331A-AZ-2	D.R. HORTON INC 04/15/2016		04/11/2006	WARBURG DILLION READ LLC		14,969,550	15,000,000	0	2FE
990477-9A-1	DANA CORP. DIP TERM LOAN 03/06/2008		04/25/2006	CITICORP SECURITIES		4,500,000	4,500,000	0	4FE
235851-AF-9	DANAHER CORP 0% 01/22/2021 01/22/2021		06/14/2006	LEHMAN BROTHERS INC		902,060	1,000,000	0	1FE
990383-9B-9	DAVE & BUSTERS, INC. DELAYED 03/08/2013		04/26/2006	J. P. MORGAN SECURITIES, INC		250,000	250,000	0	4FE
990383-9A-1	DAVE & BUSTERS, INC. TERM B 03/08/2013		04/26/2006	J. P. MORGAN SECURITIES, INC		250,000	250,000	0	4FE
251510-DP-5	DBALT 2005-2 1A7 04/25/2035		04/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		37,559,363	38,592,000	107,333	1FE
25156P-AG-8	DEUTSCHE TELEKOM INT FIN 03/23/2011		04/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,460,475	2,500,000	14,931	1FE
990405-9A-2	DJ ORTHOPEDICS TRANCHE B TERM 04/07/2013		04/20/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,000,000	1,000,000	0	3FE
990456-9C-1	DOLE FOOD CO PREFUNDED LC 04/12/2013		04/21/2006	DEUTSCHE BANK SECURITIES		279,070	279,070	0	4FE
990456-9A-5	DOLE FOOD CO TERM LOAN B (DOL 04/12/2013		04/21/2006	DEUTSCHE BANK SECURITIES		627,907	627,907	0	4FE
990456-9B-3	DOLE FOOD CO TERM LOAN C (SOL 04/12/2013		04/21/2006	DEUTSCHE BANK SECURITIES		2,093,023	2,093,023	0	4FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04 06/30/2011		05/25/2006	SCHEDULED PAY UP		37,682	6,851	0	3FE
26249W-AE-5	DRYDEN XI CLO CL. B 04/12/2020		04/05/2006	CITICORP SECURITIES		20,000,000	20,000,000	0	1FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2 04/12/2020		04/05/2006	CITICORP SECURITIES		20,000,000	20,000,000	0	2FE
264399-EM-4	DUKE ENERGY CORP 10/01/2015		05/03/2006	WACHOVIA SECURITIES		14,452,050	15,000,000	81,708	2FE
990001-9A-9	DURA OPERATING CORP 2ND LIEN 05/03/2011		04/19/2006	J. P. MORGAN SECURITIES, INC		1,500,000	1,500,000	0	4FE
990402-9A-9	EASTON-BELL SPORTS, INC. TERM 03/16/2012		04/20/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,000,000	2,000,000	0	4FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		05/02/2006	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	1,650	1FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		06/06/2006	DAIN RAUSCHER INCORPORATED		4,000,000	4,000,000	0	1FE
280850-AA-6	EDINVEST 06/01/2039		04/13/2006	CITIGROUP GLOBAL MARKETS		300,000	300,000	0	1FE
280850-AE-8	EDINVEST 06/01/2041		04/17/2006	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	0	1FE
28140E-AE-1	EDUCATION FUNDING CAPITAL TRU 03/15/2032		06/23/2006	DAIN RAUSCHER INCORPORATED		22,600,000	22,600,000	4,284	1FE
28140U-AG-0	EDUCATION FUNDING CAPITAL TRU 12/15/2042		05/23/2006	CITIGROUP GLOBAL MARKETS		21,850,000	21,850,000	0	1FE
280907-AF-3	EDUCATION LOANS 06/01/2020		05/09/2006	DAIN RAUSCHER INCORPORATED		1,000,000	1,000,000	0	1FE
280907-BJ-4	EDUCATION LOANS 12/01/2036		05/15/2006	DAIN RAUSCHER INCORPORATED		11,000,000	11,000,000	7,000	1FE
280907-BK-1	EDUCATION LOANS 12/01/2036		06/14/2006	DAIN RAUSCHER INCORPORATED		3,800,000	3,800,000	0	1FE
280907-BH-8	EDUCATION LOANS 2004 A 12/01/2036		06/28/2006	DAIN RAUSCHER INCORPORATED		32,100,000	32,100,000	0	1FE
280907-BN-5	EDUCATION LOANS 2004 C/D 12/01/2036		06/08/2006	DAIN RAUSCHER INCORPORATED		3,200,000	3,200,000	0	1FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TE 06/01/2013		06/09/2006	GOLDMAN, SACHS & CO		1,500,000	1,500,000	0	4FE
268440-AE-4	EFSI FEDERATED STUDENT FINANC 06/01/2039		06/19/2006	DAIN RAUSCHER INCORPORATED		9,200,000	9,200,000	24,521	1FE
268440-AG-9	EFSI FEDERATED STUDENT FINANC 06/01/2040		04/27/2006	CITIGROUP GLOBAL MARKETS		2,600,000	2,600,000	0	1FE
268440-AL-8	EFSI FEDERATED STUDENT FINANC 06/01/2041		06/15/2006	DAIN RAUSCHER INCORPORATED		15,200,000	15,200,000	0	1FE
283703-AB-2	EL PASO PRODUCTION HLDG 06/01/2013		06/28/2006	BANK OF AMERICA		501,875	500,000	3,444	4FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500 06/01/2023		06/30/2006	Various		995,430	1,000,000	979	2
29078E-AC-9	EMBARQ CORP 06/01/2013		05/12/2006	LEHMAN BROTHERS INC		3,499,825	3,500,000	1,310	2FE
990433-9A-4	F&W PUBLICATIONS 1ST LIEN 1ST 08/05/2012		06/09/2006	J. P. MORGAN SECURITIES, INC		1,822,285	1,808,720	0	4Z
31428N-AE-8	FEDERATED STUDENT FINANCE COR 06/01/2040		06/20/2006	DAIN RAUSCHER INCORPORATED		12,300,000	12,300,000	0	1FE
31428N-AF-5	FEDERATED STUDENT FINANCE COR 06/01/2040		06/28/2006	CITIGROUP GLOBAL MARKETS		9,100,000	9,100,000	0	1FE
251526-E*-6	FINANCIAL FEDERAL CREDIT INC. 05/17/2011		05/05/2006	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000	0	2Z
34073M-7J-5	FLORIDA HSG FINANCIAL CORP 01/01/2047		04/18/2006	CITIGROUP GLOBAL MARKETS		33,000,000	33,000,000	65,313	1FE
345397-UC-5	FORD MOTOR CREDIT CO 01/15/2010		04/26/2006	VARIOUS		(177,081)	0	0	3FE
41641#-AF-2	FOREST RESOURCES, LLC (12.46% 06/30/2012		05/05/2006	DIRECT		705,947	705,947	0	4Z
990398-9A-9	FRESENIUS MEDICAL CARE HOLDIN 03/31/2013		04/07/2006	BANK OF AMERICA		6,000,000	6,000,000	0	3FE
20173M-AH-3	GCCFC 2006-GG7, AJ 07/10/2016		06/27/2006	GREENWICH CAPITAL MARKETS, INC		995,344	1,000,000	1,867	1FE
20173M-AK-6	GCCFC 2006-GG7, C 07/10/2016		06/27/2006	GREENWICH CAPITAL MARKETS, INC		16,883,720	17,000,000	31,739	1FE
20173M-AL-4	GCCFC 2006-GG7, D 07/10/2016		06/27/2006	GREENWICH CAPITAL MARKETS, INC		12,387,275	12,500,000	23,337	1FE
36962G-M6-8	GENERAL ELEC CAP CORP 11/21/2011		06/06/2006	WARBURG DILLION READ LLC		2,835,540	3,000,000	6,563	1FE
36962G-R4-8	GENERAL ELEC CAP CORP 09/01/2009		04/07/2006	SALOMON SMITH BARNEY		4,331,925	4,500,000	21,141	1FE
36962G-W5-9	GENERAL ELEC CAP CORP 04/28/2011		04/25/2006	Various		9,987,250	10,000,000	0	1FE
372917-AN-4	GENZYME CORP 1.250000% 12/01/ 12/01/2023		06/06/2006	Various		2,311,802	2,250,000	8,796	2FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		06/23/2006	DAIN RAUSCHER INCORPORATED		26,850,000	26,850,000	56,118	1FE
36156H-AL-2	GMAC EDUCATION LOAN FUNDING T 03/25/2042		05/11/2006	CITIGROUP GLOBAL MARKETS		21,850,000	21,850,000	0	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR C 03/14/2011		05/05/2006	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	4FE
38143Y-AC-7	GOLDMAN SACHS GROUP INC 05/01/2036		04/10/2006	GOLDMAN, SACHS & CO		14,955,900	15,000,000	0	1FE

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990442-9A-5	GPX INTERNATIONAL TIRE CORP. 03/31/2012		04/18/2006	GREENWICH NATWEST		3,018,750	3,000,000	0	4Z
39136W-AA-2	GREAT WEST LIFE & ANN IN 05/16/2046		05/16/2006	LEHMAN BROTHERS INC		2,500,000	2,500,000	0	2FE
36244M-AA-9	GSAMP 2006-S4, A1 05/25/2036		06/02/2006	GOLDMAN, SACHS & CO		17,000,000	17,000,000	0	1FE
413627-AX-8	HARRAHS ENTERTAINMENT IN 06/01/2016		06/02/2006	DEUTSCHE BANK SECURITIES		3,965,440	4,000,000	0	2FE
413627-AU-4	HARRAHS OPERATING CO INC 06/01/2015		05/17/2006	BARCLAYS BANK		1,874,360	2,000,000	53,438	2FE
416515-AH-7	HARTFORD FINL SVCS GRP 08/16/2008		05/11/2006	MERRILL LYNCH CAPITAL MARKETS		3,500,138	3,500,000	0	1FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.3000 04/01/2023		06/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		648,397	500,000	1,408	1FE
421933-AH-5	HEALTH MANAGEMENT PLC 04/15/2016		04/18/2006	SALOMON SMITH BARNEY		7,984,160	8,000,000	0	1FE
22541Q-X8-0	HEAT 2003-8, A2 04/25/2034		04/25/2006	SCHEDULED PAY UP		11	11	0	1FE
22540Q-W5-8	HEMT 2006-2, 2A1 07/25/2036		04/03/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		15,000,000	15,000,000	0	1FE
990289-9B-8	HERTZ CORPORATION DELAYED DRA 12/21/2012		05/15/2006	DEUTSCHE BANK SECURITIES		188,738	188,738	0	3FE
428236-AG-8	HEWLETT-PACKARD CO 07/01/2012		04/19/2006	WARBURG DILLION READ LLC		5,202,900	5,000,000	102,014	1FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, I 05/05/2013		05/24/2006	CREDIT SUISSE FIRST BOSTON		7,393,846	7,393,846	0	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, I 05/05/2013		05/24/2006	CREDIT SUISSE FIRST BOSTON		1,606,154	1,606,154	0	4FE
437076-AP-7	HOME DEPOT INC 03/01/2016		04/19/2006	Various		19,525,000	20,000,000	90,000	1FE
40429C-CX-8	HSBC FINANCE CORP 01/14/2011		06/05/2006	BANC AMERICA SECURITIES		7,885,120	8,000,000	168,000	1FE
404280-AG-4	HSBC HOLDINGS PLC 05/02/2036		04/26/2006	HSBC SECURITIES, INC		998,560	1,000,000	0	1FE
459200-BB-6	IBM CORP 11/29/2032		04/05/2006	WARBURG DILLION READ LLC		1,484,535	1,500,000	32,068	1FE
452277-AC-0	ILLINOIS STUDENT ASSISTANCE 03/01/2013		06/09/2006	CITIGROUP GLOBAL MARKETS		18,300,000	18,300,000	0	1FE
452277-AM-8	ILLINOIS STUDENT ASSISTANCE 03/01/2035		06/29/2006	CITIGROUP GLOBAL MARKETS		13,100,000	13,100,000	0	1FE
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		05/02/2006	Various		2,131,935	2,500,000	25,526	1FE
459902-AM-4	INTL GAME TECHNOLOGY 0% 01/29 01/29/2033		04/28/2006	Various		787,772	1,000,000	0	2FE
46185R-AJ-9	INVITROGEN INC 2.000000% 08/0 08/01/2023		06/19/2006	MCMAHAN SECURITIES CO LP		1,068,380	1,000,000	7,833	2
81617@-AA-1	JACOBS ENGINEERING GROUP SER 08/31/2015		05/05/2005	BANK OF AMERICA		8,800,055	8,800,055	0	2Z
24422E-QA-0	JOHN DEERE CAPITAL CORP 04/07/2010		04/04/2006	DEUTSCHE BANK SECURITIES		3,493,175	3,500,000	0	1FE
478366-AR-8	JOHNSON CONTROLS INC 01/15/2016		05/26/2006	SALOMON SMITH BARNEY		1,433,850	1,500,000	30,708	1FE
48121C-JN-7	JP MORGAN CHASE BANK NA 06/13/2016		06/06/2006	J. P. MORGAN SECURITIES, INC		41,481,325	41,500,000	0	1FE
46625M-P3-7	JPMCC 2003-CB7, B 01/12/2038		04/26/2006	VARIOUS		(249,881)	0	0	1FE
46625H-DF-4	JPMORGAN CHASE & CO 10/01/2015		04/19/2006	Various		6,633,340	7,000,000	23,032	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY 04/28/2013		05/23/2006	SCOTIA CAPITAL MARKETS (USA)		10,825,000	10,825,000	0	4FE
490562-AE-5	KENT 2006-2X, B 05/08/2046		04/13/2006	BANK OF AMERICA		10,700,000	10,700,000	0	1FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION 05/01/2032		06/30/2006	CITIGROUP GLOBAL MARKETS		10,250,000	10,250,000	0	1FE
49446Q-BB-6	KIMCO REALTY CORP 02/18/2015		06/19/2006	VARIOUS		(25,000)	0	0	2FE
49446Q-BD-2	KIMCO REALTY CORP 11/23/2015		06/19/2006	VARIOUS		(25,000)	0	0	2FE
49446Q-BE-0	KIMCO REALTY CORP 02/22/2011		06/19/2006	VARIOUS		(25,000)	0	0	2FE
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		04/30/2006	SCHEDULED PAY UP		4,546	4,546	0	5
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		04/30/2006	SCHEDULED PAY UP		3,033	3,033	0	5
50540R-AC-6	LABORATORY CP 09/11/2021		06/22/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,852,695	2,250,000	0	2FE
51507U-AB-0	LANDMARK CLO VII A2L 07/15/2018		03/17/2006	BEAR STEARNS SECURITIES CORP		5,000,000	5,000,000	0	1FE
51507U-AD-6	LANDMARK CLO VII A3L 07/15/2018		03/17/2006	BEAR STEARNS SECURITIES CORP		13,000,000	13,000,000	0	1FE
52108M-FS-7	LBUBS 2006-C3, A4 03/15/2039		04/03/2006	LEHMAN BROTHERS INC		4,019,745	4,000,000	18,241	1FE
52108M-FY-4	LBUBS 2006-C3, D 03/15/2039		04/03/2006	LEHMAN BROTHERS INC		2,009,317	2,000,000	9,469	1FE
52108M-FZ-1	LBUBS 2006-C3, E 03/15/2039		04/03/2006	LEHMAN BROTHERS INC		1,507,092	1,500,000	7,162	1FE
52108M-GA-5	LBUBS 2006-C3, F 03/15/2039		04/03/2006	LEHMAN BROTHERS INC		2,511,890	2,500,000	11,977	1FE
52108M-GC-1	LBUBS 2006-C3, G 03/16/2039		04/03/2006	LEHMAN BROTHERS INC		3,511,838	3,500,000	16,965	1FE
52108R-AH-5	LBUBS 2006-C4, B 06/15/2038		06/21/2006	LEHMAN BROTHERS INC		7,343,893	7,345,000	21,740	1FE
52108R-AJ-1	LBUBS 2006-C4, C 06/15/2038		06/20/2006	LEHMAN BROTHERS INC		14,986,787	15,000,000	44,397	1FE
52108R-AK-8	LBUBS 2006-C4, D 06/15/2038		06/20/2006	LEHMAN BROTHERS INC		5,985,964	6,000,000	17,759	1FE
52108M-FU-2	LBUBS2006-C3, AM 03/15/2039		04/03/2006	LEHMAN BROTHERS INC		6,532,214	6,500,000	29,909	1FE
990499-9A-5	LEAR CORP TERM LOAN 04/25/2012		05/04/2006	J. P. MORGAN SECURITIES, INC		4,000,000	4,000,000	0	4FE
52517P-G9-6	LEHMAN BROTHERS HOLDINGS 04/25/2011		04/18/2006	LEHMAN BROTHERS INC		9,986,300	10,000,000	0	1FE
52517P-H6-1	LEHMAN BROTHERS HOLDINGS 05/17/2013		05/09/2006	LEHMAN BROTHERS INC		2,992,470	3,000,000	0	1FE
526057-AV-6	LENNAR CORP 04/15/2016		04/19/2006	WARBURG DILLION READ LLC		19,974,600	20,000,000	0	2FE
52736R-AQ-5	LEVI STRAUSS & CO 01/15/2015		04/06/2006	BANK OF AMERICA		1,323,438	1,250,000	29,115	4FE
990160-9A-3	LIFECARE HOLDINGS, INC. TERM 08/11/2012		04/19/2006	Various		4,780,226	4,994,987	0	4FE
534187-AR-0	LINCOLN NATIONAL CORP 04/07/2036		04/03/2006	MORGAN STANLEY DEAN WITTER		3,476,760	3,500,000	0	1FE
534187-AS-8	LINCOLN NATIONAL CORP 05/17/2066		05/12/2006	MORGAN STANLEY DEAN WITTER		3,485,860	3,500,000	0	2FE
52470L-AG-0	LMRET CDO I, LTD., B 03/25/2038		03/15/2006	SALOMON SMITH BARNEY		9,400,000	9,400,000	0	1FE
52470L-AJ-4	LMRET CDO I, LTD., C 03/25/2038		03/15/2006	SALOMON SMITH BARNEY		5,601,000	5,601,000	0	1FE
52470L-AN-5	LMRET CDO I, LTD., E 03/25/2038		03/15/2006	SALOMON SMITH BARNEY		3,500,000	3,500,000	0	1FE
52520M-FB-4	LMT 2006-1 1A5 02/25/2036		05/18/2006	LEHMAN BROTHERS INC		24,716,250	26,000,000	47,667	1FE

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539830-AP-4	LOCKHEED MARTIN CORP 3.018130 08/15/2033		06/02/2006	JEFFERIES & COMPANY, INC		1,036,350	900,000	2,829	2FE
548661-CJ-4	LOWE'S COMPANIES INC 10/15/2035		04/06/2006	BANK OF AMERICA		1,409,610	1,500,000	42,396	1FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		06/05/2006	Various		1,646,163	1,500,000	873	1FE
564055-AM-3	MANOR CARE INC 2.125000% 08/O 08/01/2035		06/16/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		562,683	500,000	3,719	2FE
576436-AS-8	MARP 2005-1 1A2 08/25/2034		05/01/2006	SCHEDULED PAY UP		0	0	0	1FE
573275-AN-4	MARTIN MARIETTA 04/15/2013		04/20/2006	BARCLAYS BANK		5,463,300	5,000,000	10,243	2FE
55382*-AA-0	MCNEIL TECHNOLOGIES 14.0% SR. 09/30/2013		04/01/2006	SCHEDULED PAY UP		4,434	4,434	0	4Z
58446V-AE-1	MEDIACOM BROADBD LLC/CRP 10/15/2015		04/05/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,449,375	1,500,000	61,979	4FE
58446M-AD-3	MEDIANEWS GROUP INC 04/01/2014		04/06/2006	DEUTSCHE BANK SECURITIES		1,860,863	2,085,000	36,922	4FE
584699-AF-9	MEDIMMUNE INC 1.375000% 07/15 07/15/2011		06/23/2006	WARBURG DILLION READ LLC		1,000,000	1,000,000	0	2FE
585055-AK-2	MEDTRONIC INC 1.625000% 04/15 04/15/2013		06/05/2006	Various		5,393,291	5,500,000	8,170	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		1,750,000	1,750,000	0	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		06/06/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,800,000	1,800,000	0	1FE
59156R-AJ-7	METLIFE INC 06/15/2034		04/21/2006	BANK OF AMERICA		1,509,855	1,500,000	34,797	1FE
598497-AC-9	MIDWESTERN UNIV. (ILL) 07/01/2035		05/17/2006	DAIN RAUSCHER INCORPORATED		11,600,000	11,600,000	0	1FE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTA 09/01/2030		04/17/2006	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000	0	1FE
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTA 09/01/2030		06/29/2006	CITIGROUP GLOBAL MARKETS		13,200,000	13,200,000	0	1FE
605354-EK-1	MISSISSIPPI HIGHER ED ASSISTA 09/01/2033		05/24/2006	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	0	1FE
605354-EV-7	MISSISSIPPI HIGHER ED ASSISTA 09/01/2035		06/28/2006	CITIGROUP GLOBAL MARKETS		8,300,000	8,300,000	0	1FE
606072-GB-6	MISSOURI HIGHER ED 01/01/2031		05/30/2006	OPPENHEIMER & CO., INC		4,950,000	4,950,000	0	1FE
606072-GR-1	MISSOURI HIGHER ED 07/01/2032		06/07/2006	BANK OF AMERICA		4,300,000	4,300,000	0	1FE
60687U-AJ-6	MLCFC 2006-C2, B 06/12/2046		06/16/2006	MERRILL LYNCH CAPITAL MARKETS		18,989,208	19,000,000	84,317	1FE
60687U-AK-3	MLCFC 2006-C2, C 06/12/2046		06/16/2006	MERRILL LYNCH CAPITAL MARKETS		11,090,458	11,113,000	49,316	1FE
59023B-AL-8	MLMT 2006 C-1, D 05/12/2039		05/16/2006	MERRILL LYNCH CAPITAL MARKETS		15,826,419	16,123,000	62,820	1FE
59023B-AJ-3	MLMT 2006-C1, B 05/12/2039		05/16/2006	MERRILL LYNCH CAPITAL MARKETS		8,900,447	9,000,000	35,067	1FE
59023B-AK-0	MLMT 2006-C1, C 05/12/2039		05/16/2006	MERRILL LYNCH CAPITAL MARKETS		11,858,905	12,010,000	46,794	1FE
59023B-AM-6	MLMT 2006-C1, E 05/12/2039		05/16/2006	MERRILL LYNCH CAPITAL MARKETS		12,367,719	12,674,000	49,381	1FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP 12/01/2033		06/08/2006	CITIGROUP GLOBAL MARKETS		2,450,000	2,450,000	0	1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034		06/08/2006	CITIGROUP GLOBAL MARKETS		7,150,000	7,150,000	0	1FE
289237-AB-5	MORRO BAY SYNTHETIC CDO CL. B 06/20/2013		06/13/2006	UNION BANK OF SWITZERLAND		30,000,000	30,000,000	0	1FE
617453-AV-7	MSC 2006-IQ11, AJ 06/15/2042		05/24/2006	MORGAN STANLEY DEAN WITTER		20,009,000	20,000,000	22,474	1FE
617453-AW-5	MSC 2006-IQ11, B 06/15/2042		05/24/2006	MORGAN STANLEY DEAN WITTER		9,784,856	9,802,000	11,014	1FE
617453-AX-3	MSC 2006-IQ11, C 06/15/2042		05/24/2006	MORGAN STANLEY DEAN WITTER		5,980,698	6,000,000	6,742	1FE
617453-AY-1	MSC 2006-IQ11, D 06/15/2042		05/24/2006	MORGAN STANLEY DEAN WITTER		8,153,193	8,221,000	9,238	1FE
617453-AC-9	MSC 2006-IQ11, E 06/15/2042		05/24/2006	MORGAN STANLEY DEAN WITTER		5,915,682	6,000,000	6,742	1FE
990486-9A-2	MULTIPLAN, INC. TERM LOAN 04/12/2013		05/01/2006	VARIOUS		1,500,000	1,500,000	0	4FE
990409-9A-4	NACCO MATERIALS HANDLING GROU 03/21/2013		05/15/2006	CITICORP SECURITIES		1,000,000	1,000,000	0	4FE
990518-9A-2	NASDAQ STOCK MARKET INC TERM 04/18/2012		06/06/2006	BANK OF AMERICA		3,165,202	3,165,202	0	3FE
990518-9B-0	NASDAQ STOCK MARKET INC TERM 04/18/2012		06/06/2006	BANK OF AMERICA		1,834,798	1,834,798	0	3FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		06/28/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,800,000	6,800,000	0	1FE
649787-UF-3	NEW YORK ST 03/15/2011		05/10/2006	CITIGROUP GLOBAL MARKETS		13,600,000	13,600,000	0	1FE
652482-BJ-8	NEWS AMERICA INC 12/15/2034		05/16/2006	MERRILL LYNCH CAPITAL MARKETS		3,638,080	4,000,000	106,089	2FE
652482-BL-3	NEWS AMERICA INC 12/15/2035		05/04/2006	LEHMAN BROTHERS INC		7,004,850	7,500,000	181,333	2FE
65332V-AY-9	NEXTEL COMMUNIC 01/15/2010		04/25/2006	MCMAHAN SECURITIES CO LP		992,500	1,000,000	15,021	2FE
990471-9A-4	NISKA GAS STORAGE US LLC US T 05/12/2013		06/02/2006	BANK OF AMERICA		190,909	190,909	0	3FE
990514-9A-1	NOVEMBER 2005 LAND INVESTORS 05/09/2011		06/07/2006	CREDIT SUISSE FIRST BOSTON		1,250,000	1,250,000	0	4FE
990480-9A-5	NPC INTERNATIONAL INC TERM LO 05/03/2013		06/12/2006	J. P. MORGAN SECURITIES, INC		933,333	933,333	0	4FE
990473-9A-0	NUANCE COMMUNICATIONS INC TER 03/31/2013		05/02/2006	UNION BANK OF SWITZERLAND		2,000,000	2,000,000	0	4FE
990474-9A-8	NUTRO PRODUCTS TERM LOAN 04/26/2013		06/20/2006	J. P. MORGAN SECURITIES, INC		2,025,000	2,000,000	0	4FE
677347-CD-6	OHIO EDISON 07/15/2016		06/21/2006	BARCLAYS BANK		2,999,610	3,000,000	0	2FE
677415-CL-3	OHIO POWER COMPANY - IBC 06/01/2016		06/07/2006	SALOMON SMITH BARNEY		10,462,935	10,500,000	0	2FE
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030		05/02/2006	DAIN RAUSCHER INCORPORATED		8,500,000	8,500,000	0	1FE
679110-CT-1	OKLAHOMA ST STUDENT LN AUTH 12/01/2031		04/25/2006	DAIN RAUSCHER INCORPORATED		11,200,000	11,200,000	0	1FE
68402L-AC-8	ORACLE CORP/OZARK HLDG 01/15/2016		05/08/2006	Various		25,631,810	27,000,000	408,479	1FE
68402L-AE-4	ORACLE CORP/OZARK HLDG 01/15/2011		05/08/2006	J. P. MORGAN SECURITIES, INC		1,944,720	2,000,000	32,778	1FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		06/29/2006	CITIGROUP GLOBAL MARKETS		16,800,000	16,800,000	0	1FE
698476-DJ-4	PANHANDLE TEX SERIES A-1 06/01/2035		06/09/2006	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	0	1FE
698476-DD-7	PANHANDLE TEX SERIES A-3 10/01/2031		06/06/2006	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000	0	1FE
708160-BY-1	PENNEY (JC) CO INC 08/01/2012		03/09/2006	DIRECT		0	0	11,250	3FE
709163-FG-9	PENNSYLVANIA HIGHER ED ASSIST 05/01/2046		05/17/2006	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	0	1FE

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

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709163-FP-9	PENNSYLVANIA HIGHER ED ASSIST 05/01/2046		05/17/2006	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000	0	1FE
709163-FQ-7	PENNSYLVANIA HIGHER ED ASSIST 05/01/2046		05/17/2006	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000	0	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION 07/25/2042		06/02/2006	CITIGROUP GLOBAL MARKETS		50,600,000	50,600,000	0	1FE
71722T-AG-9	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		06/22/2006	OPPENHEIMER & CO., INC		9,750,000	9,750,000	0	1FE
71343P-AD-3	PEPSIAMERICAS INC 05/31/2011		05/23/2006	BANK OF AMERICA		4,481,550	4,500,000	0	2FE
990548-9A-9	PINNACLE FOOD GROUP, INC. TER 11/25/2010		06/14/2006	J. P. MORGAN SECURITIES, INC		1,500,000	1,500,000	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		13,484,880	13,500,000	0	2FE
737415-AJ-8	POST APARTMENT HOMES LP 06/01/2013		05/31/2006	WACHOVIA SECURITIES		19,960,000	20,000,000	0	2FE
69352J-AH-0	PPL ENERGY SUPPLY LLC 05/15/2016		05/15/2006	MORGAN STANLEY DEAN WITTER		5,991,660	6,000,000	0	2FE
74153W-AX-7	PRICOA GLOBAL FUNDING 1 05/24/2011		05/17/2006	DEUTSCHE BANK SECURITIES		5,994,600	6,000,000	0	1FE
74255E-AA-4	PRINCIPAL LIFE SA TR CER 09/20/2016		05/25/2006	LEHMAN BROTHERS INC		15,000,000	15,000,000	0	1FE
74257#-AA-9	PRO EQUITY TRUST 11/16/2027		05/20/2006	PAY-IN-KIND BOND		672,444	672,439	0	1FE
990521-9A-6	PROFESSIONAL PAINT INC 1ST LI 05/31/2012		06/14/2006	MERRILL LYNCH CAPITAL MARKETS		3,000,000	3,000,000	0	4Z
74432Q-AG-0	PRUDENTIAL FINANCIAL INC 06/13/2015		04/19/2006	SALOMON SMITH BARNEY		7,388,800	8,000,000	138,278	1FE
744320-AC-6	PRUDENTIAL FINANCIAL INC 1.98 11/15/2035		04/25/2006	GOLDMAN, SACHS & CO		993,345	1,000,000	3,964	1FE
693627-AZ-4	PSI ENERGY INC 06/15/2016		06/06/2006	BARCLAYS BANK		1,499,310	1,500,000	0	2FE
990424-9B-1	QUINTILES TRANSNATIONAL CORP 03/31/2013		04/11/2006	CITICORP SECURITIES		5,500,000	5,500,000	0	4FE
990424-9A-3	QUINTILES TRANSNATIONAL CORP 03/31/2014		04/11/2006	CITICORP SECURITIES		3,037,500	3,000,000	0	4FE
990507-9A-5	QUIZNOS (QCE LLC) 1ST LIEN TE 05/05/2013		05/12/2006	GOLDMAN, SACHS & CO		1,000,000	1,000,000	0	4Z
755111-AJ-0	RAYTHEON CO 03/15/2018		04/19/2006	WARBURG DILLION READ LLC		5,314,250	5,000,000	36,563	2FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN 11/10/2010		06/20/2006	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000	0	3FE
76113B-AR-0	RESIDENTIAL CAPITAL 04/17/2013		04/11/2006	SALOMON SMITH BARNEY		28,417,920	28,500,000	0	2FE
76113B-AF-6	RESIDENTIAL CAPITAL CORP 06/30/2010		05/12/2006	BEAR STEARNS SECURITIES CORP		24,812,750	25,000,000	606,510	2FE
769036-AM-6	RIVERSIDE CAL, PENSION OBLIG 06/01/2025		06/29/2006	E.J. DE LA ROSA & CO		1,500,000	1,500,000	0	1FE
785779-AA-7	SACO 2006-6, A 05/25/2036		05/15/2006	BEAR STEARNS SECURITIES CORP		30,000,000	30,000,000	0	1FE
78577P-AA-1	SACO 2006-7, A1 05/25/2034		06/19/2006	BEAR STEARNS SECURITIES CORP		28,000,000	28,000,000	0	1FE
797398-CY-8	SAN DIEGO CNTY CALIF PENSION 08/15/2024		06/28/2006	CITIGROUP GLOBAL MARKETS		15,875,000	15,875,000	269,324	1FE
797440-BH-6	SAN DIEGO G & E 06/01/2026		06/05/2006	PARIBAS CAPITAL MARKETS		3,733,238	3,750,000	0	1FE
803444-AD-0	SARATOGA CLO I, A2 06/15/2019		05/16/2006	LEHMAN BROTHERS INC		13,000,000	13,000,000	0	1FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		06/28/2006	LEHMAN BROTHERS INC		1,895,000	2,000,000	15,167	2FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM 04/27/2013		05/05/2006	MORGAN STANLEY DEAN WITTER		6,000,000	6,000,000	0	4FE
990426-9A-8	SERENA SOFTWARE INC TERM LOAN 03/10/2013		04/03/2006	LEHMAN BROTHERS INC		1,000,000	1,000,000	0	4FE
78443C-CM-4	SLMA 2006-A, B 06/15/2039		03/31/2006	MERRILL LYNCH CAPITAL MARKETS		14,297,000	14,297,000	0	1FE
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION 12/01/2033		05/18/2006	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	0	1FE
852060-AD-4	SPRINT CAPITAL CORP 11/15/2028		04/26/2006	MERRILL LYNCH CAPITAL MARKETS		3,068,610	3,000,000	95,104	2FE
790849-AB-9	ST JUDE MEDICAL INC 2.800000% 12/15/2035		04/24/2006	Various		6,406,688	6,500,000	63,972	2FE
792860-AJ-7	ST PAUL TRAVELERS 06/20/2016		06/15/2006	LEHMAN BROTHERS INC		6,477,120	6,500,000	0	1FE
792860-AK-4	ST PAUL TRAVELERS 06/20/2036		06/15/2006	LEHMAN BROTHERS INC		1,478,370	1,500,000	0	1FE
990498-9A-7	STANDARD PACIFIC CORP. (NEW) 05/05/2013		05/31/2006	BANK OF AMERICA		2,000,000	2,000,000	0	3FE
990525-9A-7	SUPERVALU INC. TERM LOAN B 06/02/2012		06/21/2006	GREENWICH NATWEST		3,500,000	3,500,000	0	3Z
767563-AA-7	SUPRESTA (HANCOCK MEZZ) 14.75 01/20/2012		04/30/2006	SCHEDULED PAY UP		4,582	4,582	0	4
84751W-AD-6	SURF 2006-BC3, A-2C 06/25/2037		06/07/2006	MERRILL LYNCH CAPITAL MARKETS		9,000,000	9,000,000	0	1FE
83611M-PG-7	SVHE 2006-OPT3, 2A2 06/25/2036		04/13/2006	GREENWICH CAPITAL MARKETS, INC		26,000,000	26,000,000	0	1FE
87089A-AA-6	SWISS RE CAPITAL I LP 05/29/2049		05/04/2006	J. P. MORGAN SECURITIES, INC		3,500,000	3,500,000	0	1FE
990515-9A-8	TAMARACK RESORT LLC TERM B LO 05/19/2011		06/07/2006	CREDIT SUISSE FIRST BOSTON		2,100,000	2,100,000	0	4Z
990515-9B-6	TAMARACK RESORT LLC TRANCHE A 05/19/2011		06/07/2006	CREDIT SUISSE FIRST BOSTON		1,400,000	1,400,000	0	4Z
87612E-AK-2	TARGET CORP 11/01/2032		04/05/2006	SALOMON SMITH BARNEY		535,515	500,000	14,023	1FE
88101B-AB-4	TERRA LNR 2006-1A, A-2 06/15/2017		03/29/2006	BARCLAYS BANK		4,000,000	4,000,000	0	1FE
88101B-AC-2	TERRA LNR 2006-1A, B 06/15/2017		03/29/2006	BARCLAYS BANK		3,000,000	3,000,000	0	1FE
88101B-AD-0	TERRA LNR 2006-1A, C 06/15/2017		03/29/2006	BARCLAYS BANK		5,000,000	5,000,000	0	1FE
88101B-AE-8	TERRA LNR 2006-1A, D 06/15/2017		03/29/2006	BARCLAYS BANK		2,500,000	2,500,000	0	1FE
88101B-AF-5	TERRA LNR 2006-1A, E 06/15/2017		03/29/2006	BARCLAYS BANK		3,250,000	3,250,000	0	2FE
990573-9B-5	TEXAS PETROCHEMICALS LP PREFU 12/27/2008		06/29/2006	DEUTSCHE BANK SECURITIES		500,000	500,000	0	4FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM 06/27/2013		06/29/2006	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000	0	4FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		06/07/2006	THOMAS WEISEL PARTNERS		799,600	1,000,000	0	2FE
990494-9A-6	TLC FUNDING CORP 1ST LIEN 05/19/2012		06/15/2006	UNION BANK OF SWITZERLAND		3,000,000	3,000,000	0	4FE
892332-AQ-0	TOYOTA MOTOR CREDIT CORP 05/18/2011		05/11/2006	MERRILL LYNCH CAPITAL MARKETS		2,993,910	3,000,000	0	1FE
990565-9A-3	TRANSDIGM GROUP, INC. TERM LO 06/23/2013		06/28/2006	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	4FE
893830-AD-1	TRANSOCEAN INC 1.500000% 05/1 05/15/2021		06/27/2006	MCMAHAN SECURITIES CO LP		1,094,270	1,000,000	1,875	1FE

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990412-9A-8	TRIZEC PROPERTIES, INC TERM L 05/02/2007		05/04/2006	DEUTSCHE BANK SECURITIES		6,000,000	6,000,000	0	3Z
89655X-AA-6	TRL 2006-1A, A1 05/14/2036		05/18/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		32,000,000	32,000,000	0	1FE
990511-9A-7	U.S. SECURITY HOLDINGS, INC. 05/08/2013		05/30/2006	GREENWICH NATWEST		1,500,000	1,500,000	0	4FE
90264A-AA-7	UBS PFD FUNDING TR V 05/29/2049		05/09/2006	WARBURG DILLION READ LLC		5,000,000	5,000,000	0	1FE
90520G-AA-4	UNION BANK OF CALIFORNIA 05/11/2016		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		22,909,380	23,000,000	0	1FE
906619-AW-1	UNION FINANCIAL SERVICES-1 IN 12/01/2032		05/11/2006	OPPENHEIMER & CO., INC		17,800,000	17,800,000	0	1FE
91019P-CR-1	UNITED DOMINION RLTY TR 06/01/2013		06/02/2006	J. P. MORGAN SECURITIES, INC		19,950,800	20,000,000	0	2FE
913017-BA-6	UNITED TECH CORP 09/15/2029		05/23/2006	Various		5,834,640	5,000,000	73,958	1FE
913017-BH-1	UNITED TECHNOLOGIES CORP 05/01/2015		04/19/2006	GOLDMAN, SACHS & CO		4,724,950	5,000,000	117,135	1FE
913017-BK-4	UNITED TECHNOLOGIES CORP 06/01/2036		05/23/2006	J. P. MORGAN SECURITIES, INC		3,474,555	3,500,000	0	1FE
91324P-AP-7	UNITEDHEALTH GROUP 03/15/2011		04/19/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		7,416,300	7,500,000	56,875	1FE
91324P-AQ-5	UNITEDHEALTH GROUP 03/15/2016		05/31/2006	WARBURG DILLION READ LLC		1,429,500	1,500,000	20,828	1FE
91324P-AR-3	UNITEDHEALTH GROUP 03/15/2036		06/06/2006	WARBURG DILLION READ LLC		1,357,035	1,500,000	23,442	1FE
913903-AL-4	UNIVERSAL HEALTH SVCS .426000 06/23/2020		05/08/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		590,180	1,000,000	1,633	2FE
990527-9A-3	UPC FINANCING PARTNERSHIP J2 03/31/2013		05/24/2006	TORONTO DOMINION SECURITIES (USA) INC		2,000,000	2,000,000	0	4FE
990527-9B-1	UPC FINANCING PARTNERSHIP K2 12/31/2013		05/24/2006	TORONTO DOMINION SECURITIES (USA) INC		2,000,000	2,000,000	0	4FE
990441-9A-7	US AIRWAYS GROUP, INC. TERM L 03/31/2011		04/18/2006	GECC CAPITAL MARKETS GROUP		5,000,000	5,000,000	0	4FE
90331H-KW-2	US BANK NA 08/15/2008		04/25/2006	WACHOVIA SECURITIES		8,818,380	9,000,000	80,300	1FE
917546-GH-0	UTAH ST BRD REGENTS STUDENT L 05/01/2046		06/28/2006	OPPENHEIMER & CO., INC		6,400,000	6,400,000	0	1FE
917546-GJ-6	UTAH ST BRD REGENTS STUDENT L 05/01/2046		06/28/2006	OPPENHEIMER & CO., INC		10,000,000	10,000,000	0	1FE
917546-GK-3	UTAH ST BRD REGENTS STUDENT L 05/01/2046		06/28/2006	OPPENHEIMER & CO., INC		12,500,000	12,500,000	0	1FE
990550-9A-5	VANGUARD CAR RENTAL USA 06/14/2013		06/21/2006	GOLDMAN, SACHS & CO		1,000,000	1,000,000	0	4FE
92428C-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036		06/07/2006	GOLDMAN, SACHS & CO		5,500,000	5,500,000	0	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE 12/15/2038		06/08/2006	Various		10,350,000	10,350,000	0	1FE
92428C-EZ-3	VERMONT STUDENT ASSISTANCE 12/15/2039		04/27/2006	OPPENHEIMER & CO., INC		3,200,000	3,200,000	0	1FE
92428C-FA-7	VERMONT STUDENT ASSISTANCE 12/15/2039		05/30/2006	OPPENHEIMER & CO., INC		16,975,000	16,975,000	0	1FE
925524-AW-0	VIACOM INC 04/30/2036		04/05/2006	SALOMON SMITH BARNEY		1,980,060	2,000,000	0	2FE
925524-AY-6	VIACOM INC 04/30/2011		04/05/2006	J. P. MORGAN SECURITIES, INC		3,478,860	3,500,000	0	2FE
990551-9A-3	VISTEON CORP. TERM LOAN 06/13/2013		06/21/2006	J. P. MORGAN SECURITIES, INC		3,000,000	3,000,000	0	4FE
929043-AB-3	VORNADO REALTY L.P. 08/15/2009		05/23/2006	VARIOUS		(13,125)	0	0	2FE
929903-AM-4	WACHOVIA CORPORATION 08/01/2035		04/05/2006	BEAR STEARNS SECURITIES CORP		3,215,905	3,500,000	36,896	1FE
931142-CB-7	WAL-MART STORES 09/01/2035		04/04/2006	J. P. MORGAN SECURITIES, INC		1,544,093	1,700,000	8,925	1FE
990457-9A-3	WARNER CHILCOTT DD TL (DOVOBE 01/18/2012		05/25/2006	Various		114,787	113,316	0	4FE
990457-9B-1	WARNER CHILCOTT DD TL2 (DOVON 01/18/2012		05/25/2006	Various		574,134	566,773	0	4FE
990457-9C-9	WARNER CHILCOTT TERM B 01/18/2012		05/25/2006	Various		2,416,609	2,385,426	0	4FE
990457-9D-7	WARNER CHILCOTT TERM C 01/18/2012		05/25/2006	Various		1,249,029	1,233,066	0	4FE
990457-9E-5	WARNER CHILCOTT TERM D 01/18/2012		05/25/2006	Various		646,674	638,439	0	4FE
93933V-BA-5	WASHINGTON MUTUAL BK 05/20/2013		05/24/2006	Various		8,497,080	8,500,000	9,917	1FE
990430-9A-0	WATER PIK TECHNOLOGIES, INC. 06/30/2013		04/21/2006	ING BARINGS		2,000,000	2,000,000	0	4Z
990430-9B-8	WATER PIK TECHNOLOGIES, INC. 12/31/2013		04/21/2006	ING BARINGS		1,000,000	1,000,000	0	4Z
92976V-AJ-7	WBCMT 2006-C25, AJ 05/15/2043		05/18/2006	WACHOVIA SECURITIES		9,985,760	10,000,000	49,617	1FE
94980V-AA-6	WELLS FARGO BANK NA 02/09/2015		04/19/2006	LEHMAN BROTHERS INC		4,670,750	5,000,000	49,479	1FE
94980V-AE-8	WELLS FARGO BANK NA 05/16/2016		05/08/2006	BEAR STEARNS SECURITIES CORP		44,696,250	45,000,000	0	1FE
949746-FA-4	WELLS FARGO COMPANY 4.898750% 05/01/2033		06/29/2006	Various		6,007,500	6,000,000	10,750	1FE
963320-AN-6	WHIRLPOOL CORP 06/15/2016		06/14/2006	SALOMON SMITH BARNEY		9,959,500	10,000,000	0	2FE
990513-9A-3	WIDEOPENWEST FINANCE 1ST LIEN 05/01/2013		05/18/2006	CREDIT SUISSE FIRST BOSTON		3,500,000	3,500,000	0	4FE
970648-AC-5	WILLIS NORTH AMERICA INC 07/15/2016		06/27/2006	SALOMON SMITH BARNEY		2,489,100	2,500,000	0	1Z
97381W-AA-2	WINDSTREAM CORP 08/01/2013		06/28/2006	MERRILL LYNCH CAPITAL MARKETS		5,050,000	5,050,000	0	3FE
98212#-AA-2	WORTHINGTON PRECISION METALS 03/31/2009		03/30/2006	Various		49,562	49,562	0	4
983024-AE-0	WYETH 02/01/2014		04/20/2006	Various		23,444,980	24,000,000	308,000	2FE
983024-AJ-9	WYETH 02/15/2016		04/19/2006	MORGAN STANLEY DEAN WITTER		9,716,000	10,000,000	105,417	2FE
983024-AD-2	WYETH 2.390000% 01/15/2024 01/15/2024		06/05/2006	EXCHANGE		9,134,214	9,000,000	149,416	1FE
98389B-AH-3	XCEL ENERGY INC 07/01/2036		06/06/2006	GOLDMAN, SACHS & CO		3,474,170	3,500,000	0	2FE
06849V-AB-9	BARRICK GOLD FINANCE INC 11/15/2014	F	04/24/2006	BARCLAYS BANK		1,410,255	1,500,000	32,906	2FE
136375-BM-3	CANADIAN NATL RAILWAY 06/01/2016	F	05/23/2006	J. P. MORGAN SECURITIES, INC		2,492,125	2,500,000	0	1FE
136375-BN-1	CANADIAN NATL RAILWAY 06/01/2036	F	05/23/2006	SALOMON SMITH BARNEY		2,491,550	2,500,000	0	1FE
990500-9A-0	CINRAM INTERNATIONAL INC. TER 05/05/2011	F	05/23/2006	J. P. MORGAN SECURITIES, INC		2,750,933	2,750,933	0	4FE
292506-AA-0	ENCANA HLDINGS FIN CORP 05/01/2014	F	04/19/2006	SALOMON SMITH BARNEY		9,980,800	10,000,000	278,722	2FE
990407-9A-8	MEG ENERGY CORP. DELAYED DRAW 04/03/2013	F	04/26/2006	LEHMAN BROTHERS INC		1,250,000	1,250,000	0	3FE
990407-9B-6	MEG ENERGY CORP. TERM LOAN 04/03/2013	F	04/26/2006	LEHMAN BROTHERS INC		1,250,000	1,250,000	0	3FE
C5222#-AD-6	MULLEN GROUP SERIES D 06/30/2018	F	06/16/2006	J. P. MORGAN SECURITIES, INC		18,696,581	18,696,581	0	2Z

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)
990472-9B-0	NISKA GAS STORAGE CANADA ULC 05/13/2011	F	06/02/2006	BANK OF AMERICA		181,818	181,818	0	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC 05/12/2013	F	06/02/2006	BANK OF AMERICA		1,000,000	1,000,000	0	3FE
055451-AA-6	BHP BILLITON FINANCE BV 04/15/2013	F	04/19/2006	WARBURG DILLION READ LLC		2,383,000	2,500,000	3,000	1FE
055451-AB-4	BHP BILLITON FINANCE USA 12/15/2015	F	04/19/2006	WARBURG DILLION READ LLC		4,812,950	5,000,000	96,250	1FE
143658-AN-2	CARNIVAL CORP 2.000000% 04/15 04/15/2021	F	06/22/2006	Various		1,672,900	1,500,000	5,833	1FE
12479B-AA-0	COMMONWEALTH BANK AUST 03/29/2049	F	04/18/2006	BARCLAYS BANK		9,812,600	10,000,000	60,240	1FE
233048-AC-1	DBS BANK LIMITED 07/15/2021	F	06/09/2006	MORGAN STANLEY DEAN WITTER		30,000,000	30,000,000	0	1FE
25153R-AA-0	DEUTSCHE BANK NY 01/19/2049	F	06/01/2006	LEHMAN BROTHERS INC		9,394,900	10,000,000	214,177	1FE
783422-AR-9	DRYDEN XII IG SYNTHETIC CDO 2 06/20/2013	F	03/20/2006	BEAR STEARNS SECURITIES CORP		15,000,000	15,000,000	0	1FE
40411C-AA-0	HBOS CAPITAL FUNDING LP 06/30/2049	F	04/18/2006	GREENWICH CAPITAL MARKETS, INC		9,953,700	10,000,000	187,189	1FE
42205M-AA-4	HBOS PLC 09/29/2049	F	06/01/2006	LEHMAN BROTHERS INC		9,267,200	10,000,000	106,889	1FE
P4564#-AE-9	INDUSTRIAS PENOLES, S.A. DE C 04/19/2018	F	04/19/2006	NOMURA		25,000,000	25,000,000	0	2Z
45822E-AB-6	INTELSAT BERMUDA LTD 01/15/2013	F	06/21/2006	BANK OF AMERICA		1,455,000	1,500,000	55,865	4FE
G6043#-AA-3	METROPOLITAN HOUSING TR LTD S 04/20/2016	F	03/06/2006	BARCLAYS BANK		15,759,000	15,759,000	0	1Z
629568-AN-6	NABORS INDUSTRIES INC .940000 05/15/2011	F	06/23/2006	Various		3,132,985	3,250,000	1,932	1FE
635192-AA-5	NATIONAL CAPITAL TRST II 12/29/2049	F	05/22/2006	BARCLAYS BANK		18,805,000	20,000,000	481,549	1FE
674627-A*-5	OCE N.V. SENIOR NOTES DUE 201 04/19/2011	F	04/19/2006	ABN AMRO SECURITIES (USA) INC		20,000,000	20,000,000	0	2Z
674627-A@-3	OCE N.V. SENIOR NOTES DUE 201 04/19/2013	F	04/19/2006	ABN AMRO SECURITIES (USA) INC		21,000,000	21,000,000	0	2Z
706451-BF-7	PEMEX PROJ FDG MASTER TR 12/15/2015	F	04/19/2006	MERRILL LYNCH CAPITAL MARKETS		4,729,500	5,000,000	103,021	2FE
70645J-AS-1	PEMEX PROJ FDG MASTER TR 12/15/2015	F	06/12/2006	LEHMAN BROTHERS INC		2,776,500	3,000,000	0	2FE
70687W-AC-6	PENERBANGAN MALAYSIA BD 03/15/2016	F	06/07/2006	MERRILL LYNCH CAPITAL MARKETS		6,825,630	7,000,000	94,063	1FE
Y68851-AK-3	PETROLIAM NASIONAL BERHD 10/15/2026	F	04/19/2006	MERRILL LYNCH CAPITAL MARKETS		9,203,760	8,000,000	15,250	1FE
749769-AA-3	RABOBANK CAP FD TRST III 10/29/2049	F	06/19/2006	MERRILL LYNCH CAPITAL MARKETS		9,130,300	10,000,000	251,024	1FE
780097-AN-1	ROYAL BK OF SCOTLAND PLC 11/12/2013	F	04/21/2006	FIRST TENNESSEE BANK (THE)		1,919,320	2,000,000	45,556	1FE
83364L-AB-5	SOCIETE GENERALE 04/20/2016	F	04/12/2006	MERRILL LYNCH CAPITAL MARKETS		49,898,500	50,000,000	0	1FE
86210M-AB-2	STORA ENSO OYJ 04/15/2016	F	05/18/2006	Various		25,666,018	25,737,770	35,578	2FE
87927V-AE-8	TELECOM ITALIA CAPITAL 11/15/2013	F	04/07/2006	WARBURG DILLION READ LLC		5,193,100	5,500,000	117,906	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL 10/01/2015	F	04/20/2006	MERRILL LYNCH CAPITAL MARKETS		1,383,270	1,500,000	5,250	2FE
87938W-AA-1	TELEFONICA EMISIONES SAU 06/20/2011	F	06/09/2006	LEHMAN BROTHERS INC		17,500,000	17,500,000	0	2FE
87938W-AB-9	TELEFONICA EMISIONES SAU 06/20/2016	F	06/09/2006	LEHMAN BROTHERS INC		36,500,000	36,500,000	0	2FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	05/11/2006	LEHMAN BROTHERS INC		967,700	1,000,000	5,153	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	05/26/2006	LEHMAN BROTHERS INC		322,775	250,000	2,951	2FE
92857W-AG-5	VODAFONE GROUP PLC 09/15/2015	F	06/22/2006	J. P. MORGAN SECURITIES, INC.		4,496,150	5,000,000	70,833	1FE
947076-AB-1	WEATHERFORD INTL INC 02/15/2016	F	04/19/2006	MORGAN STANLEY DEAN WITTER		9,687,100	10,000,000	102,361	2FE
4599999 - Total - Bonds - Industrial, Misc.						3,617,328,873	3,644,452,779	9,178,616	XXX
6099997 - Total - Bonds - Part 3						4,423,438,643	5,168,815,647	13,796,606	XXX
6099999 - Total - Bonds						4,423,438,643	5,168,815,647	13,796,606	XXX
89420G-30-7	TRAVELERS PPTY CASUALTY		04/12/2006	LAZARD FRERES & COMPANY	29,500.000	707,112	0.00	0	RP2LFE
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance						707,112	XXX	0	XXX
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	12,500.000	1,624,850	0.00	0	RP2LFE
786427-AC-8	SAFECO CAPITAL TRUST I		04/01/2006	VARIOUS	10,000.000	1,095,982	0.00	0	P1UZ
93934W-AA-3	WASH MUTUAL PFD FDG DEL		04/01/2006	VARIOUS	10,120,000.000	22,000,000	0.00	0	P1UZ
44978N-AA-3	ING CAP FNDG III	F	04/01/2006	VARIOUS	7,725,000.000	32,612,855	0.00	0	P1LZ
456837-AC-7	ING GROEP NV	F	04/01/2006	VARIOUS	15,150,000.000	33,000,000	0.00	0	P1UZ
48239A-AA-7	KBC BANK FUNDING 144A	F	04/01/2006	VARIOUS	100,000.000	10,015,372	0.00	0	P1L
6399999 - Total - Preferred Stocks - Industrial, Misc.						101,014,684	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3						101,721,796	XXX	0	XXX
6599999 - Total - Preferred Stocks						101,721,796	XXX	0	XXX
26441C-10-5	DUKE ENERGY CORP		05/23/2006	Various	157,500.000	4,537,092		0	L
69351T-10-6	PPL CORPORATION		05/26/2006	SG COWEN SECURITIES CORP	43,000.000	1,265,719		0	L
6699999 - Total - Common Stocks - Public Utilities						5,802,811	XXX	0	XXX
354613-10-1	FRANKLIN RESOURCES		05/30/2006	CONVERSION	34,165.460	2,290,879		0	L
524908-56-3	LEHMAN BROTHERS HOLDINGS		04/01/2006	VARIOUS	70,000.000	1,791,451		0	U
902973-30-4	U.S. BANCORP		05/11/2006	SG COWEN SECURITIES CORP	15,000.000	479,004		0	L
6799999 - Total - Common Stocks - Banks, Trusts, Insurance						4,561,335	XXX	0	XXX
018490-10-2	ALLERGAN INC		04/26/2006	MORGAN STANLEY DEAN WITTER	48,400.000	4,798,340		0	L
999999-AA-3	ASLAN REALTY PARTNERS III C/S		03/29/2006	DIRECT	(1,975.000)	(1,985,899)		0	A
05567S-AA-0	BNSF FUNDING TRUST I		04/01/2006	VARIOUS	16,500,000.000	16,613,351		0	U
18976#-11-6	COACH BUILDING..HOLDINGS SERIES A P/S		04/08/2006	DIRECT	57,959.000	57,959		0	A

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)
478160-10-4	JOHNSON & JOHNSON		06/07/2006	Various	20,000.000	1,214,758		0	L
854624-AA-1	STANLEY WORKS CAP TRST I		04/01/2006	VARIOUS	25,000,000.000	25,000,000		0	U
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/05/2006	LEHMAN BROTHERS INC.	53,200.000	2,742,992		0	L
92978A-AA-0	WACHOVIA CAPITAL TRUST I		04/01/2006	VARIOUS	0.000	15,000,000		0	U
98876X-AA-0	ZFS FINANCE USA TRUST I		04/01/2006	VARIOUS	0.000	9,990,005		0	L
98876Y-AA-8	ZFS FINANCE USA TRUST II		04/01/2006	VARIOUS	0.000	20,153,339		0	U
06738C-82-8	BARCLAYS BANK PLC	F	04/01/2006	VARIOUS	5,150,000.000	20,000,000		0	U
74927Q-AA-5	RBS CAPITAL TRUST III	F	04/01/2006	VARIOUS	20,862,500.000	31,588,898		0	U
830505-AM-5	SKANDINAVISKA ENSKILDA	F	04/01/2006	VARIOUS	0.000	52,430,885		0	U
6899999 - Total - Common Stocks - Industrial, Misc.						197,604,629	XXX	0	XXX
261934-10-3	DREYFUS MONEY MARKET		06/01/2006	DIRECT	53,536,851.690	53,536,852		0	L
7199999 - Total - Common Stocks - Money Market Mutual Fund						53,536,852	XXX	0	XXX
7299997 - Total - Common Stocks - Part 3						261,505,626	XXX	0	XXX
7299999 - Total - Common Stocks						261,505,626	XXX	0	XXX
7399999 - Total - Preferred and Common Stocks						363,227,421	XXX	0	XXX
7499999 - Totals						4,786,666,064	XXX	13,796,606	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 8 .

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)
78005#-AA-5	EXIM BANK/ROYAL AIR MAROC GTD SR NTS		04/15/2006	MATURED		810,258	810,258	810,258	810,258	0	0	0	0	0	810,258	0	0	0	12,595	04/15/2006	1
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT		05/15/2006	SCHEDULED REDEMPTION		425,449	425,449	425,449	425,449	0	0	0	0	0	425,449	0	0	0	9,112	11/15/2014	1
3133XE-CU-1	FED HM LN BK BD		04/19/2006	ISI GROUP, INC.		48,722,500	50,000,000	48,995,500	49,004,060	0	9,567	0	9,567	0	49,013,628	0	(291,128)	(291,128)	398,264	02/18/2011	1FE
3137EA-AB-5	FREDDIE MAC		05/17/2006	Various		198,470,906	200,000,000	200,178,000	200,176,564	0	(2,688)	0	(2,688)	0	200,173,875	0	(1,702,969)	(1,702,969)	1,520,986	04/18/2011	1FE
36209V-6W-9	GOVT NATL MTG ASSN #483385		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2029	1
362035-DM-6	GOVT NATL MTG ASSOC I # 9108		05/01/2006	SCHEDULED REDEMPTION		74	74	74	74	0	0	0	0	0	74	0	0	0	1	06/15/2006	1
362035-SK-4	GOVT NATL MTG ASSOC I # 9522		04/01/2006	SCHEDULED REDEMPTION		302	302	305	302	0	0	0	0	0	302	0	0	0	2	07/15/2006	1
362035-ZX-8	GOVT NATL MTG ASSOC I # 9758		04/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/15/2006	1
362036-P2-5	GOVT NATL MTG ASSOC I # 10341		05/01/2006	SCHEDULED REDEMPTION		20	20	20	20	0	0	0	0	0	20	0	0	0	0	06/15/2006	1
362036-RW-7	GOVT NATL MTG ASSOC I # 10401		05/01/2006	SCHEDULED REDEMPTION		155	155	155	155	0	0	0	0	0	155	0	0	0	2	06/15/2006	1
362036-3W-3	GOVT NATL MTG ASSOC I # 10713		05/01/2006	SCHEDULED REDEMPTION		211	211	211	211	0	0	0	0	0	211	0	0	0	2	07/15/2006	1
362037-BN-2	GOVT NATL MTG ASSOC I # 10845		04/01/2006	SCHEDULED REDEMPTION		103	103	103	103	0	0	0	0	0	103	0	0	0	1	06/15/2006	1
362037-CR-2	GOVT NATL MTG ASSOC I # 10880		06/01/2006	SCHEDULED REDEMPTION		120	120	121	120	0	0	0	0	0	120	0	0	0	1	07/15/2006	1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400		06/01/2006	SCHEDULED REDEMPTION		4,145	4,145	3,877	4,077	0	69	0	69	0	4,145	0	0	0	68	06/15/2008	1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697		06/01/2006	SCHEDULED REDEMPTION		529	529	494	519	0	10	0	10	0	529	0	0	0	10	06/15/2008	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		06/01/2006	SCHEDULED REDEMPTION		1,455	1,455	1,361	1,432	0	22	0	22	0	1,455	0	0	0	27	09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		06/01/2006	SCHEDULED REDEMPTION		3,619	3,619	3,384	3,586	0	32	0	32	0	3,619	0	0	0	62	06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		06/01/2006	SCHEDULED REDEMPTION		812	812	760	793	0	20	0	20	0	812	0	0	0	15	04/15/2008	1
362072-6L-9	GOVT NATL MTG ASSOC I # 42275		06/01/2006	SCHEDULED REDEMPTION		97	97	96	96	0	1	0	1	0	97	0	0	0	3	06/15/2010	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		06/01/2006	SCHEDULED REDEMPTION		78	78	79	79	0	(1)	0	(1)	0	78	0	0	0	2	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		06/01/2006	SCHEDULED REDEMPTION		209	209	203	204	0	5	0	5	0	209	0	0	0	6	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		06/01/2006	SCHEDULED REDEMPTION		70	70	72	71	0	(1)	0	(1)	0	70	0	0	0	2	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		06/01/2006	SCHEDULED REDEMPTION		168	168	166	167	0	1	0	1	0	168	0	0	0	5	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		06/01/2006	SCHEDULED REDEMPTION		180	180	186	183	0	(3)	0	(3)	0	180	0	0	0	4	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		06/01/2006	SCHEDULED REDEMPTION		76	76	84	81	0	(5)	0	(5)	0	76	0	0	0	2	09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		06/01/2006	SCHEDULED REDEMPTION		245	245	270	260	0	(15)	0	(15)	0	245	0	0	0	5	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		06/01/2006	SCHEDULED REDEMPTION		574	574	632	613	0	(39)	0	(39)	0	574	0	0	0	13	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		06/01/2006	SCHEDULED REDEMPTION		403	403	444	431	0	(28)	0	(28)	0	403	0	0	0	8	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		06/01/2006	SCHEDULED REDEMPTION		1,011	1,011	1,133	1,109	0	(99)	0	(99)	0	1,011	0	0	0	24	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/15/2013	1
36214Q-NB-0	GOVT NATL MTG ASSOC I #112986		06/01/2006	SCHEDULED REDEMPTION		7,047	7,047	6,968	6,995	0	52	0	52	0	7,047	0	0	0	236	07/15/2014	1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2014	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		06/01/2006	SCHEDULED REDEMPTION		143	143	178	173	0	(29)	0	(29)	0	143	0	0	0	3	02/15/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		06/01/2006	SCHEDULED REDEMPTION		49	49	52	52	0	(3)	0	(3)	0	49	0	0	0	1	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		06/01/2006	SCHEDULED REDEMPTION		253	253	276	275	0	(21)	0	(21)	0	253	0	0	0	4	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		06/01/2006	SCHEDULED REDEMPTION		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		06/01/2006	SCHEDULED REDEMPTION		4,025	4,025	4,182	4,152	0	(127)	0	(127)	0	4,025	0	0	0	79	09/15/2016	1
36216J-WE-8	GOVT NATL MTG ASSOC I #166345		06/01/2006	SCHEDULED REDEMPTION		585	585	654	647	0	(61)	0	(61)	0	585	0	0	0	13	09/15/2016	1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367		06/01/2006	SCHEDULED REDEMPTION		125	125	130	134	0	(9)	0	(9)	0	125	0	0	0	2	12/15/2019	1
36216L-SU-2	GOVT NATL MTG ASSOC I #168031		06/01/2006	SCHEDULED REDEMPTION		7,595	7,595	8,315	8,262	0	(667)	0	(667)	0	7,595	0	0	0	151	03/15/2017	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		06/01/2006	SCHEDULED REDEMPTION		401	401	416	416	0	(15)	0	(15)	0	401	0	0	0	9	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		06/01/2006	SCHEDULED REDEMPTION		45	45	54	53	0	(8)	0	(8)	0	45	0	0	0	1	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		06/01/2006	SCHEDULED REDEMPTION		13	13	15	14	0	(1)	0	(1)	0	13	0	0	0	0	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		06/01/2006	SCHEDULED REDEMPTION		6,138	6,138	6,720	6,685	0	(546)	0	(546)	0	6,138	0	0	0	120	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		06/01/2006	SCHEDULED REDEMPTION		102	102	106	106	0	(5)	0	(5)	0	102	0	0	0	2	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		06/01/2006	SCHEDULED REDEMPTION		118	118	123	122	0	(5)	0	(5)	0	118	0	0	0	3	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		06/01/2006	SCHEDULED REDEMPTION		43,092	43,092	42,520	42,507	0	585	0	585	0	43,092	0	0	0	698	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		06/01/2006	SCHEDULED REDEMPTION		1,217	1,217	1,264	1,258	0	(42)	0	(42)	0	1,217	0	0	0	24	03/15/2017	1
36217E-2W-1	GOVT NATL MTG ASSOC I #191689		06/01/2006	SCHEDULED REDEMPTION		107	107	118	118	0	(10)	0	(10)	0	107	0	0	0	2	06/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		06/01/2006	SCHEDULED REDEMPTION		34	34	38	39	0	(4)	0	(4)	0	34	0	0	0	1	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		06/01/2006	SCHEDULED REDEMPTION		62	62	61	61	0	0	0	0	0	62	0	0	0	1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		06/01/2006	SCHEDULED REDEMPTION		18	18	20	20	0	(2)	0	(2)	0	18	0	0	0	0	07/15/2017	1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768		06/01/2006	SCHEDULED REDEMPTION		771	771	794	783	0	(12)	0	(12)	0	771	0	0	0	16	01/15/2017	1
36217L-KY-1	GOVT NATL MTG ASSOC I #196611		06/01/2006	SCHEDULED REDEMPTION		242	242	235	236	0	6	0	6	0	242	0	0	0	5	12/15/2016	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		06/01/2006	SCHEDULED REDEMPTION		5,465	5,465	6,024	5,994	0	(529)	0	(529)	0	5,465	0	0	0	101	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		06/01/2006	SCHEDULED REDEMPTION		521	521	570	567	0	(46)	0	(46)	0	521	0	0	0	9	06/15/2017	1
362171-EJ-5	GOVT NATL MTG ASSOC I #209037		06/01/2006	SCHEDULED REDEMPTION		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	10/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		06/01/2006	SCHEDULED REDEMPTION		662	662	725	721	0	(59)	0	(59)	0	662	0	0	0	12	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		06/01/2006	SCHEDULED REDEMPTION		714	714	782	778	0	(64)	0	(64)	0	714	0	0	0	13	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		06/01/2006	SCHEDULED REDEMPTION		405	405	402	402	0	3	0	3	0	405	0	0	0	8	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		06/01/2006	SCHEDULED REDEMPTION		220	220	241	239	0	(20)	0	(20)	0	220	0	0	0	4	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		06/01/2006	SCHEDULED REDEMPTION		804	804	880	875	0	(71)	0	(71)	0	804	0	0	0	14	05/15/2017	1
36218D-ST-1	GOVT NATL MTG ASSOC I #219330		06/01/2006	SCHEDULED REDEMPTION		157	157	176	175	0	(18)	0	(18)	0	157	0	0	0	3	09/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		06/01/2006	SCHEDULED REDEMPTION		2,114	2,114	2,314	2,302	0	(188)	0	(188)	0	2,114	0	0	0	38	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		06/01/2006	SCHEDULED REDEMPTION		118	118	136	140	0	(23)	0	(23)	0	118	0	0	0	2	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		06/01/2006	SCHEDULED REDEMPTION		27,983	27,983	30,598	30,545	0	(2,562)	0	(2,562)	0	27,983	0	0	0	375	03/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		06/01/2006	SCHEDULED REDEMPTION		149	149	173	177	0	(29)	0	(29)	0	149	0	0	0	3	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		06/01/2006	SCHEDULED REDEMPTION		45	45	46	45	0	(1)	0	(1)	0	45	0	0	0	1	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		06/01/2006	SCHEDULED REDEMPTION		23	23	24	25	0	(2)	0	(2)	0	23	0	0	0	0	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		06/01/2006	SCHEDULED REDEMPTION		299	299	329	327	0	(29)	0	(29)	0	299	0	0	0	6	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		06/01/2006	SCHEDULED REDEMPTION		21	21	23	23	0	(2)	0	(2)	0	21	0	0	0	0	11/15/2021	1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		06/01/2006	SCHEDULED REDEMPTION		120	120	116	118	0	2	0	2	0	120	0	0	0	3	03/15/2019	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		06/01/2006	SCHEDULED REDEMPTION		224	224	246	246	0	(22)	0	(22)	0	224	0	0	0	4	06/15/2020	1
36219E-3B-4	GOVT NATL MTG ASSOC I #247494		06/01/2006	SCHEDULED REDEMPTION		177	177	185	188	0	(11)	0	(11)	0	177	0	0	0	3	07/15/2018	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		06/01/2006	SCHEDULED REDEMPTION		18	18	20	20	0	(2)	0	(2)	0	18	0	0	0	0	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		06/01/2006	SCHEDULED REDEMPTION		79	79	87	87	0	(8)	0	(8)	0	79	0	0	0	2	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		06/01/2006	SCHEDULED REDEMPTION		5,671	5,671	6,202	6,189	0	(517)	0	(517)	0	5,671	0	0	0	78	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		06/01/2006	SCHEDULED REDEMPTION		130	130	165	162	0	(32)	0	(32)	0	130	0	0	0	3	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		06/01/2006	SCHEDULED REDEMPTION		293	293	306	302	0	(9)	0	(9)	0	293	0	0	0	6	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		06/01/2006	SCHEDULED REDEMPTION		22,691	22,691	21,852	21,706	0	985	0	985	0	22,691	0	0	0	289	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		06/01/2006	SCHEDULED REDEMPTION		49	49	51	51	0	(2)	0	(2)	0	49	0	0	0	1	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2018	1
36220C-5V-9	GOVT NATL MTG ASSOC I #274560		06/01/2006	SCHEDULED REDEMPTION		324	324	339	335	0	(10)	0	(10)	0	324	0	0	0	7	08/15/2019	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		06/01/2006	SCHEDULED REDEMPTION		112	112	130	129	0	(17)	0	(17)	0	112	0	0	0	2	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		06/01/2006	SCHEDULED REDEMPTION		6,350	6,350	7,851	7,711	0	(1,361)	0	(1,361)	0	6,350	0	0	0	140	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		06/01/2006	SCHEDULED REDEMPTION		28	28	27	27	0	1	0	1	0	28	0	0	0	1	07/15/2020	1
36220D-BM-8	GOVT NATL MTG ASSOC I #292644		06/01/2006	SCHEDULED REDEMPTION		2,707	2,707	2,977	2,969	0	(262)	0	(262)	0	2,707	0	0	0	57	04/15/2021	1
36220D-JU-2	GOVT NATL MTG ASSOC I #292875		06/01/2006	SCHEDULED REDEMPTION		66	66	65	65	0	1	0	1	0	66	0	0	0	1	08/15/2020	1
36220D-J3-2	GOVT NATL MTG ASSOC I #292882		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2020	1
36220A-Z6-9	GOVT NATL MTG ASSOC I #296965		06/01/2006	SCHEDULED REDEMPTION		14,365	14,365	15,348	15,322	0	(956)	0	(956)	0	14,365	0	0	0	250	10/15/2023	1
36220B-PS-3	GOVT NATL MTG ASSOC I #300233		06/01/2006	SCHEDULED REDEMPTION		198	198	207	208	0	(11)	0	(11)	0	198	0	0	0	4	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		06/01/2006	SCHEDULED REDEMPTION		61	61	63	63	0	(2)	0	(2)	0	61	0	0	0	1	04/15/2021	1
36223B-NF-3	GOVT NATL MTG ASSOC I #302890		06/01/2006	SCHEDULED REDEMPTION		32	32	35	35	0	(3)	0	(3)	0	32	0	0	0	1	05/15/2021	1
36223C-JZ-2	GOVT NATL MTG ASSOC I #303680		06/01/2006	SCHEDULED REDEMPTION		329	329	362	361	0	(32)	0	(32)	0	329	0	0	0	6	06/15/2022	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		06/01/2006	SCHEDULED REDEMPTION		151	151	150	150	0	1	0	1	0	151	0	0	0	3	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		06/01/2006	SCHEDULED REDEMPTION		127	127	135	135	0	(8)	0	(8)	0	127	0	0	0	2	10/15/2022	1
36223R-WL-5	GOVT NATL MTG ASSOC I #315751		06/01/2006	SCHEDULED REDEMPTION		102	102	112	112	0	(10)	0	(10)	0	102	0	0	0	2	01/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		06/01/2006	SCHEDULED REDEMPTION		6,202	6,202	6,782	6,767	0	(565)	0	(565)	0	6,202	0	0	0	84	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		06/01/2006	SCHEDULED REDEMPTION		484	484	531	530	0	(47)	0	(47)	0	484	0	0	0	9	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		06/01/2006	SCHEDULED REDEMPTION		171	171	176	175	0	(4)	0	(4)	0	171	0	0	0	3	03/15/2022	1
36224A-XA-4	GOVT NATL MTG ASSOC I #322973		06/01/2006	SCHEDULED REDEMPTION		153	153	152	152	0	0	0	0	0	153	0	0	0	3	02/15/2023	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		06/01/2006	SCHEDULED REDEMPTION		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	10/15/2022	1
36224F-GG-9	GOVT NATL MTG ASSOC I #326999		06/01/2006	SCHEDULED REDEMPTION		1,449	1,449	1,359	1,415	0	34	0	34	0	1,449	0	0	0	23	05/15/2008	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		06/01/2006	SCHEDULED REDEMPTION		357	357	390	389	0	(33)	0	(33)	0	357	0	0	0	7	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		06/01/2006	SCHEDULED REDEMPTION		272	272	298	297	0	(25)	0	(25)	0	272	0	0	0	5	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		06/01/2006	SCHEDULED REDEMPTION		4,107	4,107	4,441	4,434	0	(327)	0	(327)	0	4,107	0	0	0	77	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		06/01/2006	SCHEDULED REDEMPTION		95	95	104	104	0	(9)	0	(9)	0	95	0	0	0	2	10/15/2022	1
36224L-AR-8	GOVT NATL MTG ASSOC I #331316		06/01/2006	SCHEDULED REDEMPTION		21,256	21,256	23,358	23,300	0	(2,044)	0	(2,044)	0	21,256	0	0	0	446	08/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		06/01/2006	SCHEDULED REDEMPTION		45	45	49	49	0	(4)	0	(4)	0	45	0	0	0	1	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		06/01/2006	SCHEDULED REDEMPTION		1,581	1,581	1,508	1,543	0	38	0	38	0	1,581	0	0	0	25	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		06/01/2006	SCHEDULED REDEMPTION		9,536	9,536	10,428	10,406	0	(869)	0	(869)	0	9,536	0	0	0	129	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		06/01/2006	SCHEDULED REDEMPTION		149	149	163	163	0	(14)	0	(14)	0	149	0	0	0	3	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		06/01/2006	SCHEDULED REDEMPTION		995	995	1,088	1,085	0	(90)	0	(90)	0	995	0	0	0	18	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		06/01/2006	SCHEDULED REDEMPTION		296	296	279	286	0	10	0	10	0	296	0	0	0	5	05/15/2009	1
36224S-N6-5	GOVT NATL MTG ASSOC I #337113		06/01/2006	SCHEDULED REDEMPTION		3,545	3,545	3,111	3,326	0	219	0	219	0	3,545	0	0	0	52	11/15/2008	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		06/01/2006	SCHEDULED REDEMPTION		265	265	264	264	0	1	0	1	0	265	0	0	0	4	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		06/01/2006	SCHEDULED REDEMPTION		935	935	1,022	1,020	0	(85)	0	(85)	0	935	0	0	0	17	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		06/01/2006	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	0	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		06/01/2006	SCHEDULED REDEMPTION		197	197	197	197	0	0	0	0	0	197	0	0	0	3	04/15/2023	1
36224X-HV-6	GOVT NATL MTG ASSOC I #341444		06/01/2006	SCHEDULED REDEMPTION		1,395	1,395	1,320	1,374	0	21	0	21	0	1,395	0	0	0	22	12/15/2007	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		06/01/2006	SCHEDULED REDEMPTION		76,347	76,347	68,508	66,370	0	9,977	0	9,977	0	76,347	0	0	0	1,142	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2006	SCHEDULED REDEMPTION		187	187	187	187	0	(1)	0	(1)	0	187	0	0	0	3	06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		06/01/2006	SCHEDULED REDEMPTION		1,203	1,203	1,152	1,179	0	24	0	24	0	1,203	0	0	0	19	08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		06/01/2006	SCHEDULED REDEMPTION		11,467	11,467	10,996	11,243	0	224	0	224	0	11,467	0	0	0	191	10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		06/01/2006	SCHEDULED REDEMPTION		270	270	254	263	0	7	0	7	0	270	0	0	0	4	09/15/2008	1
36203K-TY-0	GOVT NATL MTG ASSOC I #351667		06/01/2006	SCHEDULED REDEMPTION		3,987	3,987	3,770	3,886	0	102	0	102	0	3,987	0	0	0	61	07/15/2008	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		06/01/2006	SCHEDULED REDEMPTION		1,292	1,292	1,186	1,238	0	53	0	53	0	1,292	0	0	0	17	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		06/01/2006	SCHEDULED REDEMPTION		3,558	3,558	3,367	3,456	0	103	0	103	0	3,558	0	0	0	43	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		06/01/2006	SCHEDULED REDEMPTION		472	472	516	515	0	(43)	0	(43)	0	472	0	0	0	8	04/15/2023	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)
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		06/01/2006	SCHEDULED REDEMPTION		6,505	6,505	6,253	6,259	0	246	0	246	0	6,505	0	0	0	107	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		06/01/2006	SCHEDULED REDEMPTION		1,419	1,419	1,551	1,549	0	(130)	0	(130)	0	1,419	0	0	0	28	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		06/01/2006	SCHEDULED REDEMPTION		39,452	39,452	35,421	35,166	0	4,286	0	4,286	0	39,452	0	0	0	604	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		06/01/2006	SCHEDULED REDEMPTION		1,507	1,507	1,425	1,467	0	39	0	39	0	1,507	0	0	0	23	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		06/01/2006	SCHEDULED REDEMPTION		22,147	22,147	22,562	22,551	0	(404)	0	(404)	0	22,147	0	0	0	382	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		06/01/2006	SCHEDULED REDEMPTION		1,115	1,115	1,023	1,070	0	45	0	45	0	1,115	0	0	0	15	01/15/2009	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2006	SCHEDULED REDEMPTION		16,961	16,961	16,699	16,674	0	286	0	286	0	16,961	0	0	0	219	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2006	SCHEDULED REDEMPTION		27,543	27,543	24,763	24,621	0	2,922	0	2,922	0	27,543	0	0	0	346	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		06/01/2006	SCHEDULED REDEMPTION		1,157	1,157	1,052	1,103	0	54	0	54	0	1,157	0	0	0	16	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		06/01/2006	SCHEDULED REDEMPTION		2,763	2,763	2,551	2,656	0	106	0	106	0	2,763	0	0	0	37	04/15/2009	1
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		06/01/2006	SCHEDULED REDEMPTION		661	661	626	646	0	15	0	15	0	661	0	0	0	10	07/15/2008	1
36203Q-E4-9	GOVT NATL MTG ASSOC I #355755		06/01/2006	SCHEDULED REDEMPTION		1,234	1,234	1,155	1,197	0	37	0	37	0	1,234	0	0	0	19	08/15/2008	1
36203R-AW-9	GOVT NATL MTG ASSOC I #356521		06/01/2006	SCHEDULED REDEMPTION		511	511	465	492	0	18	0	18	0	511	0	0	0	7	12/15/2008	1
36203R-2R-9	GOVT NATL MTG ASSOC I #357284		06/01/2006	SCHEDULED REDEMPTION		224	224	213	219	0	5	0	5	0	224	0	0	0	3	06/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		06/01/2006	SCHEDULED REDEMPTION		612	612	654	653	0	(41)	0	(41)	0	612	0	0	0	10	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		06/01/2006	SCHEDULED REDEMPTION		251	251	274	274	0	(23)	0	(23)	0	251	0	0	0	4	09/15/2023	1
36203U-UL-4	GOVT NATL MTG ASSOC I #359787		06/01/2006	SCHEDULED REDEMPTION		1,055	1,055	985	1,024	0	30	0	30	0	1,055	0	0	0	13	07/15/2008	1
36203U-WV-0	GOVT NATL MTG ASSOC I #359860		06/01/2006	SCHEDULED REDEMPTION		192	192	182	188	0	4	0	4	0	192	0	0	0	3	07/15/2008	1
36203V-3J-7	GOVT NATL MTG ASSOC I #360901		06/01/2006	SCHEDULED REDEMPTION		932	932	889	914	0	18	0	18	0	932	0	0	0	13	08/15/2008	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		06/01/2006	SCHEDULED REDEMPTION		1,073	1,073	1,033	1,053	0	20	0	20	0	1,073	0	0	0	17	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		06/01/2006	SCHEDULED REDEMPTION		29,281	29,281	28,187	28,337	0	944	0	944	0	29,281	0	0	0	538	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		06/01/2006	SCHEDULED REDEMPTION		27,092	27,092	27,967	27,815	0	(723)	0	(723)	0	27,092	0	0	0	436	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		06/01/2006	SCHEDULED REDEMPTION		5,108	5,108	4,864	4,980	0	128	0	128	0	5,108	0	0	0	74	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		06/01/2006	SCHEDULED REDEMPTION		3,072	3,072	2,814	2,932	0	140	0	140	0	3,072	0	0	0	41	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		06/01/2006	SCHEDULED REDEMPTION		1,355	1,355	1,288	1,324	0	30	0	30	0	1,355	0	0	0	21	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		06/01/2006	SCHEDULED REDEMPTION		1,131	1,131	1,084	1,109	0	22	0	22	0	1,131	0	0	0	18	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		06/01/2006	SCHEDULED REDEMPTION		2,248	2,248	2,125	2,190	0	58	0	58	0	2,248	0	0	0	35	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		06/01/2006	SCHEDULED REDEMPTION		521	521	478	503	0	18	0	18	0	521	0	0	0	7	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841		06/01/2006	SCHEDULED REDEMPTION		331	331	312	322	0	9	0	9	0	331	0	0	0	5	09/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		06/01/2006	SCHEDULED REDEMPTION		1,032	1,032	1,103	1,101	0	(69)	0	(69)	0	1,032	0	0	0	16	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		06/01/2006	SCHEDULED REDEMPTION		4,931	4,931	4,853	4,845	0	86	0	86	0	4,931	0	0	0	70	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		06/01/2006	SCHEDULED REDEMPTION		119	119	107	108	0	12	0	12	0	119	0	0	0	2	02/15/2024	1
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		06/01/2006	SCHEDULED REDEMPTION		2,391	2,391	2,255	2,322	0	69	0	69	0	2,391	0	0	0	37	02/15/2009	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)
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2006	SCHEDULED REDEMPTION		4,807	4,807	4,933	4,924	0	(118)	0	(118)	0	4,807	0	0	0	101	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		06/01/2006	SCHEDULED REDEMPTION		13,204	13,204	13,400	13,394	0	(190)	0	(190)	0	13,204	0	0	0	145	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		06/01/2006	SCHEDULED REDEMPTION		42,692	42,692	39,041	38,452	0	4,240	0	4,240	0	42,692	0	0	0	570	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		06/01/2006	SCHEDULED REDEMPTION		795	795	733	764	0	32	0	32	0	795	0	0	0	10	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		06/01/2006	SCHEDULED REDEMPTION		2,387	2,387	2,220	2,307	0	81	0	81	0	2,387	0	0	0	37	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		06/01/2006	SCHEDULED REDEMPTION		4,967	4,967	5,307	5,298	0	(331)	0	(331)	0	4,967	0	0	0	84	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		06/01/2006	SCHEDULED REDEMPTION		1,159	1,159	1,180	1,178	0	(19)	0	(19)	0	1,159	0	0	0	18	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		06/01/2006	SCHEDULED REDEMPTION		869	869	821	850	0	19	0	19	0	869	0	0	0	14	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		06/01/2006	SCHEDULED REDEMPTION		1,114	1,114	1,060	1,086	0	28	0	28	0	1,114	0	0	0	17	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2006	SCHEDULED REDEMPTION		15,041	15,041	13,828	13,850	0	1,190	0	1,190	0	15,041	0	0	0	258	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		06/01/2006	SCHEDULED REDEMPTION		361	361	343	352	0	10	0	10	0	361	0	0	0	6	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		06/01/2006	SCHEDULED REDEMPTION		1,127	1,127	1,027	1,079	0	48	0	48	0	1,127	0	0	0	15	01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		06/01/2006	SCHEDULED REDEMPTION		7,463	7,463	6,826	7,113	0	351	0	351	0	7,463	0	0	0	80	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		06/01/2006	SCHEDULED REDEMPTION		1,487	1,487	1,431	1,456	0	31	0	31	0	1,487	0	0	0	23	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		06/01/2006	SCHEDULED REDEMPTION		953	953	878	916	0	37	0	37	0	953	0	0	0	13	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		06/01/2006	SCHEDULED REDEMPTION		494	494	469	481	0	13	0	13	0	494	0	0	0	8	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		06/01/2006	SCHEDULED REDEMPTION		600	600	563	580	0	19	0	19	0	600	0	0	0	9	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		06/01/2006	SCHEDULED REDEMPTION		631	631	593	613	0	18	0	18	0	631	0	0	0	10	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		06/01/2006	SCHEDULED REDEMPTION		10,289	10,289	10,055	10,065	0	224	0	224	0	10,289	0	0	0	158	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		06/01/2006	SCHEDULED REDEMPTION		425	425	401	413	0	12	0	12	0	425	0	0	0	7	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		06/01/2006	SCHEDULED REDEMPTION		2,558	2,558	2,308	2,426	0	132	0	132	0	2,558	0	0	0	34	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		06/01/2006	SCHEDULED REDEMPTION		207	207	211	211	0	(3)	0	(3)	0	207	0	0	0	3	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2006	SCHEDULED REDEMPTION		160	160	164	163	0	(4)	0	(4)	0	160	0	0	0	3	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		06/01/2006	SCHEDULED REDEMPTION		706	706	708	710	0	(4)	0	(4)	0	706	0	0	0	11	02/15/2026	1
36204T-XV-1	GOVT NATL MTG ASSOC I #379692		06/01/2006	SCHEDULED REDEMPTION		46	46	45	45	0	1	0	1	0	46	0	0	0	1	11/15/2027	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		06/01/2006	SCHEDULED REDEMPTION		97,848	97,848	99,712	99,758	0	(1,910)	0	(1,910)	0	97,848	0	0	0	1,698	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		06/01/2006	SCHEDULED REDEMPTION		6,063	6,063	5,624	5,846	0	217	0	217	0	6,063	0	0	0	63	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		06/01/2006	SCHEDULED REDEMPTION		234	234	223	228	0	6	0	6	0	234	0	0	0	4	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		06/01/2006	SCHEDULED REDEMPTION		142	142	136	139	0	2	0	2	0	142	0	0	0	2	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		06/01/2006	SCHEDULED REDEMPTION		474	474	445	459	0	15	0	15	0	474	0	0	0	7	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		06/01/2006	SCHEDULED REDEMPTION		3,953	3,953	3,636	3,796	0	157	0	157	0	3,953	0	0	0	56	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		06/01/2006	SCHEDULED REDEMPTION		370	370	332	338	0	31	0	31	0	370	0	0	0	6	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		06/01/2006	SCHEDULED REDEMPTION		7,526	7,526	7,112	7,307	0	218	0	218	0	7,526	0	0	0	117	03/15/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		06/01/2006	SCHEDULED REDEMPTION		237	237	222	229	0	8	0	8	0	237	0	0	0	4	01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		06/01/2006	SCHEDULED REDEMPTION		1,980	1,980	1,832	1,904	0	76	0	76	0	1,980	0	0	0	26	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		06/01/2006	SCHEDULED REDEMPTION		289	289	299	300	0	(11)	0	(11)	0	289	0	0	0	6	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		06/01/2006	SCHEDULED REDEMPTION		25,506	25,506	25,107	25,150	0	356	0	356	0	25,506	0	0	0	398	02/15/2024	1
36205E-5K-8	GOVT NATL MTG ASSOC I #388850		06/01/2006	SCHEDULED REDEMPTION		522	522	489	506	0	15	0	15	0	522	0	0	0	8	01/15/2009	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		06/01/2006	SCHEDULED REDEMPTION		6,894	6,894	6,533	6,718	0	177	0	177	0	6,894	0	0	0	107	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		06/01/2006	SCHEDULED REDEMPTION		1,146	1,146	1,048	1,095	0	52	0	52	0	1,146	0	0	0	16	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		06/01/2006	SCHEDULED REDEMPTION		17	17	18	18	0	0	0	0	0	17	0	0	0	0	05/15/2024	1
36205K-HC-9	GOVT NATL MTG ASSOC I #392727		06/01/2006	SCHEDULED REDEMPTION		52	52	57	57	0	(5)	0	(5)	0	52	0	0	0	1	11/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2006	SCHEDULED REDEMPTION		105	105	108	109	0	(4)	0	(4)	0	105	0	0	0	2	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		06/01/2006	SCHEDULED REDEMPTION		1,242	1,242	1,160	1,195	0	47	0	47	0	1,242	0	0	0	19	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		06/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	03/15/2030	1
36205Q-F3-8	GOVT NATL MTG ASSOC I #397186		06/01/2006	SCHEDULED REDEMPTION		566	566	542	552	0	14	0	14	0	566	0	0	0	9	06/15/2009	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		06/01/2006	SCHEDULED REDEMPTION		427	427	427	425	0	3	0	3	0	427	0	0	0	6	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		06/01/2006	SCHEDULED REDEMPTION		88	88	90	91	0	(3)	0	(3)	0	88	0	0	0	2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		06/01/2006	SCHEDULED REDEMPTION		145	145	150	150	0	(5)	0	(5)	0	145	0	0	0	3	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		06/01/2006	SCHEDULED REDEMPTION		8,916	8,916	9,809	9,791	0	(875)	0	(875)	0	8,916	0	0	0	188	04/15/2025	1
36205Y-2H-4	GOVT NATL MTG ASSOC I #404976		04/01/2006	SCHEDULED REDEMPTION		46,094	46,094	47,293	48,105	0	(2,012)	0	(2,012)	0	46,094	0	0	0	327	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		06/01/2006	SCHEDULED REDEMPTION		719	719	722	724	0	(5)	0	(5)	0	719	0	0	0	12	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		06/01/2006	SCHEDULED REDEMPTION		3,675	3,675	3,456	3,552	0	124	0	124	0	3,675	0	0	0	57	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		06/01/2006	SCHEDULED REDEMPTION		558	558	532	543	0	14	0	14	0	558	0	0	0	9	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2006	SCHEDULED REDEMPTION		12,746	12,746	13,960	13,935	0	(1,189)	0	(1,189)	0	12,746	0	0	0	253	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/15/2030	1
36206L-NB-1	GOVT NATL MTG ASSOC I #414486		06/01/2006	SCHEDULED REDEMPTION		69	69	70	71	0	(1)	0	(1)	0	69	0	0	0	1	01/15/2027	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		06/01/2006	SCHEDULED REDEMPTION		1,705	1,705	1,711	1,714	0	(9)	0	(9)	0	1,705	0	0	0	22	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		06/01/2006	SCHEDULED REDEMPTION		63	63	64	64	0	0	0	0	0	63	0	0	0	1	02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		06/01/2006	SCHEDULED REDEMPTION		146	146	148	148	0	(2)	0	(2)	0	146	0	0	0	3	01/15/2027	1
36206U-Q6-9	GOVT NATL MTG ASSOC I #421777		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2026	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		06/01/2006	SCHEDULED REDEMPTION		10,917	10,917	10,917	10,846	0	71	0	71	0	10,917	0	0	0	136	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		06/01/2006	SCHEDULED REDEMPTION		374	374	375	376	0	(3)	0	(3)	0	374	0	0	0	7	05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2006	SCHEDULED REDEMPTION		93	93	94	95	0	(2)	0	(2)	0	93	0	0	0	2	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		06/01/2006	SCHEDULED REDEMPTION		35	35	35	35	0	(1)	0	(1)	0	35	0	0	0	1	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		06/01/2006	SCHEDULED REDEMPTION		3,222	3,222	3,265	3,277	0	(56)	0	(56)	0	3,222	0	0	0	64	06/15/2026	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)
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		06/01/2006	SCHEDULED REDEMPTION		5,879	5,879	6,066	6,076	0	(197)	0	(197)	0	5,879	0	0	0	64	10/15/2029	1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/15/2026	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		06/01/2006	SCHEDULED REDEMPTION		507	507	507	504	0	3	0	3	0	507	0	0	0	7	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		06/01/2006	SCHEDULED REDEMPTION		431	431	433	434	0	(3)	0	(3)	0	431	0	0	0	6	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		06/01/2006	SCHEDULED REDEMPTION		11,652	11,652	11,408	11,336	0	316	0	316	0	11,652	0	0	0	137	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		06/01/2006	SCHEDULED REDEMPTION		69	69	69	70	0	(1)	0	(1)	0	69	0	0	0	1	09/15/2026	1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		06/01/2006	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	17	0	0	0	0	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		06/01/2006	SCHEDULED REDEMPTION		103	103	104	104	0	(1)	0	(1)	0	103	0	0	0	2	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		06/01/2006	SCHEDULED REDEMPTION		5,484	5,484	5,505	5,520	0	(36)	0	(36)	0	5,484	0	0	0	102	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		06/01/2006	SCHEDULED REDEMPTION		8,392	8,392	8,030	8,072	0	320	0	320	0	8,392	0	0	0	135	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		06/01/2006	SCHEDULED REDEMPTION		2,487	2,487	2,584	2,547	0	(60)	0	(60)	0	2,487	0	0	0	42	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		06/01/2006	SCHEDULED REDEMPTION		3,698	3,698	3,841	3,787	0	(90)	0	(90)	0	3,698	0	0	0	62	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		06/01/2006	SCHEDULED REDEMPTION		3,615	3,615	3,755	3,704	0	(89)	0	(89)	0	3,615	0	0	0	60	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		06/01/2006	SCHEDULED REDEMPTION		3,510	3,510	3,508	3,508	0	2	0	2	0	3,510	0	0	0	48	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		06/01/2006	SCHEDULED REDEMPTION		488	488	488	488	0	0	0	0	0	488	0	0	0	7	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		06/01/2006	SCHEDULED REDEMPTION		18	18	18	18	0	0	0	0	0	18	0	0	0	0	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		06/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	0	0	0	0	19	0	0	0	0	08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		06/01/2006	SCHEDULED REDEMPTION		169	169	173	176	0	(8)	0	(8)	0	169	0	0	0	3	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		06/01/2006	SCHEDULED REDEMPTION		19,011	19,011	19,011	18,900	0	111	0	111	0	19,011	0	0	0	228	02/15/2028	1
36207M-R9-9	GOVT NATL MTG ASSOC I #436212		06/01/2006	SCHEDULED REDEMPTION		467	467	478	477	0	(9)	0	(9)	0	467	0	0	0	9	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		06/01/2006	SCHEDULED REDEMPTION		219	219	215	215	0	4	0	4	0	219	0	0	0	3	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		06/01/2006	SCHEDULED REDEMPTION		23	23	23	23	0	0	0	0	0	23	0	0	0	0	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		06/01/2006	SCHEDULED REDEMPTION		595	595	609	605	0	(11)	0	(11)	0	595	0	0	0	9	10/15/2028	1
36207T-RT-0	GOVT NATL MTG ASSOC I #441598		06/01/2006	SCHEDULED REDEMPTION		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	10/15/2029	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		06/01/2006	SCHEDULED REDEMPTION		41	41	42	42	0	0	0	0	0	41	0	0	0	1	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		06/01/2006	SCHEDULED REDEMPTION		1,556	1,556	1,560	1,560	0	(5)	0	(5)	0	1,556	0	0	0	24	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		06/01/2006	SCHEDULED REDEMPTION		308	308	302	302	0	6	0	6	0	308	0	0	0	5	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		06/01/2006	SCHEDULED REDEMPTION		3,706	3,706	3,657	3,662	0	44	0	44	0	3,706	0	0	0	59	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		06/01/2006	SCHEDULED REDEMPTION		4,988	4,988	4,985	4,985	0	3	0	3	0	4,988	0	0	0	74	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		06/01/2006	SCHEDULED REDEMPTION		685	685	700	702	0	(16)	0	(16)	0	685	0	0	0	11	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		06/01/2006	SCHEDULED REDEMPTION		26	26	26	26	0	0	0	0	0	26	0	0	0	0	07/15/2027	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)
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		06/01/2006	SCHEDULED REDEMPTION		21,858	21,858	22,705	22,326	0	(468)	0	(468)	0	21,858	0	0	0	306	05/15/2013	1
36208D-NP-6	GOVT NATL MTG ASSOC I #447798		06/01/2006	SCHEDULED REDEMPTION		56	56	57	58	0	(2)	0	(2)	0	56	0	0	0	1	07/15/2027	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		06/01/2006	SCHEDULED REDEMPTION		12,667	12,667	12,402	12,444	0	224	0	224	0	12,667	0	0	0	221	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		06/01/2006	SCHEDULED REDEMPTION		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2006	SCHEDULED REDEMPTION		22,704	22,704	23,094	23,003	0	(299)	0	(299)	0	22,704	0	0	0	357	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		06/01/2006	SCHEDULED REDEMPTION		2,564	2,564	2,663	2,635	0	(71)	0	(71)	0	2,564	0	0	0	43	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		06/01/2006	SCHEDULED REDEMPTION		2,010	2,010	2,045	2,035	0	(25)	0	(25)	0	2,010	0	0	0	31	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		06/01/2006	SCHEDULED REDEMPTION		8,900	8,900	9,128	9,132	0	(233)	0	(233)	0	8,900	0	0	0	148	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		06/01/2006	SCHEDULED REDEMPTION		1,045	1,045	1,048	1,052	0	(8)	0	(8)	0	1,045	0	0	0	13	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		06/01/2006	SCHEDULED REDEMPTION		103	103	105	106	0	(3)	0	(3)	0	103	0	0	0	2	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		06/01/2006	SCHEDULED REDEMPTION		154	154	157	159	0	(5)	0	(5)	0	154	0	0	0	3	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		06/01/2006	SCHEDULED REDEMPTION		692	692	678	681	0	11	0	11	0	692	0	0	0	11	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		06/01/2006	SCHEDULED REDEMPTION		408	408	418	418	0	(10)	0	(10)	0	408	0	0	0	7	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		06/01/2006	SCHEDULED REDEMPTION		333	333	328	328	0	5	0	5	0	333	0	0	0	5	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		06/01/2006	SCHEDULED REDEMPTION		1,212	1,212	1,157	1,162	0	50	0	50	0	1,212	0	0	0	21	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		06/01/2006	SCHEDULED REDEMPTION		28	28	28	28	0	0	0	0	0	28	0	0	0	0	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		06/01/2006	SCHEDULED REDEMPTION		183	183	179	179	0	4	0	4	0	183	0	0	0	3	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		06/01/2006	SCHEDULED REDEMPTION		11,427	11,427	10,934	10,986	0	441	0	441	0	11,427	0	0	0	166	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		06/01/2006	SCHEDULED REDEMPTION		692	692	718	710	0	(18)	0	(18)	0	692	0	0	0	12	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2006	SCHEDULED REDEMPTION		1,129	1,129	1,073	1,074	0	55	0	55	0	1,129	0	0	0	16	02/15/2028	1
36208Q-DC-7	GOVT NATL MTG ASSOC I #457399		06/01/2006	SCHEDULED REDEMPTION		60	60	59	59	0	1	0	1	0	60	0	0	0	1	11/15/2027	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		06/01/2006	SCHEDULED REDEMPTION		17	17	16	16	0	0	0	0	0	17	0	0	0	0	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		06/01/2006	SCHEDULED REDEMPTION		15,798	15,798	15,790	15,790	0	8	0	8	0	15,798	0	0	0	159	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		06/01/2006	SCHEDULED REDEMPTION		258	258	268	266	0	(8)	0	(8)	0	258	0	0	0	4	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		06/01/2006	SCHEDULED REDEMPTION		25,984	25,984	24,864	25,011	0	974	0	974	0	25,984	0	0	0	421	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		06/01/2006	SCHEDULED REDEMPTION		4,664	4,664	4,845	4,813	0	(149)	0	(149)	0	4,664	0	0	0	78	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		06/01/2006	SCHEDULED REDEMPTION		1,070	1,070	1,070	1,070	0	1	0	1	0	1,070	0	0	0	14	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		06/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2006	SCHEDULED REDEMPTION		3,086	3,086	3,159	3,148	0	(62)	0	(62)	0	3,086	0	0	0	42	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		06/01/2006	SCHEDULED REDEMPTION		417	417	408	408	0	9	0	9	0	417	0	0	0	6	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		06/01/2006	SCHEDULED REDEMPTION		15,049	15,049	15,049	14,967	0	83	0	83	0	15,049	0	0	0	243	04/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		06/01/2006	SCHEDULED REDEMPTION		112	112	114	114	0	(2)	0	(2)	0	112	0	0	0	2	09/15/2028	1
36208X-XC-0	GOVT NATL MTG ASSOC I #464275		06/01/2006	SCHEDULED REDEMPTION		27	27	27	27	0	(1)	0	(1)	0	27	0	0	0	0	10/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		06/01/2006	SCHEDULED REDEMPTION		627	627	627	627	0	0	0	0	0	627	0	0	0	8	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		06/01/2006	SCHEDULED REDEMPTION		63	63	62	62	0	1	0	1	0	63	0	0	0	1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		06/01/2006	SCHEDULED REDEMPTION		8,050	8,050	7,943	7,934	0	116	0	116	0	8,050	0	0	0	130	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		06/01/2006	SCHEDULED REDEMPTION		183	183	183	183	0	0	0	0	0	183	0	0	0	2	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		06/01/2006	SCHEDULED REDEMPTION		2,626	2,626	2,664	2,663	0	(37)	0	(37)	0	2,626	0	0	0	30	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		06/01/2006	SCHEDULED REDEMPTION		463	463	456	457	0	7	0	7	0	463	0	0	0	7	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		06/01/2006	SCHEDULED REDEMPTION		248	248	254	254	0	(6)	0	(6)	0	248	0	0	0	4	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		06/01/2006	SCHEDULED REDEMPTION		934	934	888	885	0	49	0	49	0	934	0	0	0	14	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		06/01/2006	SCHEDULED REDEMPTION		9,001	9,001	8,850	8,879	0	123	0	123	0	9,001	0	0	0	145	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		06/01/2006	SCHEDULED REDEMPTION		1,167	1,167	1,183	1,179	0	(12)	0	(12)	0	1,167	0	0	0	18	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		06/01/2006	SCHEDULED REDEMPTION		3,696	3,696	3,634	3,643	0	53	0	53	0	3,696	0	0	0	59	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		06/01/2006	SCHEDULED REDEMPTION		33	33	32	32	0	0	0	0	0	33	0	0	0	0	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		06/01/2006	SCHEDULED REDEMPTION		229	229	233	234	0	(5)	0	(5)	0	229	0	0	0	4	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		06/01/2006	SCHEDULED REDEMPTION		1,878	1,878	1,819	1,844	0	34	0	34	0	1,878	0	0	0	28	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		06/01/2006	SCHEDULED REDEMPTION		288	288	294	295	0	(8)	0	(8)	0	288	0	0	0	5	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		06/01/2006	SCHEDULED REDEMPTION		97	97	98	98	0	(2)	0	(2)	0	97	0	0	0	1	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		06/01/2006	SCHEDULED REDEMPTION		28	28	27	27	0	0	0	0	0	28	0	0	0	0	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		06/01/2006	SCHEDULED REDEMPTION		329	329	325	324	0	5	0	5	0	329	0	0	0	5	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		06/01/2006	SCHEDULED REDEMPTION		5,049	5,049	5,154	5,163	0	(114)	0	(114)	0	5,049	0	0	0	94	06/15/2029	1
36209F-ZU-6	GOVT NATL MTG ASSOC I #470655		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		06/01/2006	SCHEDULED REDEMPTION		9,122	9,122	9,333	9,344	0	(222)	0	(222)	0	9,122	0	0	0	107	11/15/2029	1
36209K-UC-0	GOVT NATL MTG ASSOC I #474079		06/01/2006	SCHEDULED REDEMPTION		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	04/15/2028	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		06/01/2006	SCHEDULED REDEMPTION		2,921	2,921	3,029	2,995	0	(75)	0	(75)	0	2,921	0	0	0	49	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		06/01/2006	SCHEDULED REDEMPTION		626	626	641	637	0	(11)	0	(11)	0	626	0	0	0	9	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		06/01/2006	SCHEDULED REDEMPTION		181	181	187	186	0	(5)	0	(5)	0	181	0	0	0	3	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		06/01/2006	SCHEDULED REDEMPTION		8,144	8,144	7,793	7,842	0	302	0	302	0	8,144	0	0	0	109	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		06/01/2006	SCHEDULED REDEMPTION		164	164	161	162	0	2	0	2	0	164	0	0	0	2	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		06/01/2006	SCHEDULED REDEMPTION		398	398	392	392	0	7	0	7	0	398	0	0	0	6	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		06/01/2006	SCHEDULED REDEMPTION		28,723	28,723	29,405	29,216	0	(493)	0	(493)	0	28,723	0	0	0	499	12/15/2028	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)
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		06/01/2006	SCHEDULED REDEMPTION		10,341	10,341	10,589	10,548	0	(206)	0	(206)	0	10,341	0	0	0	180	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		06/01/2006	SCHEDULED REDEMPTION		229	229	237	238	0	(9)	0	(9)	0	229	0	0	0	4	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		06/01/2006	SCHEDULED REDEMPTION		215	215	219	219	0	(4)	0	(4)	0	215	0	0	0	3	09/15/2028	1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124		06/01/2006	SCHEDULED REDEMPTION		27	27	27	27	0	0	0	0	0	27	0	0	0	0	06/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		06/01/2006	SCHEDULED REDEMPTION		327	327	322	322	0	5	0	5	0	327	0	0	0	5	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		06/01/2006	SCHEDULED REDEMPTION		549	549	540	542	0	8	0	8	0	549	0	0	0	8	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		06/01/2006	SCHEDULED REDEMPTION		13,339	13,339	13,115	13,144	0	195	0	195	0	13,339	0	0	0	145	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		06/01/2006	SCHEDULED REDEMPTION		246	246	241	242	0	4	0	4	0	246	0	0	0	4	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		06/01/2006	SCHEDULED REDEMPTION		17,365	17,365	17,663	17,605	0	(240)	0	(240)	0	17,365	0	0	0	238	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		06/01/2006	SCHEDULED REDEMPTION		6,728	6,728	6,867	6,892	0	(164)	0	(164)	0	6,728	0	0	0	104	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		06/01/2006	SCHEDULED REDEMPTION		7,125	7,125	7,005	7,017	0	108	0	108	0	7,125	0	0	0	105	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		06/01/2006	SCHEDULED REDEMPTION		259	259	266	266	0	(6)	0	(6)	0	259	0	0	0	4	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		06/01/2006	SCHEDULED REDEMPTION		901	901	942	941	0	(40)	0	(40)	0	901	0	0	0	11	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		06/01/2006	SCHEDULED REDEMPTION		2,419	2,419	2,252	2,288	0	132	0	132	0	2,419	0	0	0	24	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		06/01/2006	SCHEDULED REDEMPTION		1,214	1,214	1,234	1,232	0	(18)	0	(18)	0	1,214	0	0	0	21	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		06/01/2006	SCHEDULED REDEMPTION		69	69	68	68	0	1	0	1	0	69	0	0	0	1	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		06/01/2006	SCHEDULED REDEMPTION		110	110	116	116	0	(6)	0	(6)	0	110	0	0	0	2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		06/01/2006	SCHEDULED REDEMPTION		201	201	199	199	0	2	0	2	0	201	0	0	0	3	07/15/2029	1
36210E-ZC-6	GOVT NATL MTG ASSOC I #490439		06/01/2006	SCHEDULED REDEMPTION		172	172	170	170	0	2	0	2	0	172	0	0	0	2	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		06/01/2006	SCHEDULED REDEMPTION		1,139	1,139	1,164	1,159	0	(20)	0	(20)	0	1,139	0	0	0	18	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		06/01/2006	SCHEDULED REDEMPTION		276	276	272	273	0	4	0	4	0	276	0	0	0	4	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		06/01/2006	SCHEDULED REDEMPTION		2,753	2,753	2,668	2,707	0	46	0	46	0	2,753	0	0	0	41	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		06/01/2006	SCHEDULED REDEMPTION		9,511	9,511	9,732	9,799	0	(288)	0	(288)	0	9,511	0	0	0	166	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		06/01/2006	SCHEDULED REDEMPTION		4,229	4,229	4,173	4,176	0	53	0	53	0	4,229	0	0	0	54	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		06/01/2006	SCHEDULED REDEMPTION		54	54	53	53	0	1	0	1	0	54	0	0	0	1	07/15/2029	1
36210H-V5-8	GOVT NATL MTG ASSOC I #493036		06/01/2006	SCHEDULED REDEMPTION		167	167	171	170	0	(3)	0	(3)	0	167	0	0	0	3	11/15/2028	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		06/01/2006	SCHEDULED REDEMPTION		283	283	279	279	0	4	0	4	0	283	0	0	0	4	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		06/01/2006	SCHEDULED REDEMPTION		23,933	23,933	23,185	23,484	0	449	0	449	0	23,933	0	0	0	355	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2006	SCHEDULED REDEMPTION		7	7	8	8	0	0	0	0	0	7	0	0	0	0	06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		06/01/2006	SCHEDULED REDEMPTION		12,194	12,194	12,445	12,544	0	(351)	0	(351)	0	12,194	0	0	0	154	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		06/01/2006	SCHEDULED REDEMPTION		33,355	33,355	32,912	32,894	0	461	0	461	0	33,355	0	0	0	541	03/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		06/01/2006	SCHEDULED REDEMPTION		653	653	645	643	0	10	0	10	0	653	0	0	0	9	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		06/01/2006	SCHEDULED REDEMPTION		10,351	10,351	10,214	10,214	0	137	0	137	0	10,351	0	0	0	113	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		06/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		06/01/2006	SCHEDULED REDEMPTION		1,819	1,819	1,877	1,888	0	(68)	0	(68)	0	1,819	0	0	0	23	08/15/2029	1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715		06/01/2006	SCHEDULED REDEMPTION		844	844	820	819	0	25	0	25	0	844	0	0	0	12	01/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		06/01/2006	SCHEDULED REDEMPTION		53	53	52	52	0	1	0	1	0	53	0	0	0	1	04/15/2029	1
36210N-MX-4	GOVT NATL MTG ASSOC I #497274		06/01/2006	SCHEDULED REDEMPTION		300	300	308	307	0	(6)	0	(6)	0	300	0	0	0	5	12/15/2028	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		06/01/2006	SCHEDULED REDEMPTION		106	106	108	108	0	(2)	0	(2)	0	106	0	0	0	2	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		06/01/2006	SCHEDULED REDEMPTION		561	561	543	546	0	15	0	15	0	561	0	0	0	7	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		06/01/2006	SCHEDULED REDEMPTION		52	52	51	51	0	1	0	1	0	52	0	0	0	1	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		06/01/2006	SCHEDULED REDEMPTION		1,695	1,695	1,637	1,651	0	44	0	44	0	1,695	0	0	0	25	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		06/01/2006	SCHEDULED REDEMPTION		146	146	144	144	0	2	0	2	0	146	0	0	0	2	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		06/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		06/01/2006	SCHEDULED REDEMPTION		86	86	85	85	0	1	0	1	0	86	0	0	0	1	06/15/2029	1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778		06/01/2006	SCHEDULED REDEMPTION		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	09/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		06/01/2006	SCHEDULED REDEMPTION		1,713	1,713	1,727	1,724	0	(10)	0	(10)	0	1,713	0	0	0	27	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		06/01/2006	SCHEDULED REDEMPTION		254	254	262	262	0	(8)	0	(8)	0	254	0	0	0	4	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		06/01/2006	SCHEDULED REDEMPTION		4,968	4,968	4,798	4,819	0	150	0	150	0	4,968	0	0	0	60	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		06/01/2006	SCHEDULED REDEMPTION		1,193	1,193	1,178	1,177	0	17	0	17	0	1,193	0	0	0	19	03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		06/01/2006	SCHEDULED REDEMPTION		2,249	2,249	2,219	2,218	0	31	0	31	0	2,249	0	0	0	36	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		06/01/2006	SCHEDULED REDEMPTION		180	180	178	178	0	2	0	2	0	180	0	0	0	3	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		06/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	0	0	0	0	14	0	0	0	0	08/15/2029	1
36210W-QR-3	GOVT NATL MTG ASSOC I #504564		06/01/2006	SCHEDULED REDEMPTION		189	189	204	203	0	(14)	0	(14)	0	189	0	0	0	3	09/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		06/01/2006	SCHEDULED REDEMPTION		82	82	84	84	0	(2)	0	(2)	0	82	0	0	0	1	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		06/01/2006	SCHEDULED REDEMPTION		4,449	4,449	4,552	4,555	0	(106)	0	(106)	0	4,449	0	0	0	78	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		06/01/2006	SCHEDULED REDEMPTION		128	128	131	131	0	(3)	0	(3)	0	128	0	0	0	2	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		06/01/2006	SCHEDULED REDEMPTION		96	96	98	98	0	(2)	0	(2)	0	96	0	0	0	2	09/15/2029	1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		06/01/2006	SCHEDULED REDEMPTION		147	147	145	145	0	2	0	2	0	147	0	0	0	2	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		06/01/2006	SCHEDULED REDEMPTION		2,602	2,602	2,513	2,521	0	80	0	80	0	2,602	0	0	0	38	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		06/01/2006	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	13	0	0	0	0	03/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		06/01/2006	SCHEDULED REDEMPTION		370	370	382	382	0	(12)	0	(12)	0	370	0	0	0	7	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		06/01/2006	SCHEDULED REDEMPTION		2,738	2,738	2,734	2,734	0	5	0	5	0	2,738	0	0	0	39	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		06/01/2006	SCHEDULED REDEMPTION		296	296	287	291	0	5	0	5	0	296	0	0	0	4	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		06/01/2006	SCHEDULED REDEMPTION		115	115	117	117	0	(2)	0	(2)	0	115	0	0	0	2	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		06/01/2006	SCHEDULED REDEMPTION		349	349	344	345	0	4	0	4	0	349	0	0	0	5	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		06/01/2006	SCHEDULED REDEMPTION		106	106	112	112	0	(6)	0	(6)	0	106	0	0	0	2	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		06/01/2006	SCHEDULED REDEMPTION		204	204	201	201	0	3	0	3	0	204	0	0	0	3	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		06/01/2006	SCHEDULED REDEMPTION		270	270	276	277	0	(6)	0	(6)	0	270	0	0	0	5	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		06/01/2006	SCHEDULED REDEMPTION		681	681	695	702	0	(20)	0	(20)	0	681	0	0	0	12	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		06/01/2006	SCHEDULED REDEMPTION		318	318	314	313	0	5	0	5	0	318	0	0	0	5	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2006	SCHEDULED REDEMPTION		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		06/01/2006	SCHEDULED REDEMPTION		74	74	78	78	0	(4)	0	(4)	0	74	0	0	0	1	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		06/01/2006	SCHEDULED REDEMPTION		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		06/01/2006	SCHEDULED REDEMPTION		23	23	23	23	0	(1)	0	(1)	0	23	0	0	0	0	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		06/01/2006	SCHEDULED REDEMPTION		29	29	29	30	0	(1)	0	(1)	0	29	0	0	0	0	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		06/01/2006	SCHEDULED REDEMPTION		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	0	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2006	SCHEDULED REDEMPTION		145	145	154	154	0	(8)	0	(8)	0	145	0	0	0	3	07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		06/01/2006	SCHEDULED REDEMPTION		401	401	414	414	0	(13)	0	(13)	0	401	0	0	0	7	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		06/01/2006	SCHEDULED REDEMPTION		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		06/01/2006	SCHEDULED REDEMPTION		135	135	139	140	0	(5)	0	(5)	0	135	0	0	0	2	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		06/01/2006	SCHEDULED REDEMPTION		524	524	517	516	0	8	0	8	0	524	0	0	0	8	08/15/2029	1
36211L-NF-5	GOVT NATL MTG ASSOC I #516190		06/01/2006	SCHEDULED REDEMPTION		140	140	148	148	0	(8)	0	(8)	0	140	0	0	0	2	07/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	12/15/2029	1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455		06/01/2006	SCHEDULED REDEMPTION		130	130	134	136	0	(6)	0	(6)	0	130	0	0	0	2	12/15/2029	1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039		06/01/2006	SCHEDULED REDEMPTION		12	12	13	13	0	0	0	0	0	12	0	0	0	0	12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		06/01/2006	SCHEDULED REDEMPTION		100	100	102	102	0	(3)	0	(3)	0	100	0	0	0	2	10/15/2029	1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726		06/01/2006	SCHEDULED REDEMPTION		75	75	76	77	0	(2)	0	(2)	0	75	0	0	0	1	12/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		06/01/2006	SCHEDULED REDEMPTION		103	103	110	110	0	(8)	0	(8)	0	103	0	0	0	2	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		06/01/2006	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2006	SCHEDULED REDEMPTION		93	93	100	100	0	(7)	0	(7)	0	93	0	0	0	2	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		06/01/2006	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	17	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)
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		06/01/2006	SCHEDULED REDEMPTION		7,129	7,129	7,357	7,397	0	(267)	0	(267)	0	7,129	0	0	0	113	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		06/01/2006	SCHEDULED REDEMPTION		54	54	58	58	0	(3)	0	(3)	0	54	0	0	0	1	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		06/01/2006	SCHEDULED REDEMPTION		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		06/01/2006	SCHEDULED REDEMPTION		431	431	456	456	0	(25)	0	(25)	0	431	0	0	0	7	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		06/01/2006	SCHEDULED REDEMPTION		205	205	220	220	0	(15)	0	(15)	0	205	0	0	0	3	10/15/2030	1
36211U-K3-5	GOVT NATL MTG ASSOC I #523314		04/01/2006	SCHEDULED REDEMPTION		16,761	16,761	17,107	17,156	0	(395)	0	(395)	0	16,761	0	0	0	105	12/15/2029	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		06/01/2006	SCHEDULED REDEMPTION		11,709	11,709	11,951	11,944	0	(235)	0	(235)	0	11,709	0	0	0	206	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		06/01/2006	SCHEDULED REDEMPTION		45,680	45,680	48,344	48,327	0	(2,647)	0	(2,647)	0	45,680	0	0	0	799	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		06/01/2006	SCHEDULED REDEMPTION		725	725	741	738	0	(13)	0	(13)	0	725	0	0	0	14	02/15/2030	1
36211X-RE-8	GOVT NATL MTG ASSOC I #526185		06/01/2006	SCHEDULED REDEMPTION		480	480	497	497	0	(16)	0	(16)	0	480	0	0	0	7	01/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		06/01/2006	SCHEDULED REDEMPTION		92	92	94	94	0	(2)	0	(2)	0	92	0	0	0	1	07/15/2029	1
36211Y-2L-7	GOVT NATL MTG ASSOC I #527379		06/01/2006	SCHEDULED REDEMPTION		469	469	497	496	0	(27)	0	(27)	0	469	0	0	0	7	09/15/2030	1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433		06/01/2006	SCHEDULED REDEMPTION		199	199	205	207	0	(8)	0	(8)	0	199	0	0	0	3	10/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		06/01/2006	SCHEDULED REDEMPTION		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		06/01/2006	SCHEDULED REDEMPTION		28	28	28	28	0	(1)	0	(1)	0	28	0	0	0	0	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		06/01/2006	SCHEDULED REDEMPTION		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		06/01/2006	SCHEDULED REDEMPTION		297	297	294	295	0	2	0	2	0	297	0	0	0	4	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		06/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/15/2031	1
36212D-7A-1	GOVT NATL MTG ASSOC I #531089		06/01/2006	SCHEDULED REDEMPTION		5,946	5,946	6,168	6,272	0	(327)	0	(327)	0	5,946	0	0	0	101	03/15/2030	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		06/01/2006	SCHEDULED REDEMPTION		100	100	104	104	0	(4)	0	(4)	0	100	0	0	0	2	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		06/01/2006	SCHEDULED REDEMPTION		8,197	8,197	8,675	8,670	0	(473)	0	(473)	0	8,197	0	0	0	96	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		06/01/2006	SCHEDULED REDEMPTION		19,604	19,604	20,747	20,738	0	(1,134)	0	(1,134)	0	19,604	0	0	0	343	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		06/01/2006	SCHEDULED REDEMPTION		24	24	24	25	0	0	0	0	0	24	0	0	0	0	02/15/2031	1
36212L-U3-3	GOVT NATL MTG ASSOC I #537102		06/01/2006	SCHEDULED REDEMPTION		87	87	94	94	0	(6)	0	(6)	0	87	0	0	0	1	08/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		06/01/2006	SCHEDULED REDEMPTION		95	95	98	98	0	(3)	0	(3)	0	95	0	0	0	2	01/15/2031	1
36212N-LA-3	GOVT NATL MTG ASSOC I #538621		06/01/2006	SCHEDULED REDEMPTION		32	32	34	34	0	(2)	0	(2)	0	32	0	0	0	0	11/15/2030	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		06/01/2006	SCHEDULED REDEMPTION		374	374	386	385	0	(11)	0	(11)	0	374	0	0	0	5	04/15/2031	1
36212Q-SD-3	GOVT NATL MTG ASSOC I #540616		06/01/2006	SCHEDULED REDEMPTION		46	46	48	49	0	(2)	0	(2)	0	46	0	0	0	1	12/15/2030	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		06/01/2006	SCHEDULED REDEMPTION		7,606	7,606	7,848	7,873	0	(267)	0	(267)	0	7,606	0	0	0	142	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2006	SCHEDULED REDEMPTION		1,532	1,532	1,621	1,620	0	(88)	0	(88)	0	1,532	0	0	0	27	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		06/01/2006	SCHEDULED REDEMPTION		254	254	269	269	0	(15)	0	(15)	0	254	0	0	0	4	11/15/2030	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)
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		06/01/2006	SCHEDULED REDEMPTION		74	74	76	77	0	(2)	0	(2)	0	74	0	0	0	1	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		06/01/2006	SCHEDULED REDEMPTION		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		06/01/2006	SCHEDULED REDEMPTION		163	163	166	166	0	(3)	0	(3)	0	163	0	0	0	3	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		06/01/2006	SCHEDULED REDEMPTION		12,829	12,829	13,228	13,162	0	(333)	0	(333)	0	12,829	0	0	0	176	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		06/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		06/01/2006	SCHEDULED REDEMPTION		49	49	49	49	0	0	0	0	0	49	0	0	0	1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		06/01/2006	SCHEDULED REDEMPTION		587	587	581	584	0	4	0	4	0	587	0	0	0	9	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		06/01/2006	SCHEDULED REDEMPTION		80	80	82	83	0	(3)	0	(3)	0	80	0	0	0	1	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		06/01/2006	SCHEDULED REDEMPTION		335	335	325	330	0	5	0	5	0	335	0	0	0	4	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		06/01/2006	SCHEDULED REDEMPTION		137	137	140	139	0	(2)	0	(2)	0	137	0	0	0	2	06/15/2031	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		06/01/2006	SCHEDULED REDEMPTION		868	868	898	892	0	(23)	0	(23)	0	868	0	0	0	14	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		06/01/2006	SCHEDULED REDEMPTION		3,599	3,599	3,748	3,711	0	(112)	0	(112)	0	3,599	0	0	0	52	09/15/2032	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2006	SCHEDULED REDEMPTION		86,209	86,209	83,342	84,258	0	1,951	0	1,951	0	86,209	0	0	0	1,797	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2006	SCHEDULED REDEMPTION		10,205	10,205	9,850	9,933	0	272	0	272	0	10,205	0	0	0	213	08/15/2020	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-VL-1	GOVT NATL MTG ASSOC I #780619		06/01/2006	SCHEDULED REDEMPTION		27,958	27,958	28,290	28,244	0	(287)	0	(287)	0	27,958	0	0	0	440	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		06/01/2006	SCHEDULED REDEMPTION		339	339	347	347	0	(8)	0	(8)	0	339	0	0	0	5	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		06/01/2006	SCHEDULED REDEMPTION		28,728	28,728	29,842	29,451	0	(723)	0	(723)	0	28,728	0	0	0	441	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		06/01/2006	SCHEDULED REDEMPTION		3,681	3,681	3,756	3,761	0	(80)	0	(80)	0	3,681	0	0	0	60	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		06/01/2006	SCHEDULED REDEMPTION		479	479	494	496	0	(16)	0	(16)	0	479	0	0	0	8	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		06/01/2006	SCHEDULED REDEMPTION		12,601	12,601	12,207	12,382	0	218	0	218	0	12,601	0	0	0	167	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		06/01/2006	SCHEDULED REDEMPTION		2,444	2,444	2,412	2,412	0	33	0	33	0	2,444	0	0	0	35	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		06/01/2006	SCHEDULED REDEMPTION		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	08/20/2015	1
36202A-PE-1	GOVT NATL MTG ASSOC II # 421		06/01/2006	SCHEDULED REDEMPTION		21	21	21	21	0	0	0	0	0	21	0	0	0	0	10/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		06/01/2006	SCHEDULED REDEMPTION		34	34	35	34	0	(1)	0	(1)	0	34	0	0	0	1	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		06/01/2006	SCHEDULED REDEMPTION		89	89	91	90	0	(1)	0	(1)	0	89	0	0	0	2	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		06/01/2006	SCHEDULED REDEMPTION		8,253	8,253	8,438	8,375	0	(122)	0	(122)	0	8,253	0	0	0	152	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		06/01/2006	SCHEDULED REDEMPTION		359	359	362	362	0	(3)	0	(3)	0	359	0	0	0	8	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		06/01/2006	SCHEDULED REDEMPTION		679	679	696	679	0	0	0	0	0	679	0	0	0	16	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		06/01/2006	SCHEDULED REDEMPTION		173	173	162	162	0	11	0	11	0	173	0	0	0	4	09/20/2016	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)
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		06/01/2006	SCHEDULED REDEMPTION		24	24	21	22	0	2	0	2	0	24	0	0	0	0	01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		06/01/2006	SCHEDULED REDEMPTION		291	291	272	275	0	16	0	16	0	291	0	0	0	6	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		06/01/2006	SCHEDULED REDEMPTION		202	202	182	179	0	23	0	23	0	202	0	0	0	4	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		06/01/2006	SCHEDULED REDEMPTION		427	427	395	397	0	30	0	30	0	427	0	0	0	8	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		06/01/2006	SCHEDULED REDEMPTION		1,299	1,299	1,205	1,222	0	77	0	77	0	1,299	0	0	0	28	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		06/01/2006	SCHEDULED REDEMPTION		1,011	1,011	910	917	0	93	0	93	0	1,011	0	0	0	19	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		06/01/2006	SCHEDULED REDEMPTION		126	126	117	115	0	10	0	10	0	126	0	0	0	3	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		06/01/2006	SCHEDULED REDEMPTION		68	68	64	63	0	6	0	6	0	68	0	0	0	1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		06/01/2006	SCHEDULED REDEMPTION		117	117	109	112	0	5	0	5	0	117	0	0	0	2	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		06/01/2006	SCHEDULED REDEMPTION		638	638	595	620	0	18	0	18	0	638	0	0	0	13	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		06/01/2006	SCHEDULED REDEMPTION		86	86	80	76	0	9	0	9	0	86	0	0	0	2	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		06/01/2006	SCHEDULED REDEMPTION		1,172	1,172	1,092	1,045	0	126	0	126	0	1,172	0	0	0	24	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		06/01/2006	SCHEDULED REDEMPTION		1,365	1,365	1,274	1,256	0	109	0	109	0	1,365	0	0	0	27	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		06/01/2006	SCHEDULED REDEMPTION		326	326	305	319	0	7	0	7	0	326	0	0	0	7	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		06/01/2006	SCHEDULED REDEMPTION		36	36	40	39	0	(4)	0	(4)	0	36	0	0	0	1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		06/01/2006	SCHEDULED REDEMPTION		25	25	28	28	0	(3)	0	(3)	0	25	0	0	0	1	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		06/01/2006	SCHEDULED REDEMPTION		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		06/01/2006	SCHEDULED REDEMPTION		353	353	395	391	0	(38)	0	(38)	0	353	0	0	0	7	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2006	SCHEDULED REDEMPTION		105	105	108	108	0	(3)	0	(3)	0	105	0	0	0	2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2006	SCHEDULED REDEMPTION		164	164	169	168	0	(4)	0	(4)	0	164	0	0	0	3	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		06/01/2006	SCHEDULED REDEMPTION		38	38	42	42	0	(4)	0	(4)	0	38	0	0	0	1	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		06/01/2006	SCHEDULED REDEMPTION		507	507	508	507	0	0	0	0	0	507	0	0	0	12	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		06/01/2006	SCHEDULED REDEMPTION		78	78	72	74	0	4	0	4	0	78	0	0	0	2	09/20/2016	1
400907-AG-6	GUARANTEED EXPORT CERT 1994-A		04/15/2006	MATURED		337,073	337,073	332,853	337,026	0	47	0	47	0	337,073	0	0	0	5,683	04/15/2006	1FE
383751-AA-2	GUARANTEED TRADE TRUST		05/15/2006	MATURED		1,124,998	1,124,998	1,124,998	1,125,107	0	(109)	0	(109)	0	1,124,998	0	0	0	41,231	05/15/2006	1FE
76116E-BJ-8	RESOLUTION TR CORP		04/15/2006	MATURED		2,000,000	2,000,000	564,880	1,993,664	0	6,336	0	6,336	0	2,000,000	0	0	0	0	04/15/2006	1
83162C-AK-9	SM BUS ADMIN GOVT GTD DEV CO SER 87		05/01/2006	SCHEDULED REDEMPTION		13,801	13,801	13,801	13,801	0	0	0	0	0	13,801	0	0	0	383	05/01/2007	1
912810-FT-0	US TREASURY N/B		04/26/2006	WARBURG DILLION READ LLC		9,045,313	10,000,000	9,158,594	0	0	311	0	311	0	9,158,905	0	(113,592)	(113,592)	83,287	02/15/2036	1Z
912828-FF-2	US TREASURY N/B		06/27/2006	MERRILL LYNCH CAPITAL MARKETS		4,961,953	5,000,000	5,005,781	0	0	(15)	0	(15)	0	5,005,767	0	(43,813)	(43,813)	29,664	05/15/2016	1Z
912828-FH-8	US TREASURY N/B		06/12/2006	LEHMAN BROTHERS INC		2,990,156	3,000,000	2,990,625	0	0	32	0	32	0	2,990,657	0	(501)	(501)	5,195	05/31/2011	2Z
0399999 - Bonds - U.S. Governments						270,809,669	274,618,840	271,506,768	255,789,847	0	16,825	0	16,825	0	272,961,672	0	(2,152,003)	(2,152,003)	2,136,899	XXX	XXX
683234-SY-5	ONTARIO (PROVINCE OF)	F	06/30/2006	MATURED		10,000,000	10,000,000	9,994,300	9,999,548	0	452	0	452	0	10,000,000	0	0	0	117,500	06/30/2006	1FE
105756-BG-4	FED REPUBLIC OF BRAZIL	F	06/22/2006	Various		26,662,380	25,500,000	26,763,750	5,899,651	0	(9,314)	0	(9,314)	0	26,747,837	0	(85,457)	(85,457)	544,141	03/07/2015	3FE
X08158-BE-0	REPUBLIC OF BULGARIA	F	05/19/2006	MERRILL LYNCH CAPITAL MARKETS		5,750,000	5,000,000	5,817,500	5,704,386	0	(8,960)	0	(8,960)	0	5,695,426	0	54,574	54,574	147,813	01/15/2015	2FE
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	04/08/2006	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	22,083	04/08/2018	1
195325-BD-6	REPUBLIC OF COLOMBIA	F	06/01/2006	BCP SECURITIES		4,230,000	4,000,000	4,299,500	4,298,593	0	(1,437)	0	(1,437)	0	4,297,156	0	(67,156)	(67,156)	176,042	05/21/2024	3FE
560904-AE-4	MALAYSIA	F	04/19/2006	MERRILL LYNCH CAPITAL MARKETS		2,181,780	2,000,000	2,469,400	2,255,248	0	(4,788)	0	(4,788)	0	2,250,459	0	(68,679)	(68,679)	69,514	06/01/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
593048-BN-0	UNITED MEXICAN STATES	F	04/10/2006	LEHMAN BROTHERS INC		3,468,000	3,000,000	3,087,000	3,077,597	0	(106)	0	(106)	0	3,077,491	0	390,509	390,509	69,740	12/30/2019	2FE
91086Q-AG-3	UNITED MEXICAN STATES	F	06/20/2006	Various		8,218,915	7,000,000	8,744,700	5,218,543	0	(2,568)	0	(2,568)	0	8,740,675	0	(521,760)	(521,760)	140,063	08/15/2031	2FE
91086Q-AH-1	UNITED MEXICAN STATES	F	04/25/2006	Various		6,437,750	6,000,000	6,143,000	6,143,495	0	(1,313)	0	(1,313)	0	6,142,183	0	295,567	295,567	127,917	01/14/2012	2FE
91086Q-AL-2	UNITED MEXICAN STATES	F	05/15/2006	SALOMON SMITH BARNEY		3,057,000	3,000,000	3,174,000	3,173,916	0	(1,972)	0	(1,972)	0	3,171,944	0	(114,944)	(114,944)	41,406	03/03/2015	2FE
715638-AS-1	REPUBLIC OF PERU	F	06/27/2006	Various		3,814,500	4,000,000	4,183,500	4,183,163	0	(1,152)	0	(1,152)	0	4,182,012	0	(367,512)	(367,512)	129,850	07/21/2025	3FE
731011-AM-4	POLAND	F	06/08/2006	MERRILL LYNCH CAPITAL MARKETS		4,134,000	4,000,000	4,300,000	4,290,922	0	(7,971)	0	(7,971)	0	4,282,950	0	(148,950)	(148,950)	111,111	07/03/2012	2FE
731011-AN-2	REPUBLIC OF POLAND	F	05/19/2006	CHASE SECURITIES		5,359,750	5,500,000	5,492,905	5,494,265	0	88	0	88	0	5,494,353	0	(134,603)	(134,603)	103,469	01/15/2014	2FE
836205-AD-6	REPUBLIC OF SOUTH AFRICA	F	05/18/2006	STANDARD NY SEC INC		4,722,000	4,000,000	4,770,000	0	0	(3,348)	0	(3,348)	0	4,766,652	0	(44,652)	(44,652)	141,667	06/23/2017	2FE
836205-AE-4	REPUBLIC OF SOUTH AFRICA	F	05/11/2006	STANDARD NY SEC INC		6,005,313	5,500,000	6,465,125	6,230,018	0	(26,994)	0	(26,994)	0	6,203,024	0	(197,711)	(197,711)	246,755	05/19/2009	2FE
50064F-AC-8	REPUBLIC OF KOREA	F	05/24/2006	Various		24,662,366	26,910,000	25,556,123	25,592,653	0	19,363	0	19,363	0	25,612,016	0	(949,650)	(949,650)	672,495	06/01/2013	1FE
50064F-AD-6	REPUBLIC OF KOREA	F	05/22/2006	CHASE SECURITIES		4,739,400	5,000,000	4,878,200	4,881,683	0	1,689	0	1,689	0	4,883,372	0	(143,972)	(143,972)	42,656	09/22/2014	1FE
900123-AY-6	REPUBLIC OF TURKEY	F	04/19/2006	CHASE SECURITIES		5,673,750	6,000,000	5,749,050	4,791,955	0	144	0	144	0	5,749,599	0	(75,849)	(75,849)	111,146	03/17/2036	3FE
1099999 - Bonds - All Other Governments						129,950,237	127,243,333	132,721,386	102,068,969	0	(48,186)	0	(48,186)	0	132,130,483	0	(2,180,246)	(2,180,246)	3,015,366	XXX	XXX
23871*-AA-6	DAVIES COUNTY KY SERIES 1980		04/01/2006	VARIOUS		130,611	0	2	0	0	0	0	0	0	0	0	130,611	130,611	0	12/01/2000	6Z
1799999 - Bonds - States, Territories and Possessions						130,611	0	2	0	0	0	0	0	0	0	0	130,611	130,611	0	XXX	XXX
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005		06/01/2006	CALLED @ 100		2,000,000	2,000,000	2,064,800	2,056,421	0	(1,886)	0	(1,886)	0	2,054,535	0	(54,535)	(54,535)	61,961	06/01/2015	2FE
672319-AZ-3	OAKLAND CA PENSION OBLIG 2001 TXBL		05/23/2006	LEHMAN BROTHERS INC		1,075,635	2,385,000	1,113,032	1,101,536	0	9,526	0	9,526	0	1,111,062	0	(35,427)	(35,427)	0	12/15/2019	1FE
796825-AW-7	SAN BERNARDINO CNTY CA FING PENSION 95		05/23/2006	UNION BANK OF SWITZERLAND		1,312,928	2,225,000	1,352,311	1,317,400	0	11,353	0	11,353	0	1,328,753	0	(15,825)	(15,825)	0	08/01/2015	1FE
798703-AN-4	SAN LUIS OBISPO CNTY CA PENSION 03A		05/23/2006	BANC AMERICA SECURITIES		5,241,467	5,815,000	5,815,000	5,364,861	0	4,400	0	4,400	0	5,369,261	0	(127,794)	(127,794)	62,334	09/01/2017	1FE
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2006	CALLED @ 100.0		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,602	06/01/2023	1FE
213309-KN-6	COOK CNTY IL CCSD NO 21 WHEELING 05 REF		05/23/2006	LEHMAN BROTHERS INC		3,195,788	3,375,000	3,371,558	3,250,868	0	1,025	0	1,025	0	3,251,893	0	(56,105)	(56,105)	86,133	12/01/2018	1FE
215219-GA-8	COOK CNTY IL SCH DIST NO 155 CALUMET 05B		05/23/2006	DAIN RAUSCHER INCORPORATED		995,722	1,725,000	1,054,958	1,001,466	0	8,645	0	8,645	0	1,010,111	0	(14,389)	(14,389)	0	12/01/2015	1FE
215219-GB-6	COOK CNTY IL SCH DIST NO 155 CALUMET 05B		05/23/2006	DAIN RAUSCHER INCORPORATED		936,020	1,725,000	1,003,191	942,730	0	8,195	0	8,195	0	950,925	0	(14,905)	(14,905)	0	12/01/2016	1FE
215219-GC-4	COOK CNTY IL SCH DIST NO 155 CALUMET 05B		05/23/2006	DAIN RAUSCHER INCORPORATED		874,299	1,725,000	953,597	888,755	0	7,753	0	7,753	0	896,508	0	(22,209)	(22,209)	0	12/01/2017	1FE
215219-GD-2	COOK CNTY IL SCH DIST NO 155 CALUMET 05B		05/23/2006	DAIN RAUSCHER INCORPORATED		650,613	1,370,000	719,634	665,998	0	5,820	0	5,820	0	671,818	0	(21,205)	(21,205)	0	12/01/2018	1FE
452151-LD-3	ILLINOIS ST G O PENSION TAXBLE 03 JUNE		05/23/2006	DAIN RAUSCHER INCORPORATED		1,936,012	2,195,000	2,034,963	1,977,783	0	2,118	0	2,118	0	1,979,900	0	(43,889)	(43,889)	46,415	06/01/2018	1FE
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04		04/01/2006	SCHEDULED REDEMPTION		141,133	141,133	141,133	141,133	0	0	0	0	0	141,133	0	0	0	4,375	10/01/2022	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2006	CALLED @ 100		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,068	06/01/2028	1FE
645913-AU-8	NEW JERSEY ECON ST PENSION TAXBLE 97B		05/23/2006	UNION BANK OF SWITZERLAND		2,863,150	5,000,000	3,006,550	2,905,400	0	24,511	0	24,511	0	2,929,911	0	(66,761)	(66,761)	0	02/15/2016	1FE
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A		05/23/2006	CITIGROUP GLOBAL MARKETS		2,015,520	4,080,000	2,110,462	2,065,820	0	17,615	0	17,615	0	2,083,434	0	(67,914)	(67,914)	0	06/30/2018	1FE
686053-CJ-6	OREGON SCH BRD PENSION OBLIG 03A		05/23/2006	LEHMAN BROTHERS INC		776,195	1,675,000	817,048	799,133	0	6,850	0	6,850	0	805,983	0	(29,788)	(29,788)	0	06/30/2019	1FE
708681-CD-1	PENNSYLVANIA CONV CTR AUTH 05 A REF		05/23/2006	MORGAN STANLEY DEAN WITTER		9,462,000	10,000,000	10,067,600	9,718,700	0	2,570	0	2,570	0	9,721,270	0	(259,270)	(259,270)	124,431	09/01/2019	1FE
2499999 - Bonds - Political Subdivisions						33,596,480	45,556,133	35,745,835	34,318,001	0	108,496	0	108,496	0	34,426,497	0	(830,017)	(830,017)	389,319	XXX	XXX
313401-EN-7	FED HOME LOAN MTG CORP #160036		06/01/2006	SCHEDULED REDEMPTION		1,390	1,390	1,347	1,382	0	8	0	8	0	1,390	0	0	0	30	01/01/2008	1
313401-EP-2	FED HOME LOAN MTG CORP #160037		06/01/2006	SCHEDULED REDEMPTION		912	912	884	906	0	6	0	6	0	912	0	0	0	19	01/01/2008	1
313401-EQ-0	FED HOME LOAN MTG CORP #160038		06/01/2006	SCHEDULED REDEMPTION		1,357	1,357	1,310	1,348	0	9	0	9	0	1,357	0	0	0	29	02/01/2008	1
313401-GD-7	FED HOME LOAN MTG CORP #160075		06/01/2006	SCHEDULED REDEMPTION		598	598	591	595	0	3	0	3	0	598	0	0	0	15	04/01/2009	1
313401-GW-5	FED HOME LOAN MTG CORP #160092		06/01/2006	SCHEDULED REDEMPTION		72	72	70	70	0	2	0	2	0	72	0	0	0	2	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		06/01/2006	SCHEDULED REDEMPTION		131	131	136	134	0	(4)	0	(4)	0	131	0	0	0	4	11/01/2009	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)
313401-JD-4	FED HOME LOAN MTG CORP #170019		06/01/2006	SCHEDULED REDEMPTION		1,233	1,233	1,191	1,225	0	8	0	8	0	1,233	0	0	0	26	02/01/2008	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		06/01/2006	SCHEDULED REDEMPTION		232	232	278	258	0	(26)	0	(26)	0	232	0	0	0	9	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		04/01/2006	SCHEDULED REDEMPTION		17	17	16	16	0	0	0	0	0	17	0	0	0	0	11/01/2010	1
313401-MS-7	FED HOME LOAN MTG CORP #170088		06/01/2006	SCHEDULED REDEMPTION		15	15	14	14	0	0	0	0	0	15	0	0	0	0	11/01/2013	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		06/01/2006	SCHEDULED REDEMPTION		102	102	100	99	0	3	0	3	0	102	0	0	0	3	05/01/2014	1
31340M-6U-4	FED HOME LOAN MTG CORP #181783		06/01/2006	SCHEDULED REDEMPTION		477	477	381	473	0	4	0	4	0	477	0	0	0	8	12/01/2008	1
31340Q-ZH-2	FED HOME LOAN MTG CORP #184344		06/01/2006	SCHEDULED REDEMPTION		236	236	203	223	0	13	0	13	0	236	0	0	0	6	10/01/2010	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		06/01/2006	SCHEDULED REDEMPTION		276	276	272	273	0	3	0	3	0	276	0	0	0	7	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		06/01/2006	SCHEDULED REDEMPTION		491	491	488	489	0	2	0	2	0	491	0	0	0	12	12/01/2009	1
31341K-W5-3	FED HOME LOAN MTG CORP #258768		06/01/2006	SCHEDULED REDEMPTION		553	553	546	550	0	3	0	3	0	553	0	0	0	14	02/01/2013	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		06/01/2006	SCHEDULED REDEMPTION		743	743	738	735	0	8	0	8	0	743	0	0	0	18	04/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		06/01/2006	SCHEDULED REDEMPTION		515	515	511	515	0	0	0	0	0	515	0	0	0	13	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		06/01/2006	SCHEDULED REDEMPTION		47	47	53	52	0	(5)	0	(5)	0	47	0	0	0	1	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		06/01/2006	SCHEDULED REDEMPTION		59	59	66	65	0	(7)	0	(7)	0	59	0	0	0	1	07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		05/01/2006	SCHEDULED REDEMPTION		123	123	114	101	0	23	0	23	0	123	0	0	0	3	12/01/2018	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2006	SCHEDULED REDEMPTION		205	205	201	193	0	12	0	12	0	205	0	0	0	5	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		06/01/2006	SCHEDULED REDEMPTION		45	45	44	42	0	3	0	3	0	45	0	0	0	1	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		06/01/2006	SCHEDULED REDEMPTION		46,171	46,171	49,512	49,450	0	(3,279)	0	(3,279)	0	46,171	0	0	0	1,270	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		06/01/2006	SCHEDULED REDEMPTION		38,725	38,725	37,197	37,258	0	1,467	0	1,467	0	38,725	0	0	0	471	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		06/01/2006	SCHEDULED REDEMPTION		6,395	6,395	6,088	6,098	0	297	0	297	0	6,395	0	0	0	71	09/01/2035	1
312908-WD-4	FED HOME LOAN MTG CORP 1202 F		06/01/2006	SCHEDULED REDEMPTION		22,770	22,770	21,256	22,609	0	161	0	161	0	22,770	0	0	0	352	02/15/2007	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		06/01/2006	SCHEDULED REDEMPTION		361,788	361,788	327,741	351,472	0	10,316	0	10,316	0	361,788	0	0	0	5,960	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		06/01/2006	SCHEDULED REDEMPTION		480,785	480,785	447,194	474,481	0	6,304	0	6,304	0	480,785	0	0	0	8,769	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		06/01/2006	SCHEDULED REDEMPTION		226,920	226,920	205,463	219,102	0	7,818	0	7,818	0	226,920	0	0	0	3,876	09/15/2022	1
312914-E4-2	FED HOME LOAN MTG CORP 1471 G		06/01/2006	SCHEDULED REDEMPTION		449,301	449,301	443,544	448,645	0	656	0	656	0	449,301	0	0	0	6,999	03/15/2008	1
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH		06/01/2006	SCHEDULED REDEMPTION		411,284	411,284	393,800	408,911	0	2,373	0	2,373	0	411,284	0	0	0	5,688	04/15/2008	1
312915-GS-4	FED HOME LOAN MTG CORP 1499 PH		06/01/2006	SCHEDULED REDEMPTION		523,399	523,399	510,968	522,446	0	953	0	953	0	523,399	0	0	0	7,490	01/15/2023	1
312916-RH-4	FED HOME LOAN MTG CORP 1539 PL		06/01/2006	SCHEDULED REDEMPTION		553,962	553,962	532,929	552,636	0	1,326	0	1,326	0	553,962	0	0	0	7,951	05/15/2008	1
312916-SA-8	FED HOME LOAN MTG CORP 1540 E		06/01/2006	SCHEDULED REDEMPTION		552,568	552,568	550,348	552,404	0	164	0	164	0	552,568	0	0	0	8,282	04/15/2013	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		06/01/2006	SCHEDULED REDEMPTION		2,027,039	2,027,039	2,013,924	2,025,864	0	1,175	0	1,175	0	2,027,039	0	0	0	29,254	08/15/2008	1
3133T0-6H-2	FED HOME LOAN MTG CORP 1580 P		06/01/2006	SCHEDULED REDEMPTION		146,100	146,100	139,331	145,470	0	630	0	630	0	146,100	0	0	0	2,114	09/15/2008	1
3133T1-4X-7	FED HOME LOAN MTG CORP 1614 J		05/01/2006	SCHEDULED REDEMPTION		171,432	171,432	172,986	171,454	0	(23)	0	(23)	0	171,432	0	0	0	1,411	11/15/2022	1
3133T4-LD-6	FED HOME LOAN MTG CORP 1692 PJ		06/01/2006	SCHEDULED REDEMPTION		227,396	227,396	207,570	225,403	0	1,993	0	1,993	0	227,396	0	0	0	3,229	04/15/2023	1

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3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		06/01/2006	SCHEDULED REDEMPTION		196,825	196,825	170,626	184,360	0	12,465	0	12,465	0	196,825	0	0	0	3,114	04/15/2024	1
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		06/01/2006	SCHEDULED REDEMPTION		488,804	488,804	383,241	459,499	0	29,305	0	29,305	0	488,804	0	0	0	7,421	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		06/01/2006	SCHEDULED REDEMPTION		223	223	236	243	0	(19)	0	(19)	0	223	0	0	0	5	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2006	SCHEDULED REDEMPTION		213	213	225	232	0	(19)	0	(19)	0	213	0	0	0	4	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		06/01/2006	SCHEDULED REDEMPTION		621	621	637	636	0	(15)	0	(15)	0	621	0	0	0	8	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2006	SCHEDULED REDEMPTION		175	175	180	179	0	(4)	0	(4)	0	175	0	0	0	3	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		06/01/2006	SCHEDULED REDEMPTION		90	90	92	92	0	(2)	0	(2)	0	90	0	0	0	1	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		06/01/2006	SCHEDULED REDEMPTION		3,316	3,316	3,388	3,385	0	(70)	0	(70)	0	3,316	0	0	0	39	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		06/01/2006	SCHEDULED REDEMPTION		4,252	4,252	4,345	4,342	0	(90)	0	(90)	0	4,252	0	0	0	57	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		06/01/2006	SCHEDULED REDEMPTION		760,007	760,007	786,726	779,544	0	(19,537)	0	(19,537)	0	760,007	0	0	0	9,586	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		06/01/2006	SCHEDULED REDEMPTION		221,761	221,761	224,394	223,894	0	(2,133)	0	(2,133)	0	221,761	0	0	0	2,334	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		06/01/2006	SCHEDULED REDEMPTION		13,600	13,600	13,467	13,476	0	124	0	124	0	13,600	0	0	0	161	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		06/01/2006	SCHEDULED REDEMPTION		28,437	28,437	29,058	29,037	0	(599)	0	(599)	0	28,437	0	0	0	295	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		06/01/2006	SCHEDULED REDEMPTION		73,579	73,579	75,076	75,030	0	(1,451)	0	(1,451)	0	73,579	0	0	0	868	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		06/01/2006	SCHEDULED REDEMPTION		384	384	393	392	0	(8)	0	(8)	0	384	0	0	0	5	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		06/01/2006	SCHEDULED REDEMPTION		1,751	1,751	1,790	1,788	0	(36)	0	(36)	0	1,751	0	0	0	26	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2006	SCHEDULED REDEMPTION		8,007	8,007	7,756	7,770	0	238	0	238	0	8,007	0	0	0	82	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		06/01/2006	SCHEDULED REDEMPTION		13,768	13,768	14,048	14,039	0	(272)	0	(272)	0	13,768	0	0	0	206	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		06/01/2006	SCHEDULED REDEMPTION		8,626	8,626	8,817	8,811	0	(186)	0	(186)	0	8,626	0	0	0	127	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		06/01/2006	SCHEDULED REDEMPTION		18,881	18,881	19,265	19,253	0	(373)	0	(373)	0	18,881	0	0	0	204	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		06/01/2006	SCHEDULED REDEMPTION		3,038	3,038	3,104	3,100	0	(62)	0	(62)	0	3,038	0	0	0	44	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		06/01/2006	SCHEDULED REDEMPTION		10,796	10,796	11,032	11,016	0	(220)	0	(220)	0	10,796	0	0	0	161	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		06/01/2006	SCHEDULED REDEMPTION		46,443	46,443	47,457	47,388	0	(945)	0	(945)	0	46,443	0	0	0	694	09/01/2034	1
31297E-J7-2	FED HOME LOAN MTG CORP GOLD #A26586		06/01/2006	SCHEDULED REDEMPTION		672,095	672,095	696,564	691,731	0	(19,635)	0	(19,635)	0	672,095	0	0	0	9,358	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		06/01/2006	SCHEDULED REDEMPTION		57,680	57,680	58,940	58,850	0	(1,170)	0	(1,170)	0	57,680	0	0	0	707	10/01/2034	1
31297F-ZP-1	FED HOME LOAN MTG CORP GOLD #A27950		06/01/2006	SCHEDULED REDEMPTION		788,464	788,464	804,233	801,589	0	(13,125)	0	(13,125)	0	788,464	0	0	0	9,876	11/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2006	SCHEDULED REDEMPTION		8,402	8,402	8,320	8,329	0	73	0	73	0	8,402	0	0	0	100	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2006	SCHEDULED REDEMPTION		30,639	30,639	29,677	29,748	0	890	0	890	0	30,639	0	0	0	258	03/01/2035	1
31297M-RB-6	FED HOME LOAN MTG CORP GOLD #A32282		06/01/2006	SCHEDULED REDEMPTION		103,956	103,956	105,353	105,217	0	(1,261)	0	(1,261)	0	103,956	0	0	0	1,423	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		06/01/2006	SCHEDULED REDEMPTION		553	553	565	564	0	(11)	0	(11)	0	553	0	0	0	7	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		06/01/2006	SCHEDULED REDEMPTION		31,888	31,888	32,323	32,321	0	(433)	0	(433)	0	31,888	0	0	0	383	08/01/2035	1
31297N-LH-7	FED HOME LOAN MTG CORP GOLD #A33028		06/01/2006	SCHEDULED REDEMPTION		25,121	25,121	25,456	25,454	0	(333)	0	(333)	0	25,121	0	0	0	317	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		06/01/2006	SCHEDULED REDEMPTION		6,739	6,739	6,886	6,876	0	(137)	0	(137)	0	6,739	0	0	0	85	01/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31297Q-UQ-0	FED HOME LOAN MTG CORP GOLD #A35091		06/01/2006	SCHEDULED REDEMPTION		10,909	10,909	11,074	11,074	0	(165)	0	(165)	0	10,909	0	0	0	104	05/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		06/01/2006	SCHEDULED REDEMPTION		26,081	26,081	26,421	26,420	0	(339)	0	(339)	0	26,081	0	0	0	356	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		06/01/2006	SCHEDULED REDEMPTION		63,906	63,906	64,879	64,875	0	(970)	0	(970)	0	63,906	0	0	0	872	08/01/2035	1
31297S-HL-2	FED HOME LOAN MTG CORP GOLD #A36535		03/01/2006	VARIOUS		(23)	(23)	(23)	(22)	0	0	0	0	0	(23)	0	0	0	0	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		06/01/2006	SCHEDULED REDEMPTION		6,841	6,841	6,932	6,931	0	(90)	0	(90)	0	6,841	0	0	0	86	08/01/2035	1
31297S-2F-1	FED HOME LOAN MTG CORP GOLD #A37074		06/01/2006	SCHEDULED REDEMPTION		25,124	25,124	23,920	23,956	0	1,168	0	1,168	0	25,124	0	0	0	220	09/01/2035	1
31297T-LH-4	FED HOME LOAN MTG CORP GOLD #A37528		06/01/2006	SCHEDULED REDEMPTION		11,787	11,787	11,222	11,241	0	546	0	546	0	11,787	0	0	0	140	09/01/2035	1
31297T-P9-8	FED HOME LOAN MTG CORP GOLD #A37648		06/01/2006	SCHEDULED REDEMPTION		132,514	132,514	131,256	131,273	0	1,241	0	1,241	0	132,514	0	0	0	1,411	09/01/2035	1
31297T-TU-7	FED HOME LOAN MTG CORP GOLD #A37763		06/01/2006	SCHEDULED REDEMPTION		3,228	3,228	3,277	3,277	0	(49)	0	(49)	0	3,228	0	0	0	36	09/01/2035	1
31297T-3A-9	FED HOME LOAN MTG CORP GOLD #A37993		06/01/2006	SCHEDULED REDEMPTION		44,227	44,227	42,108	42,170	0	2,057	0	2,057	0	44,227	0	0	0	544	10/01/2035	1
31297U-K7-4	FED HOME LOAN MTG CORP GOLD #A38418		06/01/2006	SCHEDULED REDEMPTION		28,327	28,327	26,969	27,010	0	1,317	0	1,317	0	28,327	0	0	0	305	10/01/2035	1
31297U-T7-5	FED HOME LOAN MTG CORP GOLD #A38674		06/01/2006	SCHEDULED REDEMPTION		31,731	31,731	30,210	30,256	0	1,475	0	1,475	0	31,731	0	0	0	326	10/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		06/01/2006	SCHEDULED REDEMPTION		1,949	1,949	1,972	1,971	0	(22)	0	(22)	0	1,949	0	0	0	25	05/01/2035	1
31297V-EV-6	FED HOME LOAN MTG CORP GOLD #A39148		06/01/2006	SCHEDULED REDEMPTION		21,086	21,086	20,075	20,106	0	980	0	980	0	21,086	0	0	0	190	10/01/2035	1
31297V-TC-2	FED HOME LOAN MTG CORP GOLD #A39547		06/01/2006	SCHEDULED REDEMPTION		24,858	24,858	23,666	23,702	0	1,155	0	1,155	0	24,858	0	0	0	306	11/01/2035	1
3128K0-J4-6	FED HOME LOAN MTG CORP GOLD #A40283		06/01/2006	SCHEDULED REDEMPTION		11,226	11,226	11,382	11,380	0	(153)	0	(153)	0	11,226	0	0	0	150	12/01/2035	1
3128K0-J8-7	FED HOME LOAN MTG CORP GOLD #A40287		06/01/2006	SCHEDULED REDEMPTION		128,469	128,469	130,255	130,223	0	(1,754)	0	(1,754)	0	128,469	0	0	0	1,920	12/01/2035	1
3128K0-MZ-3	FED HOME LOAN MTG CORP GOLD #A40376		06/01/2006	SCHEDULED REDEMPTION		10,497	10,497	10,616	10,615	0	(118)	0	(118)	0	10,497	0	0	0	127	12/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		06/01/2006	SCHEDULED REDEMPTION		3,229	3,229	3,266	3,266	0	(36)	0	(36)	0	3,229	0	0	0	40	12/01/2035	1
3128K1-KV-2	FED HOME LOAN MTG CORP GOLD #A41208		06/01/2006	SCHEDULED REDEMPTION		187,328	187,328	189,904	189,857	0	(2,529)	0	(2,529)	0	187,328	0	0	0	2,109	01/01/2036	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		06/01/2006	SCHEDULED REDEMPTION		233	233	235	235	0	(3)	0	(3)	0	233	0	0	0	3	01/01/2036	1
3128K1-TU-5	FED HOME LOAN MTG CORP GOLD #A41463		06/01/2006	SCHEDULED REDEMPTION		6,585	6,585	6,660	6,659	0	(74)	0	(74)	0	6,585	0	0	0	65	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		06/01/2006	SCHEDULED REDEMPTION		17,879	17,879	18,127	18,127	0	(248)	0	(248)	0	17,879	0	0	0	238	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		06/01/2006	SCHEDULED REDEMPTION		3,192	3,192	3,241	3,241	0	(48)	0	(48)	0	3,192	0	0	0	39	01/01/2036	1
3128K1-Z3-8	FED HOME LOAN MTG CORP GOLD #A41662		06/01/2006	SCHEDULED REDEMPTION		694	694	705	705	0	(11)	0	(11)	0	694	0	0	0	8	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		06/01/2006	SCHEDULED REDEMPTION		2,558	2,558	2,597	2,597	0	(39)	0	(39)	0	2,558	0	0	0	32	01/01/2036	1
3128K1-4B-4	FED HOME LOAN MTG CORP GOLD #A41718		06/01/2006	SCHEDULED REDEMPTION		978	978	989	989	0	(11)	0	(11)	0	978	0	0	0	12	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		06/01/2006	SCHEDULED REDEMPTION		21,589	21,589	21,903	21,902	0	(313)	0	(313)	0	21,589	0	0	0	293	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		06/01/2006	SCHEDULED REDEMPTION		40,415	40,415	40,989	40,987	0	(572)	0	(572)	0	40,415	0	0	0	473	01/01/2036	1
3128K2-D7-1	FED HOME LOAN MTG CORP GOLD #A41926		06/01/2006	SCHEDULED REDEMPTION		4,500	4,500	4,566	4,566	0	(66)	0	(66)	0	4,500	0	0	0	53	01/01/2036	1
3128K2-E9-6	FED HOME LOAN MTG CORP GOLD #A41960		06/01/2006	SCHEDULED REDEMPTION		4,885	4,885	4,940	4,940	0	(55)	0	(55)	0	4,885	0	0	0	66	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		06/01/2006	SCHEDULED REDEMPTION		13,849	13,849	14,060	14,059	0	(210)	0	(210)	0	13,849	0	0	0	169	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		06/01/2006	SCHEDULED REDEMPTION		11,615	11,615	11,791	11,791	0	(176)	0	(176)	0	11,615	0	0	0	152	01/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128K2-JU-4	FED HOME LOAN MTG CORP GOLD #A42075		06/01/2006	SCHEDULED REDEMPTION		1,637	1,637	1,655	1,655	0	(18)	0	(18)	0	1,637	0	0	0	20	01/01/2036	1
3128K2-JV-2	FED HOME LOAN MTG CORP GOLD #A42076		06/01/2006	SCHEDULED REDEMPTION		7,383	7,383	7,485	7,485	0	(102)	0	(102)	0	7,383	0	0	0	88	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2006	SCHEDULED REDEMPTION		13,529	13,529	13,712	13,712	0	(183)	0	(183)	0	13,529	0	0	0	162	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		06/01/2006	SCHEDULED REDEMPTION		3,689	3,689	3,736	3,736	0	(47)	0	(47)	0	3,689	0	0	0	45	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		06/01/2006	SCHEDULED REDEMPTION		10,740	10,740	10,880	10,880	0	(139)	0	(139)	0	10,740	0	0	0	146	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		06/01/2006	SCHEDULED REDEMPTION		17,539	17,539	17,805	17,804	0	(266)	0	(266)	0	17,539	0	0	0	234	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		06/01/2006	SCHEDULED REDEMPTION		13,136	13,136	13,336	13,336	0	(199)	0	(199)	0	13,136	0	0	0	156	01/01/2036	1
3128K2-PK-9	FED HOME LOAN MTG CORP GOLD #A42226		06/01/2006	SCHEDULED REDEMPTION		1,316	1,316	1,333	1,333	0	(17)	0	(17)	0	1,316	0	0	0	16	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		06/01/2006	SCHEDULED REDEMPTION		1,690	1,690	1,709	1,709	0	(19)	0	(19)	0	1,690	0	0	0	21	02/01/2036	1
3128K2-PY-9	FED HOME LOAN MTG CORP GOLD #A42239		06/01/2006	SCHEDULED REDEMPTION		25,002	25,002	25,382	25,381	0	(379)	0	(379)	0	25,002	0	0	0	291	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		06/01/2006	SCHEDULED REDEMPTION		2,894	2,894	2,938	2,938	0	(44)	0	(44)	0	2,894	0	0	0	35	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		06/01/2006	SCHEDULED REDEMPTION		26,589	26,589	26,935	26,934	0	(345)	0	(345)	0	26,589	0	0	0	362	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		06/01/2006	SCHEDULED REDEMPTION		7,094	7,094	7,178	7,177	0	(83)	0	(83)	0	7,094	0	0	0	92	02/01/2036	1
3128K2-R2-7	FED HOME LOAN MTG CORP GOLD #A42305		06/01/2006	SCHEDULED REDEMPTION		3,672	3,672	3,714	3,714	0	(41)	0	(41)	0	3,672	0	0	0	37	01/01/2036	1
3128K2-S9-1	FED HOME LOAN MTG CORP GOLD #A42344		06/01/2006	SCHEDULED REDEMPTION		5,245	5,245	5,318	5,318	0	(73)	0	(73)	0	5,245	0	0	0	65	02/01/2036	1
3128K2-VE-6	FED HOME LOAN MTG CORP GOLD #A42413		06/01/2006	SCHEDULED REDEMPTION		747	747	755	755	0	(8)	0	(8)	0	747	0	0	0	9	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		06/01/2006	SCHEDULED REDEMPTION		19,986	19,986	20,240	20,239	0	(254)	0	(254)	0	19,986	0	0	0	254	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		06/01/2006	SCHEDULED REDEMPTION		739	739	751	751	0	(11)	0	(11)	0	739	0	0	0	9	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		06/01/2006	SCHEDULED REDEMPTION		1,094	1,094	1,111	1,111	0	(17)	0	(17)	0	1,094	0	0	0	14	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		06/01/2006	SCHEDULED REDEMPTION		2,531	2,531	2,570	2,570	0	(38)	0	(38)	0	2,531	0	0	0	31	01/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		06/01/2006	SCHEDULED REDEMPTION		74,598	74,598	76,227	76,080	0	(1,482)	0	(1,482)	0	74,598	0	0	0	980	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		06/01/2006	SCHEDULED REDEMPTION		19,077	19,077	19,316	19,315	0	(238)	0	(238)	0	19,077	0	0	0	181	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		06/01/2006	SCHEDULED REDEMPTION		10,944	10,944	11,068	11,068	0	(124)	0	(124)	0	10,944	0	0	0	137	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		06/01/2006	SCHEDULED REDEMPTION		13,045	13,045	13,215	13,214	0	(169)	0	(169)	0	13,045	0	0	0	174	08/01/2035	1
3128K7-XU-7	FED HOME LOAN MTG CORP GOLD #A46991		06/01/2006	SCHEDULED REDEMPTION		1,492	1,492	1,420	1,422	0	69	0	69	0	1,492	0	0	0	17	09/01/2035	1
3128K7-3H-9	FED HOME LOAN MTG CORP GOLD #A47100		06/01/2006	SCHEDULED REDEMPTION		5,635	5,635	5,365	5,373	0	262	0	262	0	5,635	0	0	0	65	09/01/2035	1
3128K7-3Y-2	FED HOME LOAN MTG CORP GOLD #A47115		06/01/2006	SCHEDULED REDEMPTION		4,877	4,877	4,643	4,650	0	227	0	227	0	4,877	0	0	0	54	09/01/2035	1
3128K7-4Q-8	FED HOME LOAN MTG CORP GOLD #A47131		06/01/2006	SCHEDULED REDEMPTION		3,723	3,723	3,545	3,550	0	173	0	173	0	3,723	0	0	0	41	10/01/2035	1
3128K7-5J-3	FED HOME LOAN MTG CORP GOLD #A47149		06/01/2006	SCHEDULED REDEMPTION		5,564	5,564	5,297	5,305	0	258	0	258	0	5,564	0	0	0	62	10/01/2035	1
3128K8-AX-4	FED HOME LOAN MTG CORP GOLD #A47222		06/01/2006	SCHEDULED REDEMPTION		10,937	10,937	10,413	10,428	0	509	0	509	0	10,937	0	0	0	116	10/01/2035	1
3128K8-J4-9	FED HOME LOAN MTG CORP GOLD #A47483		06/01/2006	SCHEDULED REDEMPTION		24,817	24,817	25,195	25,194	0	(377)	0	(377)	0	24,817	0	0	0	300	10/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		06/01/2006	SCHEDULED REDEMPTION		19,756	19,756	20,026	20,025	0	(269)	0	(269)	0	19,756	0	0	0	224	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		06/01/2006	SCHEDULED REDEMPTION		21,268	21,268	21,509	21,508	0	(240)	0	(240)	0	21,268	0	0	0	199	01/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		06/01/2006	Various		3,341	3,341	3,391	(101)	0	3,442	0	3,442	0	3,341	0	0	0	48	01/01/2036	1
3128K9-AP-9	FED HOME LOAN MTG CORP GOLD #A48114		06/01/2006	SCHEDULED REDEMPTION		2,489	2,489	2,517	2,517	0	(28)	0	(28)	0	2,489	0	0	0	31	01/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		06/01/2006	SCHEDULED REDEMPTION		393	393	379	380	0	12	0	12	0	393	0	0	0	4	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		06/01/2006	SCHEDULED REDEMPTION		21,439	21,439	20,678	20,771	0	667	0	667	0	21,439	0	0	0	193	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		06/01/2006	SCHEDULED REDEMPTION		507	507	489	491	0	16	0	16	0	507	0	0	0	4	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		06/01/2006	SCHEDULED REDEMPTION		2,843	2,843	2,748	2,758	0	85	0	85	0	2,843	0	0	0	25	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		06/01/2006	SCHEDULED REDEMPTION		4,845	4,845	4,676	4,694	0	151	0	151	0	4,845	0	0	0	45	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		06/01/2006	SCHEDULED REDEMPTION		20,364	20,364	19,652	19,729	0	635	0	635	0	20,364	0	0	0	178	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		06/01/2006	SCHEDULED REDEMPTION		234	234	263	262	0	(28)	0	(28)	0	234	0	0	0	5	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2006	SCHEDULED REDEMPTION		3,183	3,183	3,843	3,835	0	(652)	0	(652)	0	3,183	0	0	0	67	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2006	SCHEDULED REDEMPTION		4,140	4,140	4,378	4,417	0	(277)	0	(277)	0	4,140	0	0	0	78	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		06/01/2006	SCHEDULED REDEMPTION		7,850	7,850	7,740	7,740	0	110	0	110	0	7,850	0	0	0	110	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		06/01/2006	SCHEDULED REDEMPTION		12,618	12,618	12,752	12,747	0	(129)	0	(129)	0	12,618	0	0	0	196	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		06/01/2006	SCHEDULED REDEMPTION		3,438	3,438	3,498	3,496	0	(58)	0	(58)	0	3,438	0	0	0	53	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		06/01/2006	SCHEDULED REDEMPTION		69	69	69	69	0	(1)	0	(1)	0	69	0	0	0	1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		06/01/2006	SCHEDULED REDEMPTION		247	247	249	249	0	(2)	0	(2)	0	247	0	0	0	4	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2006	SCHEDULED REDEMPTION		2,780	2,780	2,887	2,874	0	(94)	0	(94)	0	2,780	0	0	0	47	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2006	SCHEDULED REDEMPTION		1,507	1,507	1,551	1,555	0	(48)	0	(48)	0	1,507	0	0	0	24	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2006	SCHEDULED REDEMPTION		1,664	1,664	1,735	1,756	0	(92)	0	(92)	0	1,664	0	0	0	37	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		06/01/2006	SCHEDULED REDEMPTION		74	74	73	73	0	1	0	1	0	74	0	0	0	1	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		06/01/2006	SCHEDULED REDEMPTION		1,236	1,236	1,248	1,247	0	(10)	0	(10)	0	1,236	0	0	0	19	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		06/01/2006	SCHEDULED REDEMPTION		132,587	132,587	134,440	134,187	0	(1,600)	0	(1,600)	0	132,587	0	0	0	2,005	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2006	SCHEDULED REDEMPTION		187	187	193	192	0	(4)	0	(4)	0	187	0	0	0	4	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2006	SCHEDULED REDEMPTION		16,383	16,383	16,586	16,549	0	(166)	0	(166)	0	16,383	0	0	0	270	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2006	SCHEDULED REDEMPTION		2,014	2,014	2,075	2,061	0	(47)	0	(47)	0	2,014	0	0	0	29	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2006	SCHEDULED REDEMPTION		6,526	6,526	6,434	6,453	0	73	0	73	0	6,526	0	0	0	94	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		06/01/2006	SCHEDULED REDEMPTION		2,005	2,005	1,977	1,984	0	20	0	20	0	2,005	0	0	0	29	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		06/01/2006	SCHEDULED REDEMPTION		1,775	1,775	1,794	1,789	0	(14)	0	(14)	0	1,775	0	0	0	26	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		06/01/2006	SCHEDULED REDEMPTION		932	932	956	953	0	(21)	0	(21)	0	932	0	0	0	12	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		06/01/2006	SCHEDULED REDEMPTION		28,313	28,313	28,637	28,632	0	(319)	0	(319)	0	28,313	0	0	0	345	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		06/01/2006	SCHEDULED REDEMPTION		32,076	32,076	32,537	30,970	0	1,106	0	1,106	0	32,076	0	0	0	383	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		06/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		06/01/2006	SCHEDULED REDEMPTION		2,665	2,665	2,570	2,577	0	88	0	88	0	2,665	0	0	0	33	11/01/2028	1

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2006	SCHEDULED REDEMPTION		155	155	149	150	0	5	0	5	0	155	0	0	0	2	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		06/01/2006	SCHEDULED REDEMPTION		3,251	3,251	3,135	3,155	0	95	0	95	0	3,251	0	0	0	40	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		06/01/2006	SCHEDULED REDEMPTION		160	160	165	165	0	(4)	0	(4)	0	160	0	0	0	2	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		06/01/2006	SCHEDULED REDEMPTION		49	49	48	48	0	1	0	1	0	49	0	0	0	1	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		06/01/2006	SCHEDULED REDEMPTION		306	306	284	285	0	21	0	21	0	306	0	0	0	4	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		06/01/2006	SCHEDULED REDEMPTION		1,052	1,052	985	986	0	66	0	66	0	1,052	0	0	0	15	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		06/01/2006	SCHEDULED REDEMPTION		395	395	372	373	0	22	0	22	0	395	0	0	0	6	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		06/01/2006	SCHEDULED REDEMPTION		251	251	247	247	0	4	0	4	0	251	0	0	0	3	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		06/01/2006	SCHEDULED REDEMPTION		499	499	466	467	0	33	0	33	0	499	0	0	0	7	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		06/01/2006	SCHEDULED REDEMPTION		340	340	317	318	0	21	0	21	0	340	0	0	0	5	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		06/01/2006	SCHEDULED REDEMPTION		1,255	1,255	1,170	1,173	0	82	0	82	0	1,255	0	0	0	20	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		06/01/2006	SCHEDULED REDEMPTION		868	868	813	814	0	54	0	54	0	868	0	0	0	13	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2006	SCHEDULED REDEMPTION		545	545	538	538	0	8	0	8	0	545	0	0	0	7	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		06/01/2006	SCHEDULED REDEMPTION		504	504	497	497	0	7	0	7	0	504	0	0	0	7	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		06/01/2006	SCHEDULED REDEMPTION		569	569	531	531	0	38	0	38	0	569	0	0	0	8	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		06/01/2006	SCHEDULED REDEMPTION		108	108	109	109	0	(1)	0	(1)	0	108	0	0	0	2	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		06/01/2006	SCHEDULED REDEMPTION		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		06/01/2006	SCHEDULED REDEMPTION		12	12	12	12	0	0	0	0	0	12	0	0	0	0	07/01/2029	1
31293T-E6-0	FED HOME LOAN MTG CORP GOLD #C29157		06/01/2006	SCHEDULED REDEMPTION		80,079	80,079	80,845	80,820	0	(741)	0	(741)	0	80,079	0	0	0	1,400	07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		06/01/2006	SCHEDULED REDEMPTION		1,086	1,086	1,097	1,096	0	(10)	0	(10)	0	1,086	0	0	0	19	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		06/01/2006	SCHEDULED REDEMPTION		10,000	10,000	10,175	10,160	0	(161)	0	(161)	0	10,000	0	0	0	175	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		06/01/2006	SCHEDULED REDEMPTION		168	168	170	170	0	(2)	0	(2)	0	168	0	0	0	2	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		06/01/2006	SCHEDULED REDEMPTION		266	266	272	272	0	(7)	0	(7)	0	266	0	0	0	5	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		06/01/2006	SCHEDULED REDEMPTION		93	93	94	94	0	(1)	0	(1)	0	93	0	0	0	1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2006	SCHEDULED REDEMPTION		8	8	9	9	0	0	0	0	0	8	0	0	0	0	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		06/01/2006	SCHEDULED REDEMPTION		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	2	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		06/01/2006	SCHEDULED REDEMPTION		117	117	119	119	0	(1)	0	(1)	0	117	0	0	0	2	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		06/01/2006	SCHEDULED REDEMPTION		44	44	42	42	0	2	0	2	0	44	0	0	0	1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		06/01/2006	SCHEDULED REDEMPTION		137	137	139	139	0	(1)	0	(1)	0	137	0	0	0	2	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		06/01/2006	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	13	0	0	0	0	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		06/01/2006	SCHEDULED REDEMPTION		669	669	675	675	0	(6)	0	(6)	0	669	0	0	0	12	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		06/01/2006	SCHEDULED REDEMPTION		57	57	57	57	0	(1)	0	(1)	0	57	0	0	0	1	02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		06/01/2006	SCHEDULED REDEMPTION		3,442	3,442	3,285	3,247	0	195	0	195	0	3,442	0	0	0	48	03/01/2030	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)
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		06/01/2006	SCHEDULED REDEMPTION		261	261	264	263	0	(2)	0	(2)	0	261	0	0	0	3	04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2006	SCHEDULED REDEMPTION		114	114	119	121	0	(7)	0	(7)	0	114	0	0	0	2	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		06/01/2006	SCHEDULED REDEMPTION		77	77	74	74	0	3	0	3	0	77	0	0	0	1	04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		06/01/2006	SCHEDULED REDEMPTION		370	370	377	377	0	(6)	0	(6)	0	370	0	0	0	6	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		06/01/2006	SCHEDULED REDEMPTION		18,541	18,541	18,281	18,284	0	256	0	256	0	18,541	0	0	0	296	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2006	SCHEDULED REDEMPTION		2,420	2,420	2,523	2,558	0	(137)	0	(137)	0	2,420	0	0	0	52	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		06/01/2006	SCHEDULED REDEMPTION		126	126	131	134	0	(8)	0	(8)	0	126	0	0	0	3	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		06/01/2006	SCHEDULED REDEMPTION		22	22	21	21	0	1	0	1	0	22	0	0	0	0	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		06/01/2006	SCHEDULED REDEMPTION		1,677	1,677	1,693	1,693	0	(16)	0	(16)	0	1,677	0	0	0	21	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		06/01/2006	SCHEDULED REDEMPTION		9,580	9,580	10,104	10,089	0	(510)	0	(510)	0	9,580	0	0	0	167	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		06/01/2006	SCHEDULED REDEMPTION		111	111	118	117	0	(6)	0	(6)	0	111	0	0	0	2	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		06/01/2006	SCHEDULED REDEMPTION		162	162	165	165	0	(3)	0	(3)	0	162	0	0	0	3	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		06/01/2006	SCHEDULED REDEMPTION		60	60	62	65	0	(5)	0	(5)	0	60	0	0	0	1	01/01/2031	1
31298J-CN-2	FED HOME LOAN MTG CORP GOLD #C49077		06/01/2006	SCHEDULED REDEMPTION		4,657	4,657	4,592	4,598	0	60	0	60	0	4,657	0	0	0	51	03/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		06/01/2006	SCHEDULED REDEMPTION		855	855	834	836	0	19	0	19	0	855	0	0	0	11	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		06/01/2006	SCHEDULED REDEMPTION		1,626	1,626	1,586	1,590	0	37	0	37	0	1,626	0	0	0	22	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		06/01/2006	SCHEDULED REDEMPTION		2,731	2,731	2,757	2,755	0	(25)	0	(25)	0	2,731	0	0	0	38	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		06/01/2006	SCHEDULED REDEMPTION		8	8	7	7	0	0	0	0	0	8	0	0	0	0	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		06/01/2006	SCHEDULED REDEMPTION		314	314	310	310	0	4	0	4	0	314	0	0	0	5	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		06/01/2006	SCHEDULED REDEMPTION		111	111	113	113	0	(2)	0	(2)	0	111	0	0	0	2	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2006	SCHEDULED REDEMPTION		5,106	5,106	5,034	5,038	0	68	0	68	0	5,106	0	0	0	74	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		06/01/2006	SCHEDULED REDEMPTION		37,733	37,733	37,204	37,261	0	472	0	472	0	37,733	0	0	0	544	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		06/01/2006	SCHEDULED REDEMPTION		466	466	489	488	0	(22)	0	(22)	0	466	0	0	0	7	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		06/01/2006	SCHEDULED REDEMPTION		868	868	856	857	0	11	0	11	0	868	0	0	0	13	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		06/01/2006	SCHEDULED REDEMPTION		63	63	62	62	0	1	0	1	0	63	0	0	0	1	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		06/01/2006	SCHEDULED REDEMPTION		7,509	7,509	7,919	7,907	0	(398)	0	(398)	0	7,509	0	0	0	131	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		06/01/2006	SCHEDULED REDEMPTION		13,807	13,807	14,050	14,042	0	(235)	0	(235)	0	13,807	0	0	0	218	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2006	SCHEDULED REDEMPTION		15,341	15,341	15,126	15,128	0	213	0	213	0	15,341	0	0	0	237	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		06/01/2006	SCHEDULED REDEMPTION		736	736	725	726	0	9	0	9	0	736	0	0	0	8	09/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2006	SCHEDULED REDEMPTION		11,409	11,409	11,249	11,256	0	153	0	153	0	11,409	0	0	0	172	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		06/01/2006	SCHEDULED REDEMPTION		22	22	21	21	0	0	0	0	0	22	0	0	0	0	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		06/01/2006	SCHEDULED REDEMPTION		53	53	52	52	0	1	0	1	0	53	0	0	0	1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2006	SCHEDULED REDEMPTION		760	760	768	767	0	(6)	0	(6)	0	760	0	0	0	13	10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		06/01/2006	SCHEDULED REDEMPTION		84	84	88	88	0	(4)	0	(4)	0	84	0	0	0	1	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		06/01/2006	SCHEDULED REDEMPTION		317	317	313	313	0	4	0	4	0	317	0	0	0	5	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		06/01/2006	SCHEDULED REDEMPTION		48	48	47	47	0	1	0	1	0	48	0	0	0	1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		06/01/2006	SCHEDULED REDEMPTION		124	124	123	123	0	2	0	2	0	124	0	0	0	2	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		06/01/2006	SCHEDULED REDEMPTION		710	710	700	701	0	9	0	9	0	710	0	0	0	10	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		06/01/2006	SCHEDULED REDEMPTION		291	291	287	287	0	4	0	4	0	291	0	0	0	4	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		06/01/2006	SCHEDULED REDEMPTION		38,944	38,944	41,074	40,898	0	(1,954)	0	(1,954)	0	38,944	0	0	0	463	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		06/01/2006	SCHEDULED REDEMPTION		7,338	7,338	7,235	7,256	0	82	0	82	0	7,338	0	0	0	105	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		06/01/2006	SCHEDULED REDEMPTION		10,026	10,026	9,886	9,906	0	120	0	120	0	10,026	0	0	0	148	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		06/01/2006	SCHEDULED REDEMPTION		1,378	1,378	1,359	1,363	0	15	0	15	0	1,378	0	0	0	18	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		06/01/2006	SCHEDULED REDEMPTION		10,077	10,077	10,174	10,153	0	(76)	0	(76)	0	10,077	0	0	0	165	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		06/01/2006	SCHEDULED REDEMPTION		27,010	27,010	27,268	27,213	0	(203)	0	(203)	0	27,010	0	0	0	472	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		06/01/2006	SCHEDULED REDEMPTION		16,853	16,853	17,014	16,979	0	(126)	0	(126)	0	16,853	0	0	0	295	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		06/01/2006	SCHEDULED REDEMPTION		10	10	9	10	0	0	0	0	0	10	0	0	0	0	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		06/01/2006	SCHEDULED REDEMPTION		441	441	445	444	0	(3)	0	(3)	0	441	0	0	0	7	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2006	SCHEDULED REDEMPTION		50,401	50,401	52,126	51,625	0	(1,224)	0	(1,224)	0	50,401	0	0	0	875	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		06/01/2006	SCHEDULED REDEMPTION		39,024	39,024	39,397	39,325	0	(301)	0	(301)	0	39,024	0	0	0	458	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		06/01/2006	SCHEDULED REDEMPTION		1,952	1,952	1,925	1,931	0	20	0	20	0	1,952	0	0	0	26	07/01/2032	1
31287V-MH-0	FED HOME LOAN MTG CORP GOLD #C69360		06/01/2006	SCHEDULED REDEMPTION		68	68	67	68	0	1	0	1	0	68	0	0	0	1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		06/01/2006	SCHEDULED REDEMPTION		1,294	1,294	1,276	1,275	0	19	0	19	0	1,294	0	0	0	19	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		06/01/2006	SCHEDULED REDEMPTION		233	233	230	230	0	3	0	3	0	233	0	0	0	3	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		06/01/2006	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	16	0	0	0	0	08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		06/01/2006	SCHEDULED REDEMPTION		23	23	23	23	0	0	0	0	0	23	0	0	0	0	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		06/01/2006	SCHEDULED REDEMPTION		836	836	825	828	0	9	0	9	0	836	0	0	0	12	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		06/01/2006	SCHEDULED REDEMPTION		28	28	27	28	0	0	0	0	0	28	0	0	0	0	08/01/2032	1
31287X-D2-9	FED HOME LOAN MTG CORP GOLD #C70121		06/01/2006	SCHEDULED REDEMPTION		21	21	20	21	0	0	0	0	0	21	0	0	0	0	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		06/01/2006	SCHEDULED REDEMPTION		9,725	9,725	9,589	9,589	0	137	0	137	0	9,725	0	0	0	158	03/01/2032	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)
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2006	SCHEDULED REDEMPTION		6,272	6,272	6,439	6,419	0	(147)	0	(147)	0	6,272	0	0	0	82	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		06/01/2006	SCHEDULED REDEMPTION		1,164	1,164	1,177	0	0	1,147	0	1,147	0	1,164	0	0	0	9	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		06/01/2006	SCHEDULED REDEMPTION		5,258	5,258	5,398	5,376	0	(117)	0	(117)	0	5,258	0	0	0	78	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		06/01/2006	SCHEDULED REDEMPTION		10,177	10,177	9,688	9,534	0	644	0	644	0	10,177	0	0	0	162	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2006	SCHEDULED REDEMPTION		75	75	78	77	0	(3)	0	(3)	0	75	0	0	0	2	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		06/01/2006	SCHEDULED REDEMPTION		12,179	12,179	12,527	12,630	0	(451)	0	(451)	0	12,179	0	0	0	213	09/01/2026	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2026	1
313954-GK-9	FED HOME LOAN MTG CORP GOLD #D19202		06/01/2006	SCHEDULED REDEMPTION		26,462	26,462	27,984	28,028	0	(1,566)	0	(1,566)	0	26,462	0	0	0	588	05/01/2022	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		06/01/2006	SCHEDULED REDEMPTION		4,590	4,590	4,384	4,385	0	205	0	205	0	4,590	0	0	0	66	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		06/01/2006	SCHEDULED REDEMPTION		2,593	2,593	2,400	2,343	0	249	0	249	0	2,593	0	0	0	37	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		06/01/2006	SCHEDULED REDEMPTION		2,725	2,725	2,531	2,482	0	243	0	243	0	2,725	0	0	0	39	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		06/01/2006	SCHEDULED REDEMPTION		1,185	1,185	1,101	1,083	0	103	0	103	0	1,185	0	0	0	17	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		06/01/2006	SCHEDULED REDEMPTION		1,933	1,933	1,990	1,991	0	(57)	0	(57)	0	1,933	0	0	0	37	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		06/01/2006	SCHEDULED REDEMPTION		13,553	13,553	13,372	13,456	0	98	0	98	0	13,553	0	0	0	196	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		06/01/2006	SCHEDULED REDEMPTION		36,774	36,774	36,284	36,447	0	327	0	327	0	36,774	0	0	0	521	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		06/01/2006	SCHEDULED REDEMPTION		49,763	49,763	47,079	47,707	0	2,056	0	2,056	0	49,763	0	0	0	666	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		06/01/2006	SCHEDULED REDEMPTION		16,779	16,779	16,622	16,670	0	109	0	109	0	16,779	0	0	0	264	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		06/01/2006	SCHEDULED REDEMPTION		12,296	12,296	12,001	12,121	0	175	0	175	0	12,296	0	0	0	181	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		06/01/2006	SCHEDULED REDEMPTION		40,809	40,809	39,697	40,054	0	755	0	755	0	40,809	0	0	0	589	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		06/01/2006	SCHEDULED REDEMPTION		621	621	643	643	0	(22)	0	(22)	0	621	0	0	0	10	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		06/01/2006	SCHEDULED REDEMPTION		4,920	4,920	5,092	5,072	0	(153)	0	(153)	0	4,920	0	0	0	96	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2006	SCHEDULED REDEMPTION		6,311	6,311	6,533	6,506	0	(195)	0	(195)	0	6,311	0	0	0	122	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		06/01/2006	SCHEDULED REDEMPTION		160	160	166	166	0	(6)	0	(6)	0	160	0	0	0	3	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		06/01/2006	SCHEDULED REDEMPTION		5,877	5,877	5,668	5,696	0	181	0	181	0	5,877	0	0	0	50	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		06/01/2006	SCHEDULED REDEMPTION		20,386	20,386	19,890	20,007	0	380	0	380	0	20,386	0	0	0	306	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		06/01/2006	SCHEDULED REDEMPTION		25,994	25,994	25,360	25,615	0	379	0	379	0	25,994	0	0	0	397	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		06/01/2006	SCHEDULED REDEMPTION		5,403	5,403	5,163	5,259	0	145	0	145	0	5,403	0	0	0	72	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		06/01/2006	SCHEDULED REDEMPTION		2,136	2,136	2,041	2,070	0	66	0	66	0	2,136	0	0	0	28	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2006	SCHEDULED REDEMPTION		10,573	10,573	10,212	10,358	0	215	0	215	0	10,573	0	0	0	118	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		06/01/2006	SCHEDULED REDEMPTION		49,597	49,597	48,248	48,653	0	944	0	944	0	49,597	0	0	0	555	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		06/01/2006	SCHEDULED REDEMPTION		3,664	3,664	3,564	3,595	0	69	0	69	0	3,664	0	0	0	57	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		06/01/2006	SCHEDULED REDEMPTION		16,240	16,240	16,110	16,147	0	93	0	93	0	16,240	0	0	0	253	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2006	SCHEDULED REDEMPTION		2,198	2,198	2,275	2,249	0	(51)	0	(51)	0	2,198	0	0	0	39	02/01/2016	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

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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)
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		06/01/2006	SCHEDULED REDEMPTION		92,216	92,216	93,584	93,319	0	(1,103)	0	(1,103)	0	92,216	0	0	0	1,043	09/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		06/01/2006	SCHEDULED REDEMPTION		414	414	432	434	0	(19)	0	(19)	0	414	0	0	0	8	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		06/01/2006	SCHEDULED REDEMPTION		20,466	20,466	22,240	22,128	0	(1,662)	0	(1,662)	0	20,466	0	0	0	424	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		06/01/2006	SCHEDULED REDEMPTION		9,573	9,573	9,682	9,680	0	(108)	0	(108)	0	9,573	0	0	0	177	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2006	SCHEDULED REDEMPTION		11,834	11,834	12,190	12,206	0	(371)	0	(371)	0	11,834	0	0	0	199	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		06/01/2006	SCHEDULED REDEMPTION		636	636	627	627	0	9	0	9	0	636	0	0	0	9	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2006	SCHEDULED REDEMPTION		275	275	282	283	0	(7)	0	(7)	0	275	0	0	0	4	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		06/01/2006	SCHEDULED REDEMPTION		46,268	46,268	45,620	45,625	0	644	0	644	0	46,268	0	0	0	661	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2006	SCHEDULED REDEMPTION		7,605	7,605	7,795	7,797	0	(192)	0	(192)	0	7,605	0	0	0	139	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		06/01/2006	SCHEDULED REDEMPTION		1,034	1,034	1,090	1,089	0	(55)	0	(55)	0	1,034	0	0	0	16	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		06/01/2006	SCHEDULED REDEMPTION		6,958	6,958	6,904	6,906	0	52	0	52	0	6,958	0	0	0	101	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		06/01/2006	SCHEDULED REDEMPTION		476	476	481	481	0	(4)	0	(4)	0	476	0	0	0	8	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		06/01/2006	SCHEDULED REDEMPTION		7,905	7,905	7,981	7,975	0	(70)	0	(70)	0	7,905	0	0	0	117	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2006	SCHEDULED REDEMPTION		18,491	18,491	18,708	18,692	0	(201)	0	(201)	0	18,491	0	0	0	288	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2006	SCHEDULED REDEMPTION		497,986	497,986	504,448	503,960	0	(5,974)	0	(5,974)	0	497,986	0	0	0	7,644	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2006	SCHEDULED REDEMPTION		38,546	38,546	40,654	40,599	0	(2,053)	0	(2,053)	0	38,546	0	0	0	576	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		06/01/2006	SCHEDULED REDEMPTION		39,448	39,448	40,055	40,046	0	(598)	0	(598)	0	39,448	0	0	0	475	12/01/2034	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		06/01/2006	SCHEDULED REDEMPTION		40,265	40,265	40,721	40,719	0	(454)	0	(454)	0	40,265	0	0	0	484	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		06/01/2006	SCHEDULED REDEMPTION		29,664	29,664	30,083	30,082	0	(418)	0	(418)	0	29,664	0	0	0	368	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		06/01/2006	SCHEDULED REDEMPTION		13,425	13,425	13,629	13,628	0	(203)	0	(203)	0	13,425	0	0	0	164	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2006	SCHEDULED REDEMPTION		18,823	18,823	18,651	18,653	0	170	0	170	0	18,823	0	0	0	216	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		06/01/2006	SCHEDULED REDEMPTION		13,060	13,060	13,208	13,207	0	(147)	0	(147)	0	13,060	0	0	0	159	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		06/01/2006	SCHEDULED REDEMPTION		5,201	5,201	5,260	5,259	0	(59)	0	(59)	0	5,201	0	0	0	66	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		06/01/2006	SCHEDULED REDEMPTION		99,905	99,905	89,743	93,077	0	6,828	0	6,828	0	99,905	0	0	0	1,160	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		06/01/2006	SCHEDULED REDEMPTION		6,548	6,548	6,483	6,483	0	65	0	65	0	6,548	0	0	0	85	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		06/01/2006	SCHEDULED REDEMPTION		37,131	37,131	36,759	36,763	0	368	0	368	0	37,131	0	0	0	375	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2006	SCHEDULED REDEMPTION		3,748	3,748	3,833	3,829	0	(81)	0	(81)	0	3,748	0	0	0	63	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2006	SCHEDULED REDEMPTION		219,602	219,602	215,999	216,671	0	2,931	0	2,931	0	219,602	0	0	0	2,643	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		06/01/2006	SCHEDULED REDEMPTION		1,712	1,712	1,684	1,689	0	23	0	23	0	1,712	0	0	0	23	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		06/01/2006	SCHEDULED REDEMPTION		1,429	1,429	1,430	1,430	0	0	0	0	0	1,429	0	0	0	21	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		06/01/2006	SCHEDULED REDEMPTION		129,699	129,699	129,861	129,831	0	(132)	0	(132)	0	129,699	0	0	0	2,079	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		06/01/2006	SCHEDULED REDEMPTION		8,045	8,045	8,055	8,052	0	(7)	0	(7)	0	8,045	0	0	0	116	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		06/01/2006	SCHEDULED REDEMPTION		228,471	228,471	228,542	228,484	0	(13)	0	(13)	0	228,471	0	0	0	3,069	05/25/2023	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)
31361D-QN-2	FED NATL MTG ASSOC #028361		06/01/2006	SCHEDULED REDEMPTION		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		06/01/2006	SCHEDULED REDEMPTION		764	764	706	753	0	11	0	11	0	764	0	0	0	15	05/01/2009	1
31610-JH-1	FED NATL MTG ASSOC #046164		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	1	0	1	0	3	0	0	0	0	05/01/2017	1
31613-AA-9	FED NATL MTG ASSOC #048601		06/01/2006	SCHEDULED REDEMPTION		50	50	46	48	0	2	0	2	0	50	0	0	0	1	07/01/2017	1
31614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2006	SCHEDULED REDEMPTION		68	68	66	67	0	1	0	1	0	68	0	0	0	1	09/01/2019	1
31615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2006	SCHEDULED REDEMPTION		2,523	2,523	2,768	2,816	0	(293)	0	(293)	0	2,523	0	0	0	44	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		06/01/2006	SCHEDULED REDEMPTION		166	166	166	166	0	0	0	0	0	166	0	0	0	3	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		06/01/2006	SCHEDULED REDEMPTION		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	02/01/2017	1
313626-W7-4	FED NATL MTG ASSOC #079870		06/01/2006	SCHEDULED REDEMPTION		521	521	518	521	0	0	0	0	0	521	0	0	0	10	09/01/2019	1
313627-U8-2	FED NATL MTG ASSOC #080707		06/01/2006	SCHEDULED REDEMPTION		1,386	1,386	1,340	1,375	0	12	0	12	0	1,386	0	0	0	26	09/01/2019	1
313628-AC-3	FED NATL MTG ASSOC #081003		06/01/2006	SCHEDULED REDEMPTION		86	86	83	84	0	2	0	2	0	86	0	0	0	2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		06/01/2006	SCHEDULED REDEMPTION		215	215	208	210	0	5	0	5	0	215	0	0	0	4	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		06/01/2006	SCHEDULED REDEMPTION		134	134	129	123	0	11	0	11	0	134	0	0	0	3	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		06/01/2006	SCHEDULED REDEMPTION		104	104	100	101	0	2	0	2	0	104	0	0	0	2	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		06/01/2006	SCHEDULED REDEMPTION		100,948	100,948	106,401	107,327	0	(6,379)	0	(6,379)	0	100,948	0	0	0	2,005	10/15/2021	1
313633-HH-5	FED NATL MTG ASSOC #105632		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		06/01/2006	SCHEDULED REDEMPTION		128	128	131	130	0	(2)	0	(2)	0	128	0	0	0	3	12/01/2018	1
31364N-B3-7	FED NATL MTG ASSOC #111758		06/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		06/01/2006	SCHEDULED REDEMPTION		6,695	6,695	6,884	6,798	0	(103)	0	(103)	0	6,695	0	0	0	116	06/01/2017	1
31365C-X2-8	FED NATL MTG ASSOC #124097		06/01/2006	SCHEDULED REDEMPTION		2,079	2,079	2,129	2,079	0	0	0	0	0	2,079	0	0	0	38	01/01/2007	1
31365D-G5-8	FED NATL MTG ASSOC #124520		06/01/2006	SCHEDULED REDEMPTION		9,437	9,437	9,336	9,318	0	120	0	120	0	9,437	0	0	0	140	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		06/01/2006	SCHEDULED REDEMPTION		1,597	1,597	1,580	1,577	0	20	0	20	0	1,597	0	0	0	26	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713		06/01/2006	SCHEDULED REDEMPTION		105	105	106	105	0	0	0	0	0	105	0	0	0	2	02/01/2008	1
31366L-6G-6	FED NATL MTG ASSOC #152171		06/01/2006	SCHEDULED REDEMPTION		1,092	1,092	1,129	1,092	0	0	0	0	0	1,092	0	0	0	18	03/01/2007	1
31368H-KA-0	FED NATL MTG ASSOC #190289		06/01/2006	SCHEDULED REDEMPTION		2,067	2,067	2,153	2,149	0	(83)	0	(83)	0	2,067	0	0	0	32	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		06/01/2006	SCHEDULED REDEMPTION		2,440	2,440	2,509	2,491	0	(50)	0	(50)	0	2,440	0	0	0	41	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		06/01/2006	SCHEDULED REDEMPTION		1,711	1,711	1,698	1,704	0	7	0	7	0	1,711	0	0	0	18	10/01/2008	1
31371G-AG-5	FED NATL MTG ASSOC #251207		06/01/2006	SCHEDULED REDEMPTION		247	247	251	248	0	(1)	0	(1)	0	247	0	0	0	4	08/01/2007	1
31371G-EK-2	FED NATL MTG ASSOC #251338		06/01/2006	SCHEDULED REDEMPTION		37,689	37,689	37,932	37,861	0	(173)	0	(173)	0	37,689	0	0	0	541	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		06/01/2006	SCHEDULED REDEMPTION		7,401	7,401	7,165	7,180	0	221	0	221	0	7,401	0	0	0	108	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		06/01/2006	SCHEDULED REDEMPTION		295	295	284	284	0	11	0	11	0	295	0	0	0	5	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		06/01/2006	SCHEDULED REDEMPTION		3,970	3,970	3,844	3,851	0	119	0	119	0	3,970	0	0	0	54	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		06/01/2006	SCHEDULED REDEMPTION		9,619	9,619	9,312	9,341	0	277	0	277	0	9,619	0	0	0	118	12/01/2018	1

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31371H-DS-4	FED NATL MTG ASSOC #252213		06/01/2006	SCHEDULED REDEMPTION		3,217	3,217	3,192	3,199	0	18	0	18	0	3,217	0	0	0	43	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		06/01/2006	SCHEDULED REDEMPTION		278	278	275	276	0	2	0	2	0	278	0	0	0	4	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		06/01/2006	SCHEDULED REDEMPTION		6,924	6,924	6,703	6,723	0	201	0	201	0	6,924	0	0	0	87	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2006	SCHEDULED REDEMPTION		4,739	4,739	4,588	4,597	0	142	0	142	0	4,739	0	0	0	61	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		06/01/2006	SCHEDULED REDEMPTION		3,546	3,546	3,575	3,543	0	3	0	3	0	3,546	0	0	0	61	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		06/01/2006	SCHEDULED REDEMPTION		1,282	1,282	1,264	1,264	0	18	0	18	0	1,282	0	0	0	23	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		06/01/2006	SCHEDULED REDEMPTION		365	365	379	381	0	(16)	0	(16)	0	365	0	0	0	7	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2006	SCHEDULED REDEMPTION		1,113	1,113	1,097	1,097	0	16	0	16	0	1,113	0	0	0	18	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		06/01/2006	SCHEDULED REDEMPTION		8,469	8,469	8,554	8,532	0	(63)	0	(63)	0	8,469	0	0	0	149	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		06/01/2006	SCHEDULED REDEMPTION		5,080	5,080	5,199	5,218	0	(138)	0	(138)	0	5,080	0	0	0	86	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2006	SCHEDULED REDEMPTION		1,893	1,893	2,005	2,041	0	(148)	0	(148)	0	1,893	0	0	0	39	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2006	SCHEDULED REDEMPTION		1,680	1,680	1,779	1,819	0	(139)	0	(139)	0	1,680	0	0	0	33	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		06/01/2006	SCHEDULED REDEMPTION		887	887	903	897	0	(10)	0	(10)	0	887	0	0	0	15	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		06/01/2006	SCHEDULED REDEMPTION		2,989	2,989	3,058	3,065	0	(77)	0	(77)	0	2,989	0	0	0	46	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		06/01/2006	SCHEDULED REDEMPTION		194	194	198	196	0	(2)	0	(2)	0	194	0	0	0	3	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2006	SCHEDULED REDEMPTION		723	723	766	779	0	(55)	0	(55)	0	723	0	0	0	15	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2006	SCHEDULED REDEMPTION		2,175	2,175	2,213	2,197	0	(22)	0	(22)	0	2,175	0	0	0	36	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2006	SCHEDULED REDEMPTION		1,244	1,244	1,317	1,311	0	(67)	0	(67)	0	1,244	0	0	0	26	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		06/01/2006	SCHEDULED REDEMPTION		8,333	8,333	8,495	8,335	0	(2)	0	(2)	0	8,333	0	0	0	139	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2006	SCHEDULED REDEMPTION		29,217	29,217	29,953	30,004	0	(786)	0	(786)	0	29,217	0	0	0	452	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2006	SCHEDULED REDEMPTION		262	262	273	274	0	(11)	0	(11)	0	262	0	0	0	5	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		06/01/2006	SCHEDULED REDEMPTION		1,973	1,973	2,040	2,033	0	(60)	0	(60)	0	1,973	0	0	0	24	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2006	SCHEDULED REDEMPTION		14,273	14,273	13,818	13,849	0	425	0	425	0	14,273	0	0	0	192	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		06/01/2006	SCHEDULED REDEMPTION		4,911	4,911	5,099	5,183	0	(272)	0	(272)	0	4,911	0	0	0	98	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		06/01/2006	SCHEDULED REDEMPTION		53,031	53,031	53,785	53,892	0	(861)	0	(861)	0	53,031	0	0	0	820	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2006	SCHEDULED REDEMPTION		10,284	10,284	9,956	9,981	0	303	0	303	0	10,284	0	0	0	123	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2006	SCHEDULED REDEMPTION		1,304	1,304	1,263	1,266	0	38	0	38	0	1,304	0	0	0	17	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2006	SCHEDULED REDEMPTION		23,080	23,080	23,595	23,616	0	(536)	0	(536)	0	23,080	0	0	0	322	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2006	SCHEDULED REDEMPTION		10,020	10,020	9,701	9,736	0	284	0	284	0	10,020	0	0	0	130	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		06/01/2006	SCHEDULED REDEMPTION		3,909	3,909	3,966	3,959	0	(50)	0	(50)	0	3,909	0	0	0	59	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2006	SCHEDULED REDEMPTION		15,665	15,665	15,165	15,235	0	430	0	430	0	15,665	0	0	0	208	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		06/01/2006	SCHEDULED REDEMPTION		14,809	14,809	15,546	15,498	0	(689)	0	(689)	0	14,809	0	0	0	194	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2006	SCHEDULED REDEMPTION		46	46	48	47	0	(2)	0	(2)	0	46	0	0	0	1	11/01/2031	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)
31371K-HJ-3	FED NATL MTG ASSOC #254133		06/01/2006	SCHEDULED REDEMPTION		70,125	70,125	71,645	71,389	0	(1,264)	0	(1,264)	0	70,125	0	0	0	1,135	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		06/01/2006	SCHEDULED REDEMPTION		82,232	82,232	86,324	86,094	0	(3,862)	0	(3,862)	0	82,232	0	0	0	1,113	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2006	SCHEDULED REDEMPTION		5,507	5,507	5,332	5,362	0	145	0	145	0	5,507	0	0	0	72	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2006	SCHEDULED REDEMPTION		11,748	11,748	11,377	11,446	0	302	0	302	0	11,748	0	0	0	152	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		06/01/2006	SCHEDULED REDEMPTION		4,267	4,267	4,364	4,336	0	(68)	0	(68)	0	4,267	0	0	0	61	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2006	SCHEDULED REDEMPTION		2,913	2,913	3,002	3,001	0	(88)	0	(88)	0	2,913	0	0	0	41	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2006	SCHEDULED REDEMPTION		11,013	11,013	10,661	10,744	0	268	0	268	0	11,013	0	0	0	148	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2006	SCHEDULED REDEMPTION		8,458	8,458	8,191	8,258	0	200	0	200	0	8,458	0	0	0	106	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2006	SCHEDULED REDEMPTION		14,897	14,897	14,422	14,567	0	330	0	330	0	14,897	0	0	0	197	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		06/01/2006	SCHEDULED REDEMPTION		6,734	6,734	6,685	6,686	0	47	0	47	0	6,734	0	0	0	82	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2006	SCHEDULED REDEMPTION		12,814	12,814	12,407	12,545	0	269	0	269	0	12,814	0	0	0	170	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		06/01/2006	SCHEDULED REDEMPTION		9,968	9,968	10,233	10,203	0	(235)	0	(235)	0	9,968	0	0	0	110	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		06/01/2006	SCHEDULED REDEMPTION		1,509	1,509	1,493	1,493	0	16	0	16	0	1,509	0	0	0	22	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2006	SCHEDULED REDEMPTION		62,653	62,653	63,045	63,041	0	(388)	0	(388)	0	62,653	0	0	0	761	03/01/2033	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2006	SCHEDULED REDEMPTION		647	647	661	660	0	(12)	0	(12)	0	647	0	0	0	8	03/01/2018	1
31371K-5U-1	FED NATL MTG ASSOC #254759		06/01/2006	SCHEDULED REDEMPTION		2,927	2,927	2,969	2,963	0	(36)	0	(36)	0	2,927	0	0	0	29	06/01/2018	1
31371L-CA-5	FED NATL MTG ASSOC #254865		06/01/2006	SCHEDULED REDEMPTION		3,981	3,981	4,020	4,014	0	(34)	0	(34)	0	3,981	0	0	0	40	09/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		06/01/2006	SCHEDULED REDEMPTION		29,388	29,388	29,278	29,284	0	104	0	104	0	29,388	0	0	0	326	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		06/01/2006	SCHEDULED REDEMPTION		18,579	18,579	19,242	19,222	0	(644)	0	(644)	0	18,579	0	0	0	271	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		06/01/2006	SCHEDULED REDEMPTION		9,755	9,755	9,761	9,761	0	(6)	0	(6)	0	9,755	0	0	0	137	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		06/01/2006	SCHEDULED REDEMPTION		33,915	33,915	31,997	32,278	0	1,637	0	1,637	0	33,915	0	0	0	299	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		06/01/2006	SCHEDULED REDEMPTION		24,869	24,869	25,535	25,520	0	(651)	0	(651)	0	24,869	0	0	0	274	05/01/2019	1
31371L-PL-7	FED NATL MTG ASSOC #255227		06/01/2006	SCHEDULED REDEMPTION		1,979	1,979	2,007	2,005	0	(26)	0	(26)	0	1,979	0	0	0	19	05/01/2019	1
31371L-PP-8	FED NATL MTG ASSOC #255230		06/01/2006	SCHEDULED REDEMPTION		12,036	12,036	11,574	11,627	0	409	0	409	0	12,036	0	0	0	134	06/01/2034	1
31371L-VB-2	FED NATL MTG ASSOC #255410		04/01/2006	Various		38,933	38,155	39,878	39,852	0	(33)	0	(33)	0	39,819	0	(887)	(887)	281	09/01/2034	1
31371L-2N-8	FED NATL MTG ASSOC #255581		06/01/2006	SCHEDULED REDEMPTION		16,545	16,545	17,031	17,018	0	(473)	0	(473)	0	16,545	0	0	0	215	02/01/2035	1
31371L-2Q-1	FED NATL MTG ASSOC #255583		06/01/2006	SCHEDULED REDEMPTION		10,524	10,524	10,876	10,849	0	(324)	0	(324)	0	10,524	0	0	0	115	12/01/2019	1
31371L-5P-0	FED NATL MTG ASSOC #255654		06/01/2006	SCHEDULED REDEMPTION		1,450	1,450	1,350	1,352	0	98	0	98	0	1,450	0	0	0	14	02/01/2035	1
31371L-6A-2	FED NATL MTG ASSOC #255665		06/01/2006	SCHEDULED REDEMPTION		37,041	37,041	37,337	38,386	0	(1,345)	0	(1,345)	0	37,041	0	0	0	199	04/01/2020	1
31371L-6E-4	FED NATL MTG ASSOC #255669		06/01/2006	SCHEDULED REDEMPTION		3,784	3,784	3,523	3,528	0	256	0	256	0	3,784	0	0	0	41	02/01/2035	1
31371M-AC-1	FED NATL MTG ASSOC #255703		06/01/2006	SCHEDULED REDEMPTION		1,441	1,441	1,341	1,343	0	97	0	97	0	1,441	0	0	0	14	03/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		06/01/2006	SCHEDULED REDEMPTION		18,252	18,252	18,824	18,816	0	(563)	0	(563)	0	18,252	0	0	0	258	04/01/2035	1
31371M-CA-3	FED NATL MTG ASSOC #255765		04/07/2006	Various		392,879	403,988	414,806	414,589	0	(104)	0	(104)	0	414,485	0	(21,606)	(21,606)	2,629	07/01/2020	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)
31371M-DJ-3	FED NATL MTG ASSOC #255805		06/01/2006	SCHEDULED REDEMPTION		18,720	18,720	18,910	18,910	0	(190)	0	(190)	0	18,720	0	0	0	104	08/01/2020	1
31371M-F8-5	FED NATL MTG ASSOC #255891		06/01/2006	SCHEDULED REDEMPTION		1,635	1,635	1,679	1,678	0	(43)	0	(43)	0	1,635	0	0	0	18	10/01/2020	1
31371M-HM-2	FED NATL MTG ASSOC #255936		03/08/2006	UNION BANK OF SWITZERLAND		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2020	1
31371M-MN-4	FED NATL MTG ASSOC #256065		04/07/2006	Various		471,917	485,285	498,295	498,043	0	(103)	0	(103)	0	497,940	0	(26,023)	(26,023)	3,160	12/01/2020	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2006	SCHEDULED REDEMPTION		234,089	234,089	230,577	230,627	0	3,461	0	3,461	0	234,089	0	0	0	2,813	02/01/2036	1
31371M-R6-6	FED NATL MTG ASSOC #256209		04/07/2006	Various		103,544	108,672	109,536	109,546	0	(10)	0	(10)	0	109,536	0	(5,992)	(5,992)	0	03/01/2021	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		06/01/2006	SCHEDULED REDEMPTION		45,035	45,035	47,276	46,560	0	(1,525)	0	(1,525)	0	45,035	0	0	0	623	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		06/01/2006	SCHEDULED REDEMPTION		4,052	4,052	4,253	4,199	0	(147)	0	(147)	0	4,052	0	0	0	54	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		06/01/2006	SCHEDULED REDEMPTION		380	380	388	391	0	(10)	0	(10)	0	380	0	0	0	7	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		06/01/2006	SCHEDULED REDEMPTION		168	168	171	172	0	(5)	0	(5)	0	168	0	0	0	3	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		06/01/2006	SCHEDULED REDEMPTION		398,710	398,710	409,814	406,739	0	(8,029)	0	(8,029)	0	398,710	0	0	0	4,895	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		06/01/2006	SCHEDULED REDEMPTION		5,293	5,293	5,252	5,270	0	22	0	22	0	5,293	0	0	0	68	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		06/01/2006	SCHEDULED REDEMPTION		16,987	16,987	16,911	16,943	0	44	0	44	0	16,987	0	0	0	264	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		06/01/2006	SCHEDULED REDEMPTION		17,110	17,110	17,414	17,212	0	(102)	0	(102)	0	17,110	0	0	0	288	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		06/01/2006	SCHEDULED REDEMPTION		7,970	7,970	8,112	8,120	0	(150)	0	(150)	0	7,970	0	0	0	127	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		06/01/2006	SCHEDULED REDEMPTION		3,578	3,578	3,524	3,511	0	67	0	67	0	3,578	0	0	0	62	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		06/01/2006	SCHEDULED REDEMPTION		76	76	80	80	0	(4)	0	(4)	0	76	0	0	0	1	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		06/01/2006	SCHEDULED REDEMPTION		2,479	2,479	2,548	2,542	0	(64)	0	(64)	0	2,479	0	0	0	46	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2006	SCHEDULED REDEMPTION		833	833	882	874	0	(41)	0	(41)	0	833	0	0	0	15	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		06/01/2006	SCHEDULED REDEMPTION		5,183	5,183	5,441	5,401	0	(218)	0	(218)	0	5,183	0	0	0	68	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		06/01/2006	SCHEDULED REDEMPTION		1,007	1,007	992	990	0	18	0	18	0	1,007	0	0	0	16	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		06/01/2006	SCHEDULED REDEMPTION		4,469	4,469	4,435	4,444	0	25	0	25	0	4,469	0	0	0	60	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		06/01/2006	SCHEDULED REDEMPTION		1,455	1,455	1,481	1,486	0	(31)	0	(31)	0	1,455	0	0	0	22	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		06/01/2006	SCHEDULED REDEMPTION		3,911	3,911	3,942	3,941	0	(30)	0	(30)	0	3,911	0	0	0	71	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		06/01/2006	SCHEDULED REDEMPTION		438	438	448	449	0	(12)	0	(12)	0	438	0	0	0	7	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		06/01/2006	SCHEDULED REDEMPTION		2,506	2,506	2,596	2,592	0	(86)	0	(86)	0	2,506	0	0	0	38	07/01/2029	1
31375E-U9-0	FED NATL MTG ASSOC #332808		06/01/2006	SCHEDULED REDEMPTION		18,348	18,348	18,873	18,467	0	(119)	0	(119)	0	18,348	0	0	0	303	05/01/2009	1
31375M-XC-2	FED NATL MTG ASSOC #339175		06/01/2006	SCHEDULED REDEMPTION		4,077	4,077	3,788	3,839	0	238	0	238	0	4,077	0	0	0	48	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		06/01/2006	SCHEDULED REDEMPTION		28,112	28,112	26,118	26,507	0	1,605	0	1,605	0	28,112	0	0	0	283	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		06/01/2006	SCHEDULED REDEMPTION		100,958	100,958	105,982	104,762	0	(3,804)	0	(3,804)	0	100,958	0	0	0	1,308	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		06/01/2006	SCHEDULED REDEMPTION		18,726	18,726	19,317	18,982	0	(256)	0	(256)	0	18,726	0	0	0	312	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		06/01/2006	SCHEDULED REDEMPTION		44,797	44,797	47,026	46,889	0	(2,093)	0	(2,093)	0	44,797	0	0	0	608	05/01/2016	1
31376K-FY-7	FED NATL MTG ASSOC #357583		03/08/2006	UNION BANK OF SWITZERLAND		141	147	148	148	0	0	0	0	0	148	0	(7)	(7)	0	05/01/2019	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31376K-JL-1	FED NATL MTG ASSOC #357667		03/08/2006	UNION BANK OF SWITZERLAND		23	24	24	24	0	0	0	0	0	24	0	(1)	(1)	0	11/01/2019	1
31376K-LZ-7	FED NATL MTG ASSOC #357744		04/07/2006	GOLDMAN, SACHS & CO		41,481	43,536	43,876	43,877	0	(2)	0	(2)	0	43,876	0	(2,394)	(2,394)	0	04/01/2020	1
31376K-SQ-0	FED NATL MTG ASSOC #357927		06/01/2006	SCHEDULED REDEMPTION		603	603	610	609	0	(7)	0	(7)	0	603	0	0	0	6	07/01/2020	1
31376K-T3-0	FED NATL MTG ASSOC #357970		06/01/2006	SCHEDULED REDEMPTION		118,752	118,752	112,870	0	0	5,882	0	5,882	0	118,752	0	0	0	989	08/01/2035	1
31376T-BV-8	FED NATL MTG ASSOC #364652		06/01/2006	SCHEDULED REDEMPTION		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2006	SCHEDULED REDEMPTION		3,840	3,840	3,811	3,817	0	23	0	23	0	3,840	0	0	0	52	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		06/01/2006	SCHEDULED REDEMPTION		724	724	696	696	0	28	0	28	0	724	0	0	0	9	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		06/01/2006	SCHEDULED REDEMPTION		484	484	475	476	0	8	0	8	0	484	0	0	0	7	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		06/01/2006	SCHEDULED REDEMPTION		885	885	887	894	0	(9)	0	(9)	0	885	0	0	0	15	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		06/01/2006	SCHEDULED REDEMPTION		1,029	1,029	1,034	1,033	0	(4)	0	(4)	0	1,029	0	0	0	15	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		06/01/2006	SCHEDULED REDEMPTION		1,047	1,047	1,091	1,090	0	(43)	0	(43)	0	1,047	0	0	0	17	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		06/01/2006	SCHEDULED REDEMPTION		1,772	1,772	1,801	1,797	0	(25)	0	(25)	0	1,772	0	0	0	22	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		06/01/2006	SCHEDULED REDEMPTION		16,426	16,426	16,518	16,493	0	(67)	0	(67)	0	16,426	0	0	0	233	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		06/01/2006	SCHEDULED REDEMPTION		808	808	848	846	0	(39)	0	(39)	0	808	0	0	0	9	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		06/01/2006	SCHEDULED REDEMPTION		1,868	1,868	1,923	1,915	0	(47)	0	(47)	0	1,868	0	0	0	31	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		06/01/2006	SCHEDULED REDEMPTION		8,917	8,917	8,969	8,953	0	(37)	0	(37)	0	8,917	0	0	0	135	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		06/01/2006	SCHEDULED REDEMPTION		2,066	2,066	2,078	2,074	0	(7)	0	(7)	0	2,066	0	0	0	30	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		06/01/2006	SCHEDULED REDEMPTION		1,041	1,041	1,047	1,045	0	(4)	0	(4)	0	1,041	0	0	0	15	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2006	SCHEDULED REDEMPTION		4,859	4,859	4,822	4,833	0	26	0	26	0	4,859	0	0	0	64	07/01/2013	1
31380A-VM-1	FED NATL MTG ASSOC #434520		06/01/2006	SCHEDULED REDEMPTION		65,434	65,434	65,815	65,630	0	(196)	0	(196)	0	65,434	0	0	0	396	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		06/01/2006	SCHEDULED REDEMPTION		216	216	225	225	0	(9)	0	(9)	0	216	0	0	0	3	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		06/01/2006	SCHEDULED REDEMPTION		4,156	4,156	4,180	4,172	0	(17)	0	(17)	0	4,156	0	0	0	60	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		06/01/2006	SCHEDULED REDEMPTION		12,178	12,178	12,684	12,666	0	(488)	0	(488)	0	12,178	0	0	0	144	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		06/01/2006	SCHEDULED REDEMPTION		2,703	2,703	2,719	2,713	0	(10)	0	(10)	0	2,703	0	0	0	39	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		06/01/2006	SCHEDULED REDEMPTION		943	943	949	947	0	(4)	0	(4)	0	943	0	0	0	14	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		06/01/2006	SCHEDULED REDEMPTION		13,374	13,374	12,948	12,973	0	401	0	401	0	13,374	0	0	0	184	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		06/01/2006	SCHEDULED REDEMPTION		36	36	35	35	0	1	0	1	0	36	0	0	0	0	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		06/01/2006	SCHEDULED REDEMPTION		1,446	1,446	1,464	1,460	0	(14)	0	(14)	0	1,446	0	0	0	21	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		06/01/2006	SCHEDULED REDEMPTION		352	352	357	355	0	(3)	0	(3)	0	352	0	0	0	5	10/01/2028	1
31380L-B5-6	FED NATL MTG ASSOC #442960		06/01/2006	SCHEDULED REDEMPTION		522	522	529	527	0	(5)	0	(5)	0	522	0	0	0	7	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		06/01/2006	SCHEDULED REDEMPTION		4,469	4,469	4,458	4,459	0	10	0	10	0	4,469	0	0	0	70	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		06/01/2006	SCHEDULED REDEMPTION		1,099	1,099	1,105	1,104	0	(5)	0	(5)	0	1,099	0	0	0	17	12/01/2028	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)
31380M-DY-9	FED NATL MTG ASSOC #443919		06/01/2006	SCHEDULED REDEMPTION		6,418	6,418	6,500	6,488	0	(71)	0	(71)	0	6,418	0	0	0	71	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		06/01/2006	SCHEDULED REDEMPTION		36,489	36,489	36,705	36,672	0	(183)	0	(183)	0	36,489	0	0	0	592	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		06/01/2006	SCHEDULED REDEMPTION		1,478	1,478	1,422	1,423	0	56	0	56	0	1,478	0	0	0	26	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		06/01/2006	SCHEDULED REDEMPTION		2,013	2,013	1,998	2,002	0	11	0	11	0	2,013	0	0	0	28	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		06/01/2006	SCHEDULED REDEMPTION		874	874	918	922	0	(48)	0	(48)	0	874	0	0	0	13	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		06/01/2006	SCHEDULED REDEMPTION		296	296	298	297	0	(1)	0	(1)	0	296	0	0	0	4	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		06/01/2006	SCHEDULED REDEMPTION		72	72	72	71	0	1	0	1	0	72	0	0	0	1	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		06/01/2006	SCHEDULED REDEMPTION		8,244	8,244	7,721	7,904	0	339	0	339	0	8,244	0	0	0	120	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		06/01/2006	SCHEDULED REDEMPTION		2,035	2,035	2,137	2,127	0	(92)	0	(92)	0	2,035	0	0	0	29	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		06/01/2006	SCHEDULED REDEMPTION		22,916	22,916	23,389	23,245	0	(329)	0	(329)	0	22,916	0	0	0	387	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		06/01/2006	SCHEDULED REDEMPTION		4,479	4,479	4,706	4,702	0	(223)	0	(223)	0	4,479	0	0	0	50	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		06/01/2006	SCHEDULED REDEMPTION		67	67	68	68	0	0	0	0	0	67	0	0	0	1	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		06/01/2006	SCHEDULED REDEMPTION		8,243	8,243	8,180	8,195	0	47	0	47	0	8,243	0	0	0	122	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		06/01/2006	SCHEDULED REDEMPTION		1,416	1,416	1,425	1,424	0	(8)	0	(8)	0	1,416	0	0	0	20	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		06/01/2006	SCHEDULED REDEMPTION		322	322	322	322	0	0	0	0	0	322	0	0	0	5	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		06/01/2006	SCHEDULED REDEMPTION		1,604	1,604	1,661	1,659	0	(55)	0	(55)	0	1,604	0	0	0	23	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		06/01/2006	SCHEDULED REDEMPTION		1,167	1,167	1,216	1,216	0	(49)	0	(49)	0	1,167	0	0	0	18	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2006	SCHEDULED REDEMPTION		361	361	379	382	0	(21)	0	(21)	0	361	0	0	0	5	03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		06/01/2006	SCHEDULED REDEMPTION		232	232	232	232	0	0	0	0	0	232	0	0	0	3	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		06/01/2006	SCHEDULED REDEMPTION		2,361	2,361	2,211	2,261	0	100	0	100	0	2,361	0	0	0	32	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		06/01/2006	SCHEDULED REDEMPTION		3,736	3,736	3,583	3,584	0	152	0	152	0	3,736	0	0	0	60	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		06/01/2006	SCHEDULED REDEMPTION		76	76	80	79	0	(4)	0	(4)	0	76	0	0	0	1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		06/01/2006	SCHEDULED REDEMPTION		808	808	796	796	0	12	0	12	0	808	0	0	0	10	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		06/01/2006	SCHEDULED REDEMPTION		828	828	817	818	0	11	0	11	0	828	0	0	0	10	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		06/01/2006	SCHEDULED REDEMPTION		1,948	1,948	1,873	1,875	0	74	0	74	0	1,948	0	0	0	21	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		06/01/2006	SCHEDULED REDEMPTION		73	73	71	71	0	2	0	2	0	73	0	0	0	1	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		06/01/2006	SCHEDULED REDEMPTION		15,560	15,560	16,046	16,035	0	(475)	0	(475)	0	15,560	0	0	0	226	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		06/01/2006	SCHEDULED REDEMPTION		2,506	2,506	2,422	2,422	0	84	0	84	0	2,506	0	0	0	44	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		06/01/2006	SCHEDULED REDEMPTION		1,985	1,985	1,907	1,908	0	77	0	77	0	1,985	0	0	0	32	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		06/01/2006	SCHEDULED REDEMPTION		1,191	1,191	1,181	1,184	0	7	0	7	0	1,191	0	0	0	18	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		06/01/2006	SCHEDULED REDEMPTION		274	274	272	272	0	2	0	2	0	274	0	0	0	4	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		06/01/2006	SCHEDULED REDEMPTION		580	580	575	576	0	4	0	4	0	580	0	0	0	8	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		06/01/2006	SCHEDULED REDEMPTION		141	141	139	140	0	1	0	1	0	141	0	0	0	2	07/01/2014	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)
31383E-5G-2	FED NATL MTG ASSOC #501347		06/01/2006	SCHEDULED REDEMPTION		5,868	5,868	5,797	5,808	0	60	0	60	0	5,868	0	0	0	109	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		06/01/2006	SCHEDULED REDEMPTION		27	27	27	27	0	0	0	0	0	27	0	0	0	0	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		06/01/2006	SCHEDULED REDEMPTION		245	245	243	243	0	2	0	2	0	245	0	0	0	3	08/01/2014	1
31383F-ZS-0	FED NATL MTG ASSOC #502153		06/01/2006	SCHEDULED REDEMPTION		15	15	15	15	0	0	0	0	0	15	0	0	0	0	11/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		06/01/2006	SCHEDULED REDEMPTION		209	209	203	203	0	7	0	7	0	209	0	0	0	3	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		06/01/2006	SCHEDULED REDEMPTION		2,808	2,808	2,708	2,708	0	100	0	100	0	2,808	0	0	0	40	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		06/01/2006	SCHEDULED REDEMPTION		317	317	306	306	0	11	0	11	0	317	0	0	0	5	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		06/01/2006	SCHEDULED REDEMPTION		596	596	589	590	0	6	0	6	0	596	0	0	0	10	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		06/01/2006	SCHEDULED REDEMPTION		1,503	1,503	1,444	1,444	0	58	0	58	0	1,503	0	0	0	24	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		06/01/2006	SCHEDULED REDEMPTION		61	61	59	59	0	2	0	2	0	61	0	0	0	1	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		06/01/2006	SCHEDULED REDEMPTION		187	187	185	185	0	2	0	2	0	187	0	0	0	3	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		06/01/2006	SCHEDULED REDEMPTION		1,578	1,578	1,566	1,569	0	10	0	10	0	1,578	0	0	0	21	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		06/01/2006	SCHEDULED REDEMPTION		2,750	2,750	2,727	2,734	0	16	0	16	0	2,750	0	0	0	37	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		06/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		06/01/2006	SCHEDULED REDEMPTION		97	97	96	96	0	1	0	1	0	97	0	0	0	2	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		06/01/2006	SCHEDULED REDEMPTION		437	437	433	434	0	3	0	3	0	437	0	0	0	6	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		06/01/2006	SCHEDULED REDEMPTION		3,297	3,297	3,269	3,277	0	20	0	20	0	3,297	0	0	0	43	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		06/01/2006	SCHEDULED REDEMPTION		432	432	428	429	0	3	0	3	0	432	0	0	0	6	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		06/01/2006	SCHEDULED REDEMPTION		141	141	136	136	0	5	0	5	0	141	0	0	0	2	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		06/01/2006	SCHEDULED REDEMPTION		395	395	381	381	0	14	0	14	0	395	0	0	0	6	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		06/01/2006	SCHEDULED REDEMPTION		2,691	2,691	2,596	2,596	0	95	0	95	0	2,691	0	0	0	47	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		06/01/2006	SCHEDULED REDEMPTION		978	978	1,012	1,009	0	(31)	0	(31)	0	978	0	0	0	13	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		06/01/2006	SCHEDULED REDEMPTION		931	931	940	937	0	(7)	0	(7)	0	931	0	0	0	16	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		06/01/2006	SCHEDULED REDEMPTION		38	38	38	38	0	0	0	0	0	38	0	0	0	1	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		06/01/2006	SCHEDULED REDEMPTION		9,802	9,802	9,450	9,454	0	348	0	348	0	9,802	0	0	0	146	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		06/01/2006	SCHEDULED REDEMPTION		80	80	78	78	0	3	0	3	0	80	0	0	0	1	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		06/01/2006	SCHEDULED REDEMPTION		364	364	349	349	0	15	0	15	0	364	0	0	0	5	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		06/01/2006	SCHEDULED REDEMPTION		47	47	45	45	0	2	0	2	0	47	0	0	0	1	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		06/01/2006	SCHEDULED REDEMPTION		83	83	83	83	0	0	0	0	0	83	0	0	0	1	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		06/01/2006	SCHEDULED REDEMPTION		587	587	597	595	0	(8)	0	(8)	0	587	0	0	0	9	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		06/01/2006	SCHEDULED REDEMPTION		173	173	171	171	0	2	0	2	0	173	0	0	0	3	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		06/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	1	0	1	0	19	0	0	0	0	10/01/2029	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)
31384C-NU-4	FED NATL MTG ASSOC #519803		06/01/2006	SCHEDULED REDEMPTION		8,151	8,151	8,340	8,121	0	30	0	30	0	8,151	0	0	0	153	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		06/01/2006	SCHEDULED REDEMPTION		95	95	97	94	0	0	0	0	0	95	0	0	0	2	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		06/01/2006	SCHEDULED REDEMPTION		71	71	70	70	0	1	0	1	0	71	0	0	0	1	11/01/2029	1
31384E-L8-1	FED NATL MTG ASSOC #521551		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2030	1
31384F-FX-0	FED NATL MTG ASSOC #522282		06/01/2006	SCHEDULED REDEMPTION		202	202	207	207	0	(5)	0	(5)	0	202	0	0	0	3	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		06/01/2006	SCHEDULED REDEMPTION		57	57	59	60	0	(3)	0	(3)	0	57	0	0	0	1	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		06/01/2006	SCHEDULED REDEMPTION		53	53	55	56	0	(3)	0	(3)	0	53	0	0	0	1	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		06/01/2006	SCHEDULED REDEMPTION		13,629	13,629	13,702	13,702	0	(72)	0	(72)	0	13,629	0	0	0	237	01/01/2030	1
31384K-S6-4	FED NATL MTG ASSOC #526241		06/01/2006	SCHEDULED REDEMPTION		170	170	174	169	0	1	0	1	0	170	0	0	0	3	12/01/2029	1
31384K-XE-1	FED NATL MTG ASSOC #526377		06/01/2006	SCHEDULED REDEMPTION		340	340	354	363	0	(23)	0	(23)	0	340	0	0	0	5	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		06/01/2006	SCHEDULED REDEMPTION		964	964	973	971	0	(7)	0	(7)	0	964	0	0	0	17	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		06/01/2006	SCHEDULED REDEMPTION		607	607	601	603	0	4	0	4	0	607	0	0	0	8	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		06/01/2006	SCHEDULED REDEMPTION		22,791	22,791	22,937	22,935	0	(144)	0	(144)	0	22,791	0	0	0	310	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		06/01/2006	SCHEDULED REDEMPTION		306	306	308	308	0	(2)	0	(2)	0	306	0	0	0	5	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		06/01/2006	SCHEDULED REDEMPTION		1,828	1,828	1,802	1,802	0	26	0	26	0	1,828	0	0	0	34	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		06/01/2006	SCHEDULED REDEMPTION		759	759	766	767	0	(7)	0	(7)	0	759	0	0	0	14	07/01/2015	1
31384N-W7-1	FED NATL MTG ASSOC #529070		06/01/2006	SCHEDULED REDEMPTION		20,750	20,750	21,152	20,755	0	(5)	0	(5)	0	20,750	0	0	0	387	03/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		06/01/2006	SCHEDULED REDEMPTION		1	1	2	2	0	0	0	0	0	1	0	0	0	0	03/01/2030	1
31384P-JZ-9	FED NATL MTG ASSOC #529580		06/01/2006	SCHEDULED REDEMPTION		344	344	347	344	0	0	0	0	0	344	0	0	0	6	04/01/2015	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		06/01/2006	SCHEDULED REDEMPTION		18	18	18	18	0	0	0	0	0	18	0	0	0	0	03/01/2015	1
31384Q-RH-8	FED NATL MTG ASSOC #530688		06/01/2006	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/01/2030	1
31384R-AX-9	FED NATL MTG ASSOC #531122		06/01/2006	SCHEDULED REDEMPTION		14,598	14,598	14,936	14,527	0	71	0	71	0	14,598	0	0	0	274	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		06/01/2006	SCHEDULED REDEMPTION		759	759	778	779	0	(20)	0	(20)	0	759	0	0	0	12	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		06/01/2006	SCHEDULED REDEMPTION		192	192	194	192	0	0	0	0	0	192	0	0	0	3	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		06/01/2006	SCHEDULED REDEMPTION		46	46	45	45	0	1	0	1	0	46	0	0	0	1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		06/01/2006	SCHEDULED REDEMPTION		1,147	1,147	1,169	1,148	0	0	0	0	0	1,147	0	0	0	14	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		06/01/2006	SCHEDULED REDEMPTION		36,024	36,024	36,643	36,283	0	(260)	0	(260)	0	36,024	0	0	0	432	04/01/2016	1
31384T-AS-6	FED NATL MTG ASSOC #532917		06/01/2006	SCHEDULED REDEMPTION		38	38	39	40	0	(1)	0	(1)	0	38	0	0	0	1	04/01/2030	1
31384T-FN-2	FED NATL MTG ASSOC #533073		06/01/2006	SCHEDULED REDEMPTION		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	0	06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		06/01/2006	SCHEDULED REDEMPTION		365	365	353	356	0	8	0	8	0	365	0	0	0	6	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		06/01/2006	SCHEDULED REDEMPTION		251	251	253	250	0	0	0	0	0	251	0	0	0	4	04/01/2015	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)
31384T-SF-5	FED NATL MTG ASSOC #533418		06/01/2006	SCHEDULED REDEMPTION		54	54	55	54	0	0	0	0	0	54	0	0	0	1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		06/01/2006	SCHEDULED REDEMPTION		20,448	20,448	20,845	20,456	0	(8)	0	(8)	0	20,448	0	0	0	349	04/01/2015	1
31384U-B6-0	FED NATL MTG ASSOC #533861		06/01/2006	SCHEDULED REDEMPTION		37	37	36	36	0	0	0	0	0	37	0	0	0	1	03/01/2030	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2006	SCHEDULED REDEMPTION		693	693	699	698	0	(5)	0	(5)	0	693	0	0	0	12	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		06/01/2006	SCHEDULED REDEMPTION		18	18	19	20	0	(1)	0	(1)	0	18	0	0	0	0	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		06/01/2006	SCHEDULED REDEMPTION		1,749	1,749	1,822	1,819	0	(70)	0	(70)	0	1,749	0	0	0	25	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		06/01/2006	SCHEDULED REDEMPTION		65	65	68	68	0	(3)	0	(3)	0	65	0	0	0	1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		06/01/2006	SCHEDULED REDEMPTION		3,309	3,309	3,436	3,455	0	(146)	0	(146)	0	3,309	0	0	0	60	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		06/01/2006	SCHEDULED REDEMPTION		2,140	2,140	2,223	2,230	0	(90)	0	(90)	0	2,140	0	0	0	37	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		06/01/2006	SCHEDULED REDEMPTION		2,169	2,169	2,252	2,263	0	(94)	0	(94)	0	2,169	0	0	0	39	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2006	SCHEDULED REDEMPTION		868	868	919	924	0	(56)	0	(56)	0	868	0	0	0	16	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		06/01/2006	SCHEDULED REDEMPTION		1,485	1,485	1,468	1,469	0	16	0	16	0	1,485	0	0	0	22	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		06/01/2006	SCHEDULED REDEMPTION		2,795	2,795	2,903	2,962	0	(167)	0	(167)	0	2,795	0	0	0	50	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2006	SCHEDULED REDEMPTION		2,081	2,081	2,204	2,199	0	(118)	0	(118)	0	2,081	0	0	0	35	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		06/01/2006	SCHEDULED REDEMPTION		689	689	701	696	0	(7)	0	(7)	0	689	0	0	0	10	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2006	SCHEDULED REDEMPTION		52,891	52,891	53,810	53,437	0	(546)	0	(546)	0	52,891	0	0	0	737	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2006	SCHEDULED REDEMPTION		2,288	2,288	2,347	2,352	0	(64)	0	(64)	0	2,288	0	0	0	36	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		06/01/2006	SCHEDULED REDEMPTION		3,158	3,158	3,289	3,279	0	(121)	0	(121)	0	3,158	0	0	0	48	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2006	SCHEDULED REDEMPTION		2,660	2,660	2,698	2,697	0	(37)	0	(37)	0	2,660	0	0	0	42	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		06/01/2006	SCHEDULED REDEMPTION		9,795	9,795	9,935	9,988	0	(192)	0	(192)	0	9,795	0	0	0	150	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2006	SCHEDULED REDEMPTION		22,490	22,490	22,848	22,741	0	(251)	0	(251)	0	22,490	0	0	0	306	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		06/01/2006	SCHEDULED REDEMPTION		77	77	80	81	0	(3)	0	(3)	0	77	0	0	0	1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		06/01/2006	SCHEDULED REDEMPTION		1,946	1,946	1,941	1,941	0	4	0	4	0	1,946	0	0	0	29	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		06/01/2006	SCHEDULED REDEMPTION		1,529	1,529	1,607	1,608	0	(79)	0	(79)	0	1,529	0	0	0	24	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		06/01/2006	SCHEDULED REDEMPTION		62	62	64	65	0	(3)	0	(3)	0	62	0	0	0	1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2006	SCHEDULED REDEMPTION		970	970	979	977	0	(7)	0	(7)	0	970	0	0	0	19	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		06/01/2006	SCHEDULED REDEMPTION		468	468	477	468	0	0	0	0	0	468	0	0	0	8	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		06/01/2006	SCHEDULED REDEMPTION		60	60	62	64	0	(4)	0	(4)	0	60	0	0	0	1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		06/01/2006	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		06/01/2006	SCHEDULED REDEMPTION		18,886	18,886	19,349	19,359	0	(473)	0	(473)	0	18,886	0	0	0	242	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		06/01/2006	SCHEDULED REDEMPTION		13,344	13,344	13,857	14,088	0	(744)	0	(744)	0	13,344	0	0	0	266	03/01/2030	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)
31384X-5D-6	FED NATL MTG ASSOC #537344		06/01/2006	SCHEDULED REDEMPTION		347	347	351	350	0	(2)	0	(2)	0	347	0	0	0	6	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		06/01/2006	SCHEDULED REDEMPTION		84	84	87	88	0	(4)	0	(4)	0	84	0	0	0	2	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		06/01/2006	SCHEDULED REDEMPTION		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	(1)	0	(1)	0	8	0	0	0	0	05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		06/01/2006	SCHEDULED REDEMPTION		178	178	183	183	0	(5)	0	(5)	0	178	0	0	0	3	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		06/01/2006	SCHEDULED REDEMPTION		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		06/01/2006	SCHEDULED REDEMPTION		681	681	694	681	0	0	0	0	0	681	0	0	0	11	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		06/01/2006	SCHEDULED REDEMPTION		498	498	517	537	0	(39)	0	(39)	0	498	0	0	0	9	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2006	SCHEDULED REDEMPTION		3,452	3,452	3,585	3,647	0	(195)	0	(195)	0	3,452	0	0	0	69	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		06/01/2006	SCHEDULED REDEMPTION		27,393	27,393	28,756	28,659	0	(1,266)	0	(1,266)	0	27,393	0	0	0	346	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		06/01/2006	SCHEDULED REDEMPTION		3,121	3,121	3,276	3,267	0	(146)	0	(146)	0	3,121	0	0	0	43	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		06/01/2006	SCHEDULED REDEMPTION		988	988	1,007	988	0	0	0	0	0	988	0	0	0	16	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		06/01/2006	SCHEDULED REDEMPTION		5	5	6	6	0	0	0	0	0	5	0	0	0	0	06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		06/01/2006	SCHEDULED REDEMPTION		13,038	13,038	13,290	13,043	0	(5)	0	(5)	0	13,038	0	0	0	243	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		06/01/2006	SCHEDULED REDEMPTION		222	222	230	237	0	(15)	0	(15)	0	222	0	0	0	4	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		06/01/2006	SCHEDULED REDEMPTION		25	25	26	27	0	(1)	0	(1)	0	25	0	0	0	0	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		06/01/2006	SCHEDULED REDEMPTION		567	567	578	567	0	0	0	0	0	567	0	0	0	9	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		06/01/2006	SCHEDULED REDEMPTION		47	47	49	50	0	(2)	0	(2)	0	47	0	0	0	1	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		06/01/2006	SCHEDULED REDEMPTION		30	30	32	32	0	(2)	0	(2)	0	30	0	0	0	1	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2006	SCHEDULED REDEMPTION		15,673	15,673	16,598	16,552	0	(879)	0	(879)	0	15,673	0	0	0	332	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		06/01/2006	SCHEDULED REDEMPTION		17,756	17,756	18,438	19,057	0	(1,301)	0	(1,301)	0	17,756	0	0	0	355	07/01/2030	1
31385F-PH-3	FED NATL MTG ASSOC #543224		06/01/2006	SCHEDULED REDEMPTION		38	38	40	40	0	(2)	0	(2)	0	38	0	0	0	1	08/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		06/01/2006	SCHEDULED REDEMPTION		989	989	1,009	990	0	0	0	0	0	989	0	0	0	16	07/01/2015	1
31385F-6Y-7	FED NATL MTG ASSOC #543687		06/01/2006	SCHEDULED REDEMPTION		206	206	208	208	0	(2)	0	(2)	0	206	0	0	0	4	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		06/01/2006	SCHEDULED REDEMPTION		1,342	1,342	1,421	1,424	0	(82)	0	(82)	0	1,342	0	0	0	28	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		06/01/2006	SCHEDULED REDEMPTION		152	152	157	163	0	(12)	0	(12)	0	152	0	0	0	3	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		06/01/2006	SCHEDULED REDEMPTION		3,466	3,466	3,533	3,467	0	(1)	0	(1)	0	3,466	0	0	0	58	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		06/01/2006	SCHEDULED REDEMPTION		16	16	17	18	0	(1)	0	(1)	0	16	0	0	0	0	07/01/2030	1
31385G-2G-8	FED NATL MTG ASSOC #544475		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		06/01/2006	SCHEDULED REDEMPTION		3,028	3,028	3,144	3,094	0	(66)	0	(66)	0	3,028	0	0	0	43	09/01/2011	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2006	SCHEDULED REDEMPTION		2,964	2,964	3,039	3,038	0	(74)	0	(74)	0	2,964	0	0	0	48	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		06/01/2006	SCHEDULED REDEMPTION		2,738	2,738	2,778	2,775	0	(37)	0	(37)	0	2,738	0	0	0	44	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		06/01/2006	SCHEDULED REDEMPTION		5,411	5,411	5,628	5,606	0	(195)	0	(195)	0	5,411	0	0	0	71	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		06/01/2006	SCHEDULED REDEMPTION		808	808	828	824	0	(16)	0	(16)	0	808	0	0	0	13	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		06/01/2006	SCHEDULED REDEMPTION		219,895	219,895	225,115	224,531	0	(4,637)	0	(4,637)	0	219,895	0	0	0	3,383	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2006	SCHEDULED REDEMPTION		55,059	55,059	57,630	57,455	0	(2,397)	0	(2,397)	0	55,059	0	0	0	735	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		06/01/2006	SCHEDULED REDEMPTION		10,745	10,745	11,023	11,011	0	(266)	0	(266)	0	10,745	0	0	0	163	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		06/01/2006	SCHEDULED REDEMPTION		3,396	3,396	3,466	3,464	0	(68)	0	(68)	0	3,396	0	0	0	47	07/01/2032	1
31385J-LC-0	FED NATL MTG ASSOC #545823		06/01/2006	SCHEDULED REDEMPTION		391	391	397	397	0	(6)	0	(6)	0	391	0	0	0	5	08/01/2017	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2006	SCHEDULED REDEMPTION		398	398	412	411	0	(13)	0	(13)	0	398	0	0	0	5	09/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		06/01/2006	SCHEDULED REDEMPTION		148	148	153	153	0	(5)	0	(5)	0	148	0	0	0	2	07/01/2032	1
31385J-NQ-7	FED NATL MTG ASSOC #545899		06/01/2006	SCHEDULED REDEMPTION		1,623	1,623	1,656	1,653	0	(30)	0	(30)	0	1,623	0	0	0	20	09/01/2017	1
31385J-SH-2	FED NATL MTG ASSOC #546020		06/01/2006	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2030	1
31385J-U7-1	FED NATL MTG ASSOC #546106		06/01/2006	SCHEDULED REDEMPTION		71	71	73	74	0	(4)	0	(4)	0	71	0	0	0	1	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		06/01/2006	SCHEDULED REDEMPTION		780	780	792	791	0	(11)	0	(11)	0	780	0	0	0	10	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		06/01/2006	SCHEDULED REDEMPTION		2,950	2,950	3,001	2,971	0	(21)	0	(21)	0	2,950	0	0	0	36	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		06/01/2006	SCHEDULED REDEMPTION		764	764	784	783	0	(18)	0	(18)	0	764	0	0	0	13	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		06/01/2006	SCHEDULED REDEMPTION		64	64	67	68	0	(3)	0	(3)	0	64	0	0	0	1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2006	SCHEDULED REDEMPTION		154	154	158	159	0	(4)	0	(4)	0	154	0	0	0	3	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		06/01/2006	SCHEDULED REDEMPTION		8,135	8,135	8,292	8,137	0	(2)	0	(2)	0	8,135	0	0	0	149	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		06/01/2006	SCHEDULED REDEMPTION		512	512	532	544	0	(32)	0	(32)	0	512	0	0	0	10	07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		06/01/2006	SCHEDULED REDEMPTION		97	97	100	104	0	(7)	0	(7)	0	97	0	0	0	2	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		06/01/2006	SCHEDULED REDEMPTION		40	40	41	42	0	(3)	0	(3)	0	40	0	0	0	1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2006	SCHEDULED REDEMPTION		6	6	7	7	0	0	0	0	0	6	0	0	0	0	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		06/01/2006	SCHEDULED REDEMPTION		1,713	1,713	1,779	1,829	0	(116)	0	(116)	0	1,713	0	0	0	33	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		06/01/2006	SCHEDULED REDEMPTION		2,003	2,003	2,058	2,060	0	(57)	0	(57)	0	2,003	0	0	0	30	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2006	SCHEDULED REDEMPTION		2,517	2,517	2,644	2,653	0	(137)	0	(137)	0	2,517	0	0	0	40	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		06/01/2006	SCHEDULED REDEMPTION		96	96	98	97	0	(1)	0	(1)	0	96	0	0	0	2	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		06/01/2006	SCHEDULED REDEMPTION		81	81	84	87	0	(6)	0	(6)	0	81	0	0	0	2	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2006	SCHEDULED REDEMPTION		3,518	3,518	3,726	3,705	0	(186)	0	(186)	0	3,518	0	0	0	74	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		06/01/2006	SCHEDULED REDEMPTION		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	0	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		06/01/2006	SCHEDULED REDEMPTION		197	197	204	211	0	(15)	0	(15)	0	197	0	0	0	4	08/01/2030	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)
31385Q-U3-4	FED NATL MTG ASSOC #549702		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		06/01/2006	SCHEDULED REDEMPTION		249	249	258	258	0	(9)	0	(9)	0	249	0	0	0	4	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		06/01/2006	SCHEDULED REDEMPTION		1,998	1,998	2,037	1,999	0	(1)	0	(1)	0	1,998	0	0	0	33	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		06/01/2006	SCHEDULED REDEMPTION		162	162	168	173	0	(11)	0	(11)	0	162	0	0	0	3	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		06/01/2006	SCHEDULED REDEMPTION		191	191	198	201	0	(11)	0	(11)	0	191	0	0	0	3	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		06/01/2006	SCHEDULED REDEMPTION		574	574	584	580	0	(6)	0	(6)	0	574	0	0	0	9	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		06/01/2006	SCHEDULED REDEMPTION		1,039	1,039	1,060	1,040	0	0	0	0	0	1,039	0	0	0	19	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		06/01/2006	SCHEDULED REDEMPTION		123	123	128	130	0	(7)	0	(7)	0	123	0	0	0	2	02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		06/01/2006	SCHEDULED REDEMPTION		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		06/01/2006	SCHEDULED REDEMPTION		198	198	205	210	0	(12)	0	(12)	0	198	0	0	0	4	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		06/01/2006	SCHEDULED REDEMPTION		32	32	33	33	0	(2)	0	(2)	0	32	0	0	0	1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		06/01/2006	SCHEDULED REDEMPTION		192	192	200	200	0	(8)	0	(8)	0	192	0	0	0	3	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		06/01/2006	SCHEDULED REDEMPTION		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	11/01/2030	1
31385W-S9-1	FED NATL MTG ASSOC #555044		06/01/2006	SCHEDULED REDEMPTION		434,851	434,851	443,837	443,402	0	(8,551)	0	(8,551)	0	434,851	0	0	0	5,110	11/01/2017	1
31385W-UQ-0	FED NATL MTG ASSOC #555091		06/01/2006	SCHEDULED REDEMPTION		198,990	198,990	205,018	204,727	0	(5,737)	0	(5,737)	0	198,990	0	0	0	2,337	12/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		06/01/2006	SCHEDULED REDEMPTION		74,614	74,614	78,294	78,078	0	(3,463)	0	(3,463)	0	74,614	0	0	0	952	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		06/01/2006	SCHEDULED REDEMPTION		61,598	61,598	64,664	64,485	0	(2,887)	0	(2,887)	0	61,598	0	0	0	796	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		06/01/2006	SCHEDULED REDEMPTION		15,043	15,043	15,792	15,750	0	(706)	0	(706)	0	15,043	0	0	0	197	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		06/01/2006	SCHEDULED REDEMPTION		3,523	3,523	3,665	3,657	0	(133)	0	(133)	0	3,523	0	0	0	47	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		06/01/2006	SCHEDULED REDEMPTION		41,953	41,953	43,154	43,117	0	(1,165)	0	(1,165)	0	41,953	0	0	0	626	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		06/01/2006	SCHEDULED REDEMPTION		928	928	926	926	0	2	0	2	0	928	0	0	0	13	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2006	SCHEDULED REDEMPTION		8,435	8,435	8,442	8,441	0	(6)	0	(6)	0	8,435	0	0	0	137	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		06/01/2006	SCHEDULED REDEMPTION		127	127	126	126	0	1	0	1	0	127	0	0	0	2	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		06/01/2006	SCHEDULED REDEMPTION		6,253	6,253	6,360	6,306	0	(54)	0	(54)	0	6,253	0	0	0	106	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		06/01/2006	SCHEDULED REDEMPTION		2,892	2,892	3,003	3,075	0	(183)	0	(183)	0	2,892	0	0	0	39	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		06/01/2006	SCHEDULED REDEMPTION		806	806	824	803	0	3	0	3	0	806	0	0	0	11	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		06/01/2006	SCHEDULED REDEMPTION		3,586	3,586	3,551	3,528	0	58	0	58	0	3,586	0	0	0	58	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2006	SCHEDULED REDEMPTION		73	73	74	73	0	(1)	0	(1)	0	73	0	0	0	1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		06/01/2006	SCHEDULED REDEMPTION		5	5	5	6	0	(1)	0	(1)	0	5	0	0	0	0	09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		06/01/2006	SCHEDULED REDEMPTION		747	747	767	768	0	(21)	0	(21)	0	747	0	0	0	12	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2006	SCHEDULED REDEMPTION		26,320	26,320	26,830	26,326	0	(6)	0	(6)	0	26,320	0	0	0	345	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2006	SCHEDULED REDEMPTION		13,470	13,470	13,731	13,473	0	(3)	0	(3)	0	13,470	0	0	0	226	12/01/2015	1
31386C-T4-4	FED NATL MTG ASSOC #559571		06/01/2006	SCHEDULED REDEMPTION		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31386C-6A-5	FED NATL MTG ASSOC #559865		06/01/2006	SCHEDULED REDEMPTION		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2006	SCHEDULED REDEMPTION		979	979	1,005	1,006	0	(26)	0	(26)	0	979	0	0	0	15	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		06/01/2006	SCHEDULED REDEMPTION		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		06/01/2006	SCHEDULED REDEMPTION		59	59	57	57	0	2	0	2	0	59	0	0	0	1	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		06/01/2006	SCHEDULED REDEMPTION		672	672	698	710	0	(38)	0	(38)	0	672	0	0	0	13	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		06/01/2006	SCHEDULED REDEMPTION		228	228	233	233	0	(5)	0	(5)	0	228	0	0	0	4	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		06/01/2006	SCHEDULED REDEMPTION		88	88	90	90	0	(2)	0	(2)	0	88	0	0	0	1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		06/01/2006	SCHEDULED REDEMPTION		5,221	5,221	5,322	5,222	0	(1)	0	(1)	0	5,221	0	0	0	86	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		06/01/2006	SCHEDULED REDEMPTION		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		06/01/2006	SCHEDULED REDEMPTION		13	13	13	13	0	(1)	0	(1)	0	13	0	0	0	0	01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		06/01/2006	SCHEDULED REDEMPTION		1,712	1,712	1,743	1,742	0	(31)	0	(31)	0	1,712	0	0	0	32	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		06/01/2006	SCHEDULED REDEMPTION		3,800	3,800	3,865	3,832	0	(32)	0	(32)	0	3,800	0	0	0	65	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		06/01/2006	SCHEDULED REDEMPTION		41,043	41,043	42,937	42,869	0	(1,826)	0	(1,826)	0	41,043	0	0	0	584	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		06/01/2006	SCHEDULED REDEMPTION		9	9	10	10	0	0	0	0	0	9	0	0	0	0	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		06/01/2006	SCHEDULED REDEMPTION		1,851	1,851	1,877	1,884	0	(33)	0	(33)	0	1,851	0	0	0	29	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		06/01/2006	SCHEDULED REDEMPTION		1,067	1,067	1,095	1,113	0	(46)	0	(46)	0	1,067	0	0	0	17	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		06/01/2006	SCHEDULED REDEMPTION		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	1	12/01/2015	1
31386H-XD-8	FED NATL MTG ASSOC #564176		06/01/2006	SCHEDULED REDEMPTION		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	0	12/01/2030	1
31386J-AA-5	FED NATL MTG ASSOC #564401		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		06/01/2006	SCHEDULED REDEMPTION		11	11	12	12	0	0	0	0	0	11	0	0	0	0	02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		06/01/2006	SCHEDULED REDEMPTION		950	950	987	997	0	(47)	0	(47)	0	950	0	0	0	17	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		06/01/2006	SCHEDULED REDEMPTION		402	402	409	406	0	(4)	0	(4)	0	402	0	0	0	6	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2006	SCHEDULED REDEMPTION		640	640	657	655	0	(15)	0	(15)	0	640	0	0	0	10	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		06/01/2006	SCHEDULED REDEMPTION		104	104	103	102	0	2	0	2	0	104	0	0	0	2	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		06/01/2006	SCHEDULED REDEMPTION		17,047	17,047	17,702	17,806	0	(759)	0	(759)	0	17,047	0	0	0	340	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		06/01/2006	SCHEDULED REDEMPTION		9,216	9,216	9,363	9,308	0	(92)	0	(92)	0	9,216	0	0	0	138	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		06/01/2006	SCHEDULED REDEMPTION		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		06/01/2006	SCHEDULED REDEMPTION		2,450	2,450	2,430	2,445	0	5	0	5	0	2,450	0	0	0	33	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		06/01/2006	SCHEDULED REDEMPTION		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		06/01/2006	SCHEDULED REDEMPTION		50	50	49	50	0	1	0	1	0	50	0	0	0	1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		06/01/2006	SCHEDULED REDEMPTION		200	200	205	204	0	(4)	0	(4)	0	200	0	0	0	3	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		06/01/2006	SCHEDULED REDEMPTION		16,868	16,868	17,195	16,875	0	(7)	0	(7)	0	16,868	0	0	0	161	02/01/2016	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)
31386P-CX-9	FED NATL MTG ASSOC #568986		06/01/2006	SCHEDULED REDEMPTION		2,650	2,650	2,701	2,651	0	(1)	0	(1)	0	2,650	0	0	0	44	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		06/01/2006	SCHEDULED REDEMPTION		78,051	78,051	79,295	78,758	0	(707)	0	(707)	0	78,051	0	0	0	1,253	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2006	SCHEDULED REDEMPTION		3,894	3,894	4,051	4,036	0	(142)	0	(142)	0	3,894	0	0	0	54	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		06/01/2006	SCHEDULED REDEMPTION		194	194	202	201	0	(7)	0	(7)	0	194	0	0	0	3	01/01/2031	1
31386P-US-0	FED NATL MTG ASSOC #569493		06/01/2006	SCHEDULED REDEMPTION		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		06/01/2006	SCHEDULED REDEMPTION		524	524	533	527	0	(4)	0	(4)	0	524	0	0	0	8	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		06/01/2006	SCHEDULED REDEMPTION		582	582	616	610	0	(28)	0	(28)	0	582	0	0	0	11	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2006	SCHEDULED REDEMPTION		3,654	3,654	3,717	3,699	0	(45)	0	(45)	0	3,654	0	0	0	63	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		06/01/2006	SCHEDULED REDEMPTION		156	156	161	161	0	(4)	0	(4)	0	156	0	0	0	2	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		06/01/2006	SCHEDULED REDEMPTION		6,709	6,709	6,839	6,711	0	(2)	0	(2)	0	6,709	0	0	0	124	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		06/01/2006	SCHEDULED REDEMPTION		7	7	7	8	0	0	0	0	0	7	0	0	0	0	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		06/01/2006	SCHEDULED REDEMPTION		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		06/01/2006	SCHEDULED REDEMPTION		629	629	624	625	0	4	0	4	0	629	0	0	0	8	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		06/01/2006	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	10	0	0	0	0	06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		06/01/2006	SCHEDULED REDEMPTION		3,756	3,756	3,725	3,747	0	9	0	9	0	3,756	0	0	0	39	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		06/01/2006	SCHEDULED REDEMPTION		95	95	98	101	0	(6)	0	(6)	0	95	0	0	0	2	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		06/01/2006	SCHEDULED REDEMPTION		1,435	1,435	1,460	1,451	0	(16)	0	(16)	0	1,435	0	0	0	22	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		06/01/2006	SCHEDULED REDEMPTION		13,987	13,987	14,228	14,109	0	(121)	0	(121)	0	13,987	0	0	0	240	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		06/01/2006	SCHEDULED REDEMPTION		191	191	199	198	0	(6)	0	(6)	0	191	0	0	0	3	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		06/01/2006	SCHEDULED REDEMPTION		2,443	2,443	2,485	2,467	0	(24)	0	(24)	0	2,443	0	0	0	38	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		06/01/2006	SCHEDULED REDEMPTION		388	388	398	397	0	(10)	0	(10)	0	388	0	0	0	6	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		06/01/2006	SCHEDULED REDEMPTION		349	349	355	354	0	(5)	0	(5)	0	349	0	0	0	5	03/01/2016	1
31386U-FQ-0	FED NATL MTG ASSOC #573575		06/01/2006	SCHEDULED REDEMPTION		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2031	1
31386U-RN-4	FED NATL MTG ASSOC #573893		06/01/2006	SCHEDULED REDEMPTION		79	79	77	77	0	2	0	2	0	79	0	0	0	1	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		06/01/2006	SCHEDULED REDEMPTION		2,780	2,780	2,757	2,774	0	6	0	6	0	2,780	0	0	0	40	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2006	SCHEDULED REDEMPTION		1,738	1,738	1,774	1,764	0	(26)	0	(26)	0	1,738	0	0	0	27	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		06/01/2006	SCHEDULED REDEMPTION		2,354	2,354	2,414	2,400	0	(47)	0	(47)	0	2,354	0	0	0	36	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		06/01/2006	SCHEDULED REDEMPTION		2,622	2,622	2,545	2,546	0	75	0	75	0	2,622	0	0	0	39	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2006	SCHEDULED REDEMPTION		19,086	19,086	18,478	18,519	0	568	0	568	0	19,086	0	0	0	279	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		06/01/2006	SCHEDULED REDEMPTION		2,583	2,583	2,507	2,508	0	75	0	75	0	2,583	0	0	0	39	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		06/01/2006	SCHEDULED REDEMPTION		41	41	40	40	0	1	0	1	0	41	0	0	0	1	04/01/2031	1
31387B-HW-6	FED NATL MTG ASSOC #579045		06/01/2006	SCHEDULED REDEMPTION		129	129	133	132	0	(3)	0	(3)	0	129	0	0	0	2	02/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		06/01/2006	SCHEDULED REDEMPTION		15,358	15,358	14,902	14,908	0	450	0	450	0	15,358	0	0	0	230	04/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387C-QS-3	FED NATL MTG ASSOC #580165		06/01/2006	SCHEDULED REDEMPTION		7,864	7,864	8,128	8,100	0	(236)	0	(236)	0	7,864	0	0	0	96	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2006	SCHEDULED REDEMPTION		765	765	794	813	0	(48)	0	(48)	0	765	0	0	0	14	05/01/2031	1
31387D-F5-3	FED NATL MTG ASSOC #580788		06/01/2006	SCHEDULED REDEMPTION		21	21	22	23	0	(2)	0	(2)	0	21	0	0	0	0	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		06/01/2006	SCHEDULED REDEMPTION		579	579	595	592	0	(14)	0	(14)	0	579	0	0	0	10	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		06/01/2006	SCHEDULED REDEMPTION		28,909	28,909	30,347	30,260	0	(1,352)	0	(1,352)	0	28,909	0	0	0	383	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		06/01/2006	SCHEDULED REDEMPTION		794	794	833	832	0	(38)	0	(38)	0	794	0	0	0	12	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		06/01/2006	SCHEDULED REDEMPTION		227	227	236	245	0	(18)	0	(18)	0	227	0	0	0	4	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		06/01/2006	SCHEDULED REDEMPTION		570	570	570	570	0	(1)	0	(1)	0	570	0	0	0	7	05/01/2016	1
31387H-Q7-8	FED NATL MTG ASSOC #584678		06/01/2006	SCHEDULED REDEMPTION		27	27	28	29	0	(2)	0	(2)	0	27	0	0	0	0	06/01/2031	1
31387H-XK-1	FED NATL MTG ASSOC #584882		06/01/2006	SCHEDULED REDEMPTION		417	417	428	427	0	(10)	0	(10)	0	417	0	0	0	7	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		06/01/2006	SCHEDULED REDEMPTION		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		06/01/2006	SCHEDULED REDEMPTION		689	689	700	696	0	(7)	0	(7)	0	689	0	0	0	10	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		06/01/2006	SCHEDULED REDEMPTION		4,113	4,113	4,178	4,152	0	(40)	0	(40)	0	4,113	0	0	0	59	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		06/01/2006	SCHEDULED REDEMPTION		161	161	164	163	0	(2)	0	(2)	0	161	0	0	0	3	06/01/2031	1
31387M-KK-4	FED NATL MTG ASSOC #588098		05/01/2006	SCHEDULED REDEMPTION		26,052	26,052	26,578	26,464	0	(411)	0	(411)	0	26,052	0	0	0	325	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		06/01/2006	SCHEDULED REDEMPTION		38,906	38,906	40,401	40,560	0	(1,655)	0	(1,655)	0	38,906	0	0	0	520	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		06/01/2006	SCHEDULED REDEMPTION		19,414	19,414	19,441	19,437	0	(23)	0	(23)	0	19,414	0	0	0	293	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		06/01/2006	SCHEDULED REDEMPTION		1,751	1,751	1,792	1,788	0	(37)	0	(37)	0	1,751	0	0	0	23	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		06/01/2006	SCHEDULED REDEMPTION		104	104	108	109	0	(5)	0	(5)	0	104	0	0	0	2	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		06/01/2006	SCHEDULED REDEMPTION		2,442	2,442	2,481	2,467	0	(25)	0	(25)	0	2,442	0	0	0	35	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		06/01/2006	SCHEDULED REDEMPTION		44,580	44,580	45,214	45,173	0	(593)	0	(593)	0	44,580	0	0	0	588	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		06/01/2006	SCHEDULED REDEMPTION		3,204	3,204	3,288	3,279	0	(74)	0	(74)	0	3,204	0	0	0	60	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2006	SCHEDULED REDEMPTION		808	808	783	785	0	24	0	24	0	808	0	0	0	11	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		06/01/2006	SCHEDULED REDEMPTION		45,473	45,473	45,537	45,536	0	(62)	0	(62)	0	45,473	0	0	0	737	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		06/01/2006	SCHEDULED REDEMPTION		69	69	71	70	0	(1)	0	(1)	0	69	0	0	0	1	09/01/2031	1
31387T-AY-0	FED NATL MTG ASSOC #593223		06/01/2006	SCHEDULED REDEMPTION		8,337	8,337	8,544	8,499	0	(162)	0	(162)	0	8,337	0	0	0	105	10/01/2031	1
31387T-BC-7	FED NATL MTG ASSOC #593235		06/01/2006	SCHEDULED REDEMPTION		35,005	35,005	35,589	35,427	0	(422)	0	(422)	0	35,005	0	0	0	656	12/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		06/01/2006	SCHEDULED REDEMPTION		701	701	724	722	0	(21)	0	(21)	0	701	0	0	0	9	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		06/01/2006	SCHEDULED REDEMPTION		8,027	8,027	8,155	8,116	0	(89)	0	(89)	0	8,027	0	0	0	99	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		06/01/2006	SCHEDULED REDEMPTION		114	114	120	121	0	(6)	0	(6)	0	114	0	0	0	2	09/01/2031	1
31387V-SQ-3	FED NATL MTG ASSOC #595527		06/01/2006	SCHEDULED REDEMPTION		1,082	1,082	1,099	1,091	0	(10)	0	(10)	0	1,082	0	0	0	16	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		06/01/2006	SCHEDULED REDEMPTION		5,804	5,804	5,896	5,859	0	(55)	0	(55)	0	5,804	0	0	0	71	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		06/01/2006	SCHEDULED REDEMPTION		15,147	15,147	15,388	15,287	0	(140)	0	(140)	0	15,147	0	0	0	202	08/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31387W-VB-0	FED NATL MTG ASSOC #596510		06/01/2006	SCHEDULED REDEMPTION		1,112	1,112	1,130	1,123	0	(10)	0	(10)	0	1,112	0	0	0	16	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		06/01/2006	SCHEDULED REDEMPTION		19	19	19	19	0	0	0	0	0	19	0	0	0	0	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		06/01/2006	SCHEDULED REDEMPTION		38,819	38,819	40,193	40,114	0	(1,295)	0	(1,295)	0	38,819	0	0	0	629	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		06/01/2006	SCHEDULED REDEMPTION		1,959	1,959	2,056	2,051	0	(92)	0	(92)	0	1,959	0	0	0	27	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		06/01/2006	SCHEDULED REDEMPTION		30	30	31	30	0	0	0	0	0	30	0	0	0	0	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		06/01/2006	SCHEDULED REDEMPTION		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		06/01/2006	SCHEDULED REDEMPTION		39,649	39,649	39,208	39,223	0	426	0	426	0	39,649	0	0	0	644	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2006	SCHEDULED REDEMPTION		384	384	384	384	0	0	0	0	0	384	0	0	0	6	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		06/01/2006	SCHEDULED REDEMPTION		3,723	3,723	3,728	3,727	0	(5)	0	(5)	0	3,723	0	0	0	59	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		06/01/2006	SCHEDULED REDEMPTION		472	472	473	472	0	(1)	0	(1)	0	472	0	0	0	7	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		06/01/2006	SCHEDULED REDEMPTION		822	822	823	823	0	(1)	0	(1)	0	822	0	0	0	9	08/01/2031	1
31388C-NB-2	FED NATL MTG ASSOC #600786		06/01/2006	SCHEDULED REDEMPTION		99	99	101	101	0	(2)	0	(2)	0	99	0	0	0	2	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		06/01/2006	SCHEDULED REDEMPTION		8	8	8	8	0	0	0	0	0	8	0	0	0	0	09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		06/01/2006	SCHEDULED REDEMPTION		335	335	343	342	0	(6)	0	(6)	0	335	0	0	0	6	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		06/01/2006	SCHEDULED REDEMPTION		1,065	1,065	1,081	1,075	0	(11)	0	(11)	0	1,065	0	0	0	15	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		06/01/2006	SCHEDULED REDEMPTION		401	401	402	402	0	0	0	0	0	401	0	0	0	6	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		06/01/2006	SCHEDULED REDEMPTION		2,398	2,398	2,490	2,553	0	(155)	0	(155)	0	2,398	0	0	0	48	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		06/01/2006	SCHEDULED REDEMPTION		165	165	168	167	0	(2)	0	(2)	0	165	0	0	0	2	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		06/01/2006	SCHEDULED REDEMPTION		201	201	209	216	0	(15)	0	(15)	0	201	0	0	0	4	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		06/01/2006	SCHEDULED REDEMPTION		181	181	185	184	0	(4)	0	(4)	0	181	0	0	0	3	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		06/01/2006	SCHEDULED REDEMPTION		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		06/01/2006	SCHEDULED REDEMPTION		33	33	33	33	0	(1)	0	(1)	0	33	0	0	0	1	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2006	SCHEDULED REDEMPTION		769	769	814	802	0	(34)	0	(34)	0	769	0	0	0	15	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		06/01/2006	SCHEDULED REDEMPTION		2,371	2,371	2,409	2,396	0	(25)	0	(25)	0	2,371	0	0	0	34	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		06/01/2006	SCHEDULED REDEMPTION		1,186	1,186	1,248	1,245	0	(59)	0	(59)	0	1,186	0	0	0	19	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		06/01/2006	SCHEDULED REDEMPTION		1,859	1,859	1,897	1,902	0	(43)	0	(43)	0	1,859	0	0	0	31	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		06/01/2006	SCHEDULED REDEMPTION		15,239	15,239	15,997	15,955	0	(716)	0	(716)	0	15,239	0	0	0	191	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		06/01/2006	SCHEDULED REDEMPTION		11,997	11,997	11,864	11,868	0	129	0	129	0	11,997	0	0	0	193	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		06/01/2006	SCHEDULED REDEMPTION		141	141	144	143	0	(2)	0	(2)	0	141	0	0	0	2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		06/01/2006	SCHEDULED REDEMPTION		9,124	9,124	9,270	9,210	0	(86)	0	(86)	0	9,124	0	0	0	122	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2006	SCHEDULED REDEMPTION		15,709	15,709	16,637	16,349	0	(640)	0	(640)	0	15,709	0	0	0	224	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		06/01/2006	SCHEDULED REDEMPTION		51,972	51,972	52,910	52,695	0	(722)	0	(722)	0	51,972	0	0	0	973	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		06/01/2006	SCHEDULED REDEMPTION		211	211	217	215	0	(4)	0	(4)	0	211	0	0	0	4	10/01/2031	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)
31388P-CX-7	FED NATL MTG ASSOC #610386		06/01/2006	SCHEDULED REDEMPTION		92	92	94	94	0	(2)	0	(2)	0	92	0	0	0	2	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		06/01/2006	SCHEDULED REDEMPTION		21	21	21	21	0	0	0	0	0	21	0	0	0	0	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		06/01/2006	SCHEDULED REDEMPTION		566	566	589	583	0	(17)	0	(17)	0	566	0	0	0	9	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		06/01/2006	SCHEDULED REDEMPTION		125	125	128	128	0	(3)	0	(3)	0	125	0	0	0	2	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		06/01/2006	SCHEDULED REDEMPTION		17,765	17,765	18,649	18,599	0	(834)	0	(834)	0	17,765	0	0	0	243	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		06/01/2006	SCHEDULED REDEMPTION		4,012	4,012	4,174	4,156	0	(144)	0	(144)	0	4,012	0	0	0	54	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		06/01/2006	SCHEDULED REDEMPTION		79	79	83	83	0	(4)	0	(4)	0	79	0	0	0	1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		06/01/2006	SCHEDULED REDEMPTION		48	48	49	49	0	(2)	0	(2)	0	48	0	0	0	1	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		06/01/2006	SCHEDULED REDEMPTION		269	269	269	269	0	0	0	0	0	269	0	0	0	4	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		06/01/2006	SCHEDULED REDEMPTION		751	751	777	774	0	(23)	0	(23)	0	751	0	0	0	9	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		06/01/2006	SCHEDULED REDEMPTION		284	284	290	290	0	(6)	0	(6)	0	284	0	0	0	5	12/01/2031	1
31389B-FS-5	FED NATL MTG ASSOC #620377		06/01/2006	SCHEDULED REDEMPTION		76	76	78	78	0	(1)	0	(1)	0	76	0	0	0	1	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		06/01/2006	SCHEDULED REDEMPTION		252	252	261	261	0	(9)	0	(9)	0	252	0	0	0	4	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		06/01/2006	SCHEDULED REDEMPTION		1,771	1,771	1,845	1,844	0	(73)	0	(73)	0	1,771	0	0	0	26	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		06/01/2006	SCHEDULED REDEMPTION		56,448	56,448	59,257	59,106	0	(2,658)	0	(2,658)	0	56,448	0	0	0	701	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		06/01/2006	SCHEDULED REDEMPTION		420	420	435	435	0	(15)	0	(15)	0	420	0	0	0	7	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		06/01/2006	SCHEDULED REDEMPTION		46,492	46,492	47,195	47,159	0	(667)	0	(667)	0	46,492	0	0	0	573	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2006	SCHEDULED REDEMPTION		261	261	268	268	0	(7)	0	(7)	0	261	0	0	0	3	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		06/01/2006	SCHEDULED REDEMPTION		463	463	476	475	0	(12)	0	(12)	0	463	0	0	0	5	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		06/01/2006	SCHEDULED REDEMPTION		1,016	1,016	1,058	1,042	0	(26)	0	(26)	0	1,016	0	0	0	18	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		06/01/2006	SCHEDULED REDEMPTION		544	544	572	571	0	(27)	0	(27)	0	544	0	0	0	8	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		06/01/2006	SCHEDULED REDEMPTION		91	91	93	93	0	(2)	0	(2)	0	91	0	0	0	1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		06/01/2006	SCHEDULED REDEMPTION		163	163	164	164	0	0	0	0	0	163	0	0	0	2	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		06/01/2006	SCHEDULED REDEMPTION		10,183	10,183	10,674	10,658	0	(474)	0	(474)	0	10,183	0	0	0	151	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		06/01/2006	SCHEDULED REDEMPTION		276	276	280	279	0	(3)	0	(3)	0	276	0	0	0	5	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		06/01/2006	SCHEDULED REDEMPTION		8,572	8,572	8,556	8,556	0	16	0	16	0	8,572	0	0	0	113	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		06/01/2006	SCHEDULED REDEMPTION		53	53	53	53	0	0	0	0	0	53	0	0	0	1	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		06/01/2006	SCHEDULED REDEMPTION		10,154	10,154	10,162	10,161	0	(7)	0	(7)	0	10,154	0	0	0	154	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		06/01/2006	SCHEDULED REDEMPTION		5,738	5,738	5,943	5,936	0	(198)	0	(198)	0	5,738	0	0	0	92	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		06/01/2006	SCHEDULED REDEMPTION		10,694	10,694	10,664	10,665	0	29	0	29	0	10,694	0	0	0	172	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		06/01/2006	SCHEDULED REDEMPTION		47,918	47,918	48,506	48,320	0	(402)	0	(402)	0	47,918	0	0	0	898	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		06/01/2006	SCHEDULED REDEMPTION		228	228	232	231	0	(3)	0	(3)	0	228	0	0	0	4	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		06/01/2006	SCHEDULED REDEMPTION		1,995	1,995	2,078	2,054	0	(58)	0	(58)	0	1,995	0	0	0	35	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31389Q-4L-9	FED NATL MTG ASSOC #632727		06/01/2006	SCHEDULED REDEMPTION		6,515	6,515	6,649	6,606	0	(91)	0	(91)	0	6,515	0	0	0	122	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		06/01/2006	SCHEDULED REDEMPTION		13,710	13,710	14,392	14,369	0	(660)	0	(660)	0	13,710	0	0	0	222	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		06/01/2006	SCHEDULED REDEMPTION		8,871	8,871	9,311	9,296	0	(425)	0	(425)	0	8,871	0	0	0	142	03/01/2032	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2006	SCHEDULED REDEMPTION		1,344	1,344	1,365	1,363	0	(19)	0	(19)	0	1,344	0	0	0	16	03/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		06/01/2006	SCHEDULED REDEMPTION		97,849	97,849	100,787	100,633	0	(2,784)	0	(2,784)	0	97,849	0	0	0	1,100	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		06/01/2006	SCHEDULED REDEMPTION		7,974	7,974	7,885	7,888	0	86	0	86	0	7,974	0	0	0	128	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		06/01/2006	SCHEDULED REDEMPTION		7,916	7,916	8,199	8,189	0	(273)	0	(273)	0	7,916	0	0	0	128	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		06/01/2006	SCHEDULED REDEMPTION		375	375	374	374	0	1	0	1	0	375	0	0	0	6	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		06/01/2006	SCHEDULED REDEMPTION		4,471	4,471	4,647	4,642	0	(171)	0	(171)	0	4,471	0	0	0	57	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		06/01/2006	SCHEDULED REDEMPTION		14,976	14,976	15,598	15,454	0	(479)	0	(479)	0	14,976	0	0	0	177	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		06/01/2006	SCHEDULED REDEMPTION		47,010	47,010	48,259	48,158	0	(1,147)	0	(1,147)	0	47,010	0	0	0	580	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		06/01/2006	SCHEDULED REDEMPTION		9,157	9,157	9,047	9,050	0	106	0	106	0	9,157	0	0	0	113	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		06/01/2006	SCHEDULED REDEMPTION		955	955	1,003	1,000	0	(45)	0	(45)	0	955	0	0	0	13	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		06/01/2006	SCHEDULED REDEMPTION		4,693	4,693	4,851	4,849	0	(155)	0	(155)	0	4,693	0	0	0	68	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		06/01/2006	SCHEDULED REDEMPTION		24,679	24,679	25,670	25,534	0	(855)	0	(855)	0	24,679	0	0	0	361	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		06/01/2006	SCHEDULED REDEMPTION		806	806	847	852	0	(45)	0	(45)	0	806	0	0	0	12	08/01/2032	1
31390E-UA-8	FED NATL MTG ASSOC #644177		06/01/2006	SCHEDULED REDEMPTION		4,788	4,788	4,774	4,774	0	14	0	14	0	4,788	0	0	0	65	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		06/01/2006	SCHEDULED REDEMPTION		457	457	452	452	0	5	0	5	0	457	0	0	0	7	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		06/01/2006	SCHEDULED REDEMPTION		3,004	3,004	3,111	3,108	0	(104)	0	(104)	0	3,004	0	0	0	48	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		06/01/2006	SCHEDULED REDEMPTION		8,153	8,153	8,092	8,094	0	59	0	59	0	8,153	0	0	0	132	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		06/01/2006	SCHEDULED REDEMPTION		5,252	5,252	5,194	5,196	0	56	0	56	0	5,252	0	0	0	58	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		06/01/2006	SCHEDULED REDEMPTION		18,106	18,106	17,993	18,000	0	106	0	106	0	18,106	0	0	0	199	01/01/2033	1
31390H-SJ-5	FED NATL MTG ASSOC #646821		06/01/2006	SCHEDULED REDEMPTION		28,809	28,809	29,709	29,680	0	(871)	0	(871)	0	28,809	0	0	0	293	05/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		06/01/2006	SCHEDULED REDEMPTION		47	47	49	49	0	(2)	0	(2)	0	47	0	0	0	1	08/01/2032	1
31390J-4L-2	FED NATL MTG ASSOC #648027		06/01/2006	SCHEDULED REDEMPTION		17,643	17,643	17,592	17,593	0	50	0	50	0	17,643	0	0	0	264	07/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		06/01/2006	SCHEDULED REDEMPTION		5,917	5,917	5,923	5,923	0	(6)	0	(6)	0	5,917	0	0	0	67	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		06/01/2006	SCHEDULED REDEMPTION		902	902	939	925	0	(23)	0	(23)	0	902	0	0	0	16	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		06/01/2006	SCHEDULED REDEMPTION		571	571	592	591	0	(20)	0	(20)	0	571	0	0	0	8	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		06/01/2006	SCHEDULED REDEMPTION		480	480	504	503	0	(24)	0	(24)	0	480	0	0	0	7	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		06/01/2006	SCHEDULED REDEMPTION		5,826	5,826	5,831	5,830	0	(4)	0	(4)	0	5,826	0	0	0	67	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		06/01/2006	SCHEDULED REDEMPTION		4,709	4,709	4,905	4,831	0	(121)	0	(121)	0	4,709	0	0	0	80	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		06/01/2006	SCHEDULED REDEMPTION		7,139	7,139	7,507	7,495	0	(356)	0	(356)	0	7,139	0	0	0	115	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		06/01/2006	SCHEDULED REDEMPTION		209	209	217	214	0	(5)	0	(5)	0	209	0	0	0	3	06/01/2032	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-GD-8	FED NATL MTG ASSOC #650996		06/01/2006	SCHEDULED REDEMPTION		3,239	3,239	3,205	3,206	0	33	0	33	0	3,239	0	0	0	36	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		06/01/2006	SCHEDULED REDEMPTION		110	110	112	112	0	(2)	0	(2)	0	110	0	0	0	2	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		06/01/2006	SCHEDULED REDEMPTION		7,277	7,277	7,554	7,545	0	(267)	0	(267)	0	7,277	0	0	0	87	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		06/01/2006	SCHEDULED REDEMPTION		4,307	4,307	4,470	4,465	0	(158)	0	(158)	0	4,307	0	0	0	65	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		06/01/2006	SCHEDULED REDEMPTION		8,124	8,124	8,056	8,058	0	67	0	67	0	8,124	0	0	0	131	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		06/01/2006	SCHEDULED REDEMPTION		1,132	1,132	1,172	1,171	0	(39)	0	(39)	0	1,132	0	0	0	12	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		06/01/2006	SCHEDULED REDEMPTION		61	61	61	61	0	0	0	0	0	61	0	0	0	1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		06/01/2006	SCHEDULED REDEMPTION		3,253	3,253	3,389	3,333	0	(79)	0	(79)	0	3,253	0	0	0	39	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		06/01/2006	SCHEDULED REDEMPTION		2,577	2,577	2,672	2,669	0	(92)	0	(92)	0	2,577	0	0	0	37	08/01/2032	1
31390Q-R6-4	FED NATL MTG ASSOC #653109		06/01/2006	SCHEDULED REDEMPTION		1,161	1,161	1,179	1,178	0	(17)	0	(17)	0	1,161	0	0	0	15	07/01/2017	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		06/01/2006	SCHEDULED REDEMPTION		1,737	1,737	1,819	1,813	0	(76)	0	(76)	0	1,737	0	0	0	20	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		06/01/2006	SCHEDULED REDEMPTION		8,902	8,902	8,803	8,806	0	96	0	96	0	8,902	0	0	0	143	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2006	SCHEDULED REDEMPTION		5,868	5,868	6,073	6,066	0	(199)	0	(199)	0	5,868	0	0	0	81	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		06/01/2006	SCHEDULED REDEMPTION		425	425	443	435	0	(10)	0	(10)	0	425	0	0	0	7	09/01/2032	1
31390S-MR-9	FED NATL MTG ASSOC #654768		06/01/2006	SCHEDULED REDEMPTION		1,843	1,843	1,872	1,870	0	(27)	0	(27)	0	1,843	0	0	0	23	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		06/01/2006	SCHEDULED REDEMPTION		9,477	9,477	9,857	9,803	0	(326)	0	(326)	0	9,477	0	0	0	109	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		06/01/2006	SCHEDULED REDEMPTION		41	41	41	41	0	0	0	0	0	41	0	0	0	1	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		06/01/2006	SCHEDULED REDEMPTION		15,971	15,971	16,235	16,227	0	(256)	0	(256)	0	15,971	0	0	0	178	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2006	SCHEDULED REDEMPTION		3,328	3,328	3,507	3,501	0	(174)	0	(174)	0	3,328	0	0	0	53	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		06/01/2006	SCHEDULED REDEMPTION		12,906	12,906	13,231	13,220	0	(314)	0	(314)	0	12,906	0	0	0	165	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		06/01/2006	SCHEDULED REDEMPTION		7,004	7,004	7,254	7,246	0	(242)	0	(242)	0	7,004	0	0	0	88	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2006	SCHEDULED REDEMPTION		499	499	517	517	0	(17)	0	(17)	0	499	0	0	0	7	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		06/01/2006	SCHEDULED REDEMPTION		13,924	13,924	14,665	14,641	0	(717)	0	(717)	0	13,924	0	0	0	199	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		06/01/2006	SCHEDULED REDEMPTION		8,992	8,992	8,973	8,973	0	19	0	19	0	8,992	0	0	0	128	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		06/01/2006	SCHEDULED REDEMPTION		146	146	146	146	0	0	0	0	0	146	0	0	0	2	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		06/01/2006	SCHEDULED REDEMPTION		694	694	727	726	0	(32)	0	(32)	0	694	0	0	0	10	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		06/01/2006	SCHEDULED REDEMPTION		1,929	1,929	2,010	1,987	0	(57)	0	(57)	0	1,929	0	0	0	34	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		06/01/2006	SCHEDULED REDEMPTION		252	252	263	261	0	(9)	0	(9)	0	252	0	0	0	4	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		06/01/2006	SCHEDULED REDEMPTION		42	42	44	44	0	(2)	0	(2)	0	42	0	0	0	1	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2006	SCHEDULED REDEMPTION		709	709	731	729	0	(19)	0	(19)	0	709	0	0	0	9	09/01/2017	1
31391C-A5-4	FED NATL MTG ASSOC #662528		06/01/2006	SCHEDULED REDEMPTION		8,882	8,882	8,916	8,915	0	(32)	0	(32)	0	8,882	0	0	0	142	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		06/01/2006	SCHEDULED REDEMPTION		141,169	141,169	143,476	143,363	0	(2,194)	0	(2,194)	0	141,169	0	0	0	1,832	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		06/01/2006	SCHEDULED REDEMPTION		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	09/01/2032	1

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31391D-NH-2	FED NATL MTG ASSOC #663792		06/01/2006	SCHEDULED REDEMPTION		72	72	76	77	0	(4)	0	(4)	0	72	0	0	0	1	09/01/2032	1
31391D-NX-7	FED NATL MTG ASSOC #663806		06/01/2006	SCHEDULED REDEMPTION		28,345	28,345	29,311	29,220	0	(875)	0	(875)	0	28,345	0	0	0	372	10/01/2017	1
31391D-RP-0	FED NATL MTG ASSOC #663894		06/01/2006	SCHEDULED REDEMPTION		8,499	8,499	8,915	8,901	0	(403)	0	(403)	0	8,499	0	0	0	118	10/01/2032	1
31391D-WS-8	FED NATL MTG ASSOC #664057		06/01/2006	SCHEDULED REDEMPTION		1,269	1,269	1,281	1,280	0	(11)	0	(11)	0	1,269	0	0	0	13	10/01/2018	1
31391E-F2-2	FED NATL MTG ASSOC #664485		06/01/2006	SCHEDULED REDEMPTION		360	360	359	359	0	1	0	1	0	360	0	0	0	5	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		06/01/2006	SCHEDULED REDEMPTION		746	746	737	738	0	8	0	8	0	746	0	0	0	11	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		06/01/2006	SCHEDULED REDEMPTION		379	379	379	379	0	0	0	0	0	379	0	0	0	6	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2006	SCHEDULED REDEMPTION		27,574	27,574	28,559	28,527	0	(953)	0	(953)	0	27,574	0	0	0	300	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		06/01/2006	SCHEDULED REDEMPTION		119	119	118	118	0	1	0	1	0	119	0	0	0	2	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2006	SCHEDULED REDEMPTION		220,314	220,314	227,163	226,829	0	(6,515)	0	(6,515)	0	220,314	0	0	0	2,576	11/01/2017	1
31391H-CR-3	FED NATL MTG ASSOC #667080		06/01/2006	SCHEDULED REDEMPTION		22,166	22,166	23,334	23,295	0	(1,129)	0	(1,129)	0	22,166	0	0	0	344	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		06/01/2006	SCHEDULED REDEMPTION		4,233	4,233	4,447	4,425	0	(193)	0	(193)	0	4,233	0	0	0	46	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		06/01/2006	SCHEDULED REDEMPTION		107	107	111	111	0	(4)	0	(4)	0	107	0	0	0	2	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		06/01/2006	SCHEDULED REDEMPTION		2,251	2,251	2,311	2,304	0	(53)	0	(53)	0	2,251	0	0	0	27	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		06/01/2006	SCHEDULED REDEMPTION		2,600	2,600	2,710	2,693	0	(94)	0	(94)	0	2,600	0	0	0	39	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		06/01/2006	SCHEDULED REDEMPTION		4,428	4,428	4,447	4,446	0	(19)	0	(19)	0	4,428	0	0	0	71	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2006	SCHEDULED REDEMPTION		938	938	970	967	0	(29)	0	(29)	0	938	0	0	0	12	11/01/2017	1
31391N-PT-2	FED NATL MTG ASSOC #671934		06/01/2006	SCHEDULED REDEMPTION		539	539	533	534	0	6	0	6	0	539	0	0	0	8	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		06/01/2006	SCHEDULED REDEMPTION		282	282	292	292	0	(10)	0	(10)	0	282	0	0	0	4	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		06/01/2006	SCHEDULED REDEMPTION		14,959	14,959	15,356	15,309	0	(350)	0	(350)	0	14,959	0	0	0	168	12/01/2017	1
31391P-TH-9	FED NATL MTG ASSOC #672952		06/01/2006	SCHEDULED REDEMPTION		381,900	381,900	391,366	390,910	0	(9,010)	0	(9,010)	0	381,900	0	0	0	3,966	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		06/01/2006	SCHEDULED REDEMPTION		27,429	27,429	27,772	27,757	0	(329)	0	(329)	0	27,429	0	0	0	298	01/01/2018	1
31391P-VB-9	FED NATL MTG ASSOC #673010		06/01/2006	SCHEDULED REDEMPTION		2,714	2,714	2,802	2,795	0	(80)	0	(80)	0	2,714	0	0	0	31	12/01/2017	1
31391R-KQ-4	FED NATL MTG ASSOC #674503		06/01/2006	SCHEDULED REDEMPTION		6,447	6,447	6,672	6,642	0	(195)	0	(195)	0	6,447	0	0	0	75	09/01/2017	1
31391S-GV-6	FED NATL MTG ASSOC #675312		06/01/2006	SCHEDULED REDEMPTION		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	12/01/2032	1
31391S-VC-1	FED NATL MTG ASSOC #675711		06/01/2006	SCHEDULED REDEMPTION		68	68	71	71	0	(3)	0	(3)	0	68	0	0	0	1	03/01/2033	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		06/01/2006	SCHEDULED REDEMPTION		594	594	587	587	0	6	0	6	0	594	0	0	0	9	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		06/01/2006	SCHEDULED REDEMPTION		11,021	11,021	10,969	10,970	0	50	0	50	0	11,021	0	0	0	153	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		06/01/2006	SCHEDULED REDEMPTION		15,479	15,479	15,367	15,371	0	108	0	108	0	15,479	0	0	0	193	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		06/01/2006	SCHEDULED REDEMPTION		2,147	2,147	2,204	2,197	0	(50)	0	(50)	0	2,147	0	0	0	23	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		06/01/2006	SCHEDULED REDEMPTION		254,140	254,140	249,256	249,651	0	4,489	0	4,489	0	254,140	0	0	0	2,054	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		06/01/2006	SCHEDULED REDEMPTION		56,900	56,900	55,806	55,900	0	1,000	0	1,000	0	56,900	0	0	0	539	08/01/2018	1
31400B-E2-8	FED NATL MTG ASSOC #682453		06/01/2006	SCHEDULED REDEMPTION		166,628	166,628	163,425	163,708	0	2,919	0	2,919	0	166,628	0	0	0	1,516	09/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31400B-WN-2	FED NATL MTG ASSOC #682953		06/01/2006	SCHEDULED REDEMPTION		239	239	247	246	0	(7)	0	(7)	0	239	0	0	0	3	02/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		06/01/2006	SCHEDULED REDEMPTION		1,899	1,899	1,887	1,888	0	11	0	11	0	1,899	0	0	0	31	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2006	SCHEDULED REDEMPTION		5,368	5,368	5,329	5,331	0	37	0	37	0	5,368	0	0	0	53	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		06/01/2006	SCHEDULED REDEMPTION		35,098	35,098	35,449	35,395	0	(297)	0	(297)	0	35,098	0	0	0	363	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		06/01/2006	SCHEDULED REDEMPTION		791	791	785	785	0	6	0	6	0	791	0	0	0	10	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		06/01/2006	SCHEDULED REDEMPTION		16,133	16,133	16,709	16,691	0	(558)	0	(558)	0	16,133	0	0	0	262	02/01/2033	1
31400J-E3-9	FED NATL MTG ASSOC #688754		06/01/2006	SCHEDULED REDEMPTION		409	409	423	422	0	(13)	0	(13)	0	409	0	0	0	5	04/01/2018	1
31400J-GD-5	FED NATL MTG ASSOC #688796		06/01/2006	SCHEDULED REDEMPTION		2,299	2,299	2,348	2,347	0	(47)	0	(47)	0	2,299	0	0	0	37	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		06/01/2006	SCHEDULED REDEMPTION		412	412	423	421	0	(9)	0	(9)	0	412	0	0	0	5	06/01/2018	1
31400P-W4-3	FED NATL MTG ASSOC #693767		04/07/2006	GOLDMAN, SACHS & CO		49,165	51,600	52,003	52,005	0	(2)	0	(2)	0	52,003	0	(2,838)	(2,838)	0	04/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		06/01/2006	SCHEDULED REDEMPTION		5,481	5,481	5,627	5,606	0	(125)	0	(125)	0	5,481	0	0	0	65	03/01/2018	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2006	SCHEDULED REDEMPTION		186,110	186,110	188,175	188,136	0	(2,025)	0	(2,025)	0	186,110	0	0	0	2,274	04/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2006	SCHEDULED REDEMPTION		111,440	111,440	116,664	115,112	0	(3,672)	0	(3,672)	0	111,440	0	0	0	1,803	05/01/2033	1
31400Q-7B-3	FED NATL MTG ASSOC #694890		06/01/2006	SCHEDULED REDEMPTION		2,894	2,894	2,987	2,983	0	(89)	0	(89)	0	2,894	0	0	0	35	04/01/2018	1
31400T-5J-2	FED NATL MTG ASSOC #697549		06/01/2006	SCHEDULED REDEMPTION		25,516	25,516	25,233	25,242	0	275	0	275	0	25,516	0	0	0	278	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		06/01/2006	SCHEDULED REDEMPTION		12,722	12,722	12,709	12,709	0	13	0	13	0	12,722	0	0	0	206	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		06/01/2006	SCHEDULED REDEMPTION		7,136	7,136	7,325	7,297	0	(161)	0	(161)	0	7,136	0	0	0	79	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2006	SCHEDULED REDEMPTION		277,853	277,853	283,627	283,144	0	(5,290)	0	(5,290)	0	277,853	0	0	0	3,042	05/01/2018	1
31401B-YU-3	FED NATL MTG ASSOC #703723		06/01/2006	SCHEDULED REDEMPTION		1,928	1,928	1,995	1,989	0	(61)	0	(61)	0	1,928	0	0	0	25	02/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		06/01/2006	SCHEDULED REDEMPTION		24,442	24,442	24,170	24,178	0	263	0	263	0	24,442	0	0	0	327	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		06/01/2006	SCHEDULED REDEMPTION		468	468	489	483	0	(16)	0	(16)	0	468	0	0	0	6	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		06/01/2006	SCHEDULED REDEMPTION		356	356	370	366	0	(10)	0	(10)	0	356	0	0	0	5	06/01/2033	1
31401H-F7-2	FED NATL MTG ASSOC #708590		06/01/2006	SCHEDULED REDEMPTION		14,242	14,242	13,659	13,682	0	559	0	559	0	14,242	0	0	0	159	06/01/2033	1
31401H-Z2-1	FED NATL MTG ASSOC #709161		06/01/2006	SCHEDULED REDEMPTION		18,056	18,056	17,317	17,349	0	707	0	707	0	18,056	0	0	0	188	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		06/01/2006	SCHEDULED REDEMPTION		574	574	590	587	0	(13)	0	(13)	0	574	0	0	0	6	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		06/01/2006	SCHEDULED REDEMPTION		350	350	367	362	0	(12)	0	(12)	0	350	0	0	0	5	04/01/2033	1
31401N-3J-6	FED NATL MTG ASSOC #713701		06/01/2006	SCHEDULED REDEMPTION		25,234	25,234	24,201	24,248	0	985	0	985	0	25,234	0	0	0	244	08/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		06/01/2006	SCHEDULED REDEMPTION		9,514	9,514	9,609	9,595	0	(81)	0	(81)	0	9,514	0	0	0	104	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		06/01/2006	SCHEDULED REDEMPTION		94,902	94,902	99,350	97,962	0	(3,060)	0	(3,060)	0	94,902	0	0	0	1,536	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		06/01/2006	SCHEDULED REDEMPTION		13,186	13,186	13,040	13,044	0	142	0	142	0	13,186	0	0	0	214	09/01/2033	1
31401Y-LH-6	FED NATL MTG ASSOC #722228		06/01/2006	SCHEDULED REDEMPTION		120	120	115	115	0	5	0	5	0	120	0	0	0	1	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2006	SCHEDULED REDEMPTION		54,506	54,506	54,310	54,318	0	188	0	188	0	54,506	0	0	0	579	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2006	SCHEDULED REDEMPTION		28,080	28,080	27,645	27,656	0	424	0	424	0	28,080	0	0	0	371	02/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31402C-TZ-5	FED NATL MTG ASSOC #725168		06/01/2006	SCHEDULED REDEMPTION		11,762	11,762	11,864	11,857	0	(95)	0	(95)	0	11,762	0	0	0	119	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		06/01/2006	SCHEDULED REDEMPTION		38,319	38,319	40,226	40,113	0	(1,794)	0	(1,794)	0	38,319	0	0	0	503	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		06/01/2006	SCHEDULED REDEMPTION		15,695	15,695	16,476	16,430	0	(735)	0	(735)	0	15,695	0	0	0	209	05/01/2018	1
31402C-W6-5	FED NATL MTG ASSOC #725269		06/01/2006	SCHEDULED REDEMPTION		1,234	1,234	1,259	1,258	0	(24)	0	(24)	0	1,234	0	0	0	15	03/01/2019	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2006	SCHEDULED REDEMPTION		153,189	153,189	153,703	153,651	0	(463)	0	(463)	0	153,189	0	0	0	1,537	05/01/2019	1
31402D-BP-4	FED NATL MTG ASSOC #725546		06/01/2006	SCHEDULED REDEMPTION		812,085	812,085	813,925	813,682	0	(1,596)	0	(1,596)	0	812,085	0	0	0	8,132	06/01/2019	1
31402D-KD-1	FED NATL MTG ASSOC #725792		03/08/2006	UNION BANK OF SWITZERLAND		104	108	109	109	0	0	0	0	0	109	0	(5)	(5)	0	08/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		06/01/2006	SCHEDULED REDEMPTION		11,191	11,191	11,488	11,438	0	(247)	0	(247)	0	11,191	0	0	0	122	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125		06/01/2006	SCHEDULED REDEMPTION		23,740	23,740	22,768	22,819	0	921	0	921	0	23,740	0	0	0	246	09/01/2033	1
31402G-QS-5	FED NATL MTG ASSOC #728665		06/01/2006	SCHEDULED REDEMPTION		61,359	61,359	60,256	60,285	0	1,074	0	1,074	0	61,359	0	0	0	649	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2006	SCHEDULED REDEMPTION		280,619	280,619	277,462	277,517	0	3,102	0	3,102	0	280,619	0	0	0	2,926	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		06/01/2006	SCHEDULED REDEMPTION		1,607	1,607	1,621	1,620	0	(13)	0	(13)	0	1,607	0	0	0	16	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		06/01/2006	SCHEDULED REDEMPTION		721	721	747	746	0	(25)	0	(25)	0	721	0	0	0	10	02/01/2033	1
31402J-RH-2	FED NATL MTG ASSOC #730488		06/01/2006	SCHEDULED REDEMPTION		33,190	33,190	31,831	31,898	0	1,291	0	1,291	0	33,190	0	0	0	359	08/01/2033	1
31402J-RQ-2	FED NATL MTG ASSOC #730495		06/01/2006	SCHEDULED REDEMPTION		3,527	3,527	3,382	3,389	0	137	0	137	0	3,527	0	0	0	36	08/01/2033	1
31402K-HZ-0	FED NATL MTG ASSOC #731148		06/01/2006	SCHEDULED REDEMPTION		52,410	52,410	50,265	50,371	0	2,039	0	2,039	0	52,410	0	0	0	528	08/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2006	SCHEDULED REDEMPTION		3,913	3,913	4,097	4,031	0	(118)	0	(118)	0	3,913	0	0	0	58	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		06/01/2006	SCHEDULED REDEMPTION		1,408	1,408	1,474	1,452	0	(44)	0	(44)	0	1,408	0	0	0	20	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		06/01/2006	SCHEDULED REDEMPTION		1,403	1,403	1,453	1,451	0	(49)	0	(49)	0	1,403	0	0	0	20	10/01/2033	1
31402L-K8-4	FED NATL MTG ASSOC #732119		06/01/2006	SCHEDULED REDEMPTION		33,585	33,585	32,210	32,273	0	1,312	0	1,312	0	33,585	0	0	0	373	08/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		06/01/2006	SCHEDULED REDEMPTION		24,197	24,197	24,439	24,403	0	(205)	0	(205)	0	24,197	0	0	0	243	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		06/01/2006	SCHEDULED REDEMPTION		152	152	160	158	0	(6)	0	(6)	0	152	0	0	0	2	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		06/01/2006	SCHEDULED REDEMPTION		293	293	307	302	0	(9)	0	(9)	0	293	0	0	0	4	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		06/01/2006	SCHEDULED REDEMPTION		16	16	17	16	0	0	0	0	0	16	0	0	0	0	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		06/01/2006	SCHEDULED REDEMPTION		4,622	4,622	4,745	4,720	0	(98)	0	(98)	0	4,622	0	0	0	51	08/01/2018	1
31402N-CL-0	FED NATL MTG ASSOC #733675		06/01/2006	SCHEDULED REDEMPTION		9,941	9,941	9,534	9,556	0	385	0	385	0	9,941	0	0	0	105	08/01/2033	1
31402N-4B-1	FED NATL MTG ASSOC #734418		06/01/2006	SCHEDULED REDEMPTION		71,971	71,971	68,981	69,141	0	2,830	0	2,830	0	71,971	0	0	0	760	08/01/2033	1
31402Q-TU-5	FED NATL MTG ASSOC #735063		06/01/2006	SCHEDULED REDEMPTION		1,613	1,613	1,627	1,625	0	(13)	0	(13)	0	1,613	0	0	0	16	12/01/2019	1
31402R-DF-3	FED NATL MTG ASSOC #735502		06/01/2006	SCHEDULED REDEMPTION		573,192	573,192	588,922	588,805	0	(15,613)	0	(15,613)	0	573,192	0	0	0	7,502	04/01/2035	1
31402R-J6-7	FED NATL MTG ASSOC #735685		04/07/2006	GOLDMAN, SACHS & CO		94,935	99,636	100,453	100,457	0	(4)	0	(4)	0	100,453	0	(5,519)	(5,519)	0	06/01/2020	1
31402R-SU-4	FED NATL MTG ASSOC #735931		06/01/2006	Various		973,568	1,000,988	1,027,792	1,027,267	0	(356)	0	(356)	0	1,026,911	0	(53,343)	(53,343)	6,710	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		06/01/2006	SCHEDULED REDEMPTION		24,818	24,818	25,705	25,678	0	(860)	0	(860)	0	24,818	0	0	0	402	12/01/2033	1
31402S-2H-9	FED NATL MTG ASSOC #737076		03/08/2006	UNION BANK OF SWITZERLAND		13	14	14	14	0	0	0	0	0	14	0	(1)	(1)	0	05/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31402T-KW-4	FED NATL MTG ASSOC #737509		04/01/2006	Various		335,604	329,029	326,969	327,030	0	77	0	77	0	327,107	0	8,498	8,498	2,411	09/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		06/01/2006	SCHEDULED REDEMPTION		6,351	6,351	6,415	6,404	0	(52)	0	(52)	0	6,351	0	0	0	65	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		06/01/2006	SCHEDULED REDEMPTION		49,737	49,737	49,184	49,200	0	536	0	536	0	49,737	0	0	0	541	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		06/01/2006	SCHEDULED REDEMPTION		957	957	991	990	0	(33)	0	(33)	0	957	0	0	0	13	10/01/2032	1
31402U-WH-1	FED NATL MTG ASSOC #738748		04/01/2006	Various		456,365	447,776	464,445	463,936	0	(1,246)	0	(1,246)	0	462,690	0	(6,325)	(6,325)	3,246	09/01/2033	1
31402V-D8-0	FED NATL MTG ASSOC #739127		06/01/2006	SCHEDULED REDEMPTION		452,648	452,648	466,793	466,104	0	(13,456)	0	(13,456)	0	452,648	0	0	0	6,079	09/01/2033	1
31402V-FR-6	FED NATL MTG ASSOC #739176		06/01/2006	SCHEDULED REDEMPTION		17,145	17,145	17,686	17,570	0	(425)	0	(425)	0	17,145	0	0	0	229	09/01/2033	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		06/01/2006	SCHEDULED REDEMPTION		416	416	411	413	0	3	0	3	0	416	0	0	0	6	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		06/01/2006	SCHEDULED REDEMPTION		326	326	325	325	0	2	0	2	0	326	0	0	0	5	09/01/2033	1
31402W-PD-4	FED NATL MTG ASSOC #740320		06/01/2006	SCHEDULED REDEMPTION		6,048	6,048	5,878	5,887	0	160	0	160	0	6,048	0	0	0	57	10/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		06/01/2006	SCHEDULED REDEMPTION		25,878	25,878	25,826	25,841	0	37	0	37	0	25,878	0	0	0	400	09/01/2033	1
31402W-3U-0	FED NATL MTG ASSOC #740711		06/01/2006	SCHEDULED REDEMPTION		6,636	6,636	6,696	6,809	0	(173)	0	(173)	0	6,636	0	0	0	36	09/01/2018	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		06/01/2006	SCHEDULED REDEMPTION		13,337	13,337	13,470	13,450	0	(113)	0	(113)	0	13,337	0	0	0	120	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		06/01/2006	SCHEDULED REDEMPTION		948	948	992	976	0	(29)	0	(29)	0	948	0	0	0	14	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		06/01/2006	SCHEDULED REDEMPTION		5,643	5,643	5,793	5,762	0	(118)	0	(118)	0	5,643	0	0	0	59	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		06/01/2006	SCHEDULED REDEMPTION		404	404	399	399	0	5	0	5	0	404	0	0	0	6	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		06/01/2006	SCHEDULED REDEMPTION		2,685	2,685	2,812	2,771	0	(87)	0	(87)	0	2,685	0	0	0	39	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		06/01/2006	SCHEDULED REDEMPTION		562	562	591	590	0	(28)	0	(28)	0	562	0	0	0	8	10/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #742089		06/01/2006	SCHEDULED REDEMPTION		917	917	917	917	0	0	0	0	0	917	0	0	0	10	04/01/2019	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2006	SCHEDULED REDEMPTION		1,621	1,621	1,697	1,670	0	(49)	0	(49)	0	1,621	0	0	0	23	09/01/2033	1
31403A-JZ-9	FED NATL MTG ASSOC #742880		04/01/2006	Various		617,064	604,514	627,933	627,219	0	(27)	0	(27)	0	627,192	0	(10,128)	(10,128)	4,474	10/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		06/01/2006	SCHEDULED REDEMPTION		22,810	22,810	23,625	23,600	0	(790)	0	(790)	0	22,810	0	0	0	311	10/01/2033	1
31403A-6C-4	FED NATL MTG ASSOC #743467		06/01/2006	SCHEDULED REDEMPTION		177,723	177,723	183,193	181,892	0	(4,169)	0	(4,169)	0	177,723	0	0	0	1,802	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		06/01/2006	SCHEDULED REDEMPTION		13,911	13,911	13,885	13,885	0	26	0	26	0	13,911	0	0	0	224	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		06/01/2006	SCHEDULED REDEMPTION		446	446	462	461	0	(15)	0	(15)	0	446	0	0	0	6	11/01/2033	1
31403B-Z0-9	FED NATL MTG ASSOC #744251		06/01/2006	SCHEDULED REDEMPTION		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	10/01/2033	1
31403C-GH-8	FED NATL MTG ASSOC #744600		06/01/2006	SCHEDULED REDEMPTION		1,174	1,174	1,141	1,142	0	31	0	31	0	1,174	0	0	0	9	09/01/2033	1
31403C-TV-3	FED NATL MTG ASSOC #744964		06/01/2006	SCHEDULED REDEMPTION		254	254	244	245	0	9	0	9	0	254	0	0	0	3	11/01/2033	1
31403F-K5-2	FED NATL MTG ASSOC #747416		06/01/2006	SCHEDULED REDEMPTION		396	396	410	410	0	(14)	0	(14)	0	396	0	0	0	6	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		06/01/2006	SCHEDULED REDEMPTION		5,740	5,740	5,945	5,939	0	(199)	0	(199)	0	5,740	0	0	0	84	10/01/2033	1
31403F-PN-8	FED NATL MTG ASSOC #747529		06/01/2006	SCHEDULED REDEMPTION		1,031	1,031	989	993	0	38	0	38	0	1,031	0	0	0	10	10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		06/01/2006	SCHEDULED REDEMPTION		777	777	755	757	0	21	0	21	0	777	0	0	0	8	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		06/01/2006	SCHEDULED REDEMPTION		11,026	11,026	11,005	11,006	0	20	0	20	0	11,026	0	0	0	129	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

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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)
31403F-US-1	FED NATL MTG ASSOC #747693		06/01/2006	SCHEDULED REDEMPTION		238	238	229	230	0	9	0	9	0	238	0	0	0	2	11/01/2033	1
31403F-YX-6	FED NATL MTG ASSOC #747826		06/01/2006	SCHEDULED REDEMPTION		5,376	5,376	5,430	5,421	0	(45)	0	(45)	0	5,376	0	0	0	51	10/01/2018	1
31403G-TP-7	FED NATL MTG ASSOC #748558		06/01/2006	SCHEDULED REDEMPTION		17,862	17,862	18,500	18,481	0	(619)	0	(619)	0	17,862	0	0	0	289	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		06/01/2006	SCHEDULED REDEMPTION		148	148	155	155	0	(7)	0	(7)	0	148	0	0	0	2	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		06/01/2006	SCHEDULED REDEMPTION		11,640	11,640	11,842	11,819	0	(179)	0	(179)	0	11,640	0	0	0	123	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		06/01/2006	SCHEDULED REDEMPTION		1,642	1,642	1,723	1,713	0	(71)	0	(71)	0	1,642	0	0	0	23	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		06/01/2006	SCHEDULED REDEMPTION		5,140	5,140	5,400	5,392	0	(252)	0	(252)	0	5,140	0	0	0	74	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		06/01/2006	SCHEDULED REDEMPTION		7,685	7,685	7,797	7,787	0	(102)	0	(102)	0	7,685	0	0	0	78	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		06/01/2006	SCHEDULED REDEMPTION		93,412	93,412	94,838	94,794	0	(1,383)	0	(1,383)	0	93,412	0	0	0	1,330	12/01/2033	1
31403K-CD-3	FED NATL MTG ASSOC #750768		04/01/2006	Various		946,892	927,634	971,697	956,939	0	628	0	628	0	957,567	0	(10,675)	(10,675)	6,865	11/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		06/01/2006	SCHEDULED REDEMPTION		11,556	11,556	11,969	11,956	0	(400)	0	(400)	0	11,556	0	0	0	143	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		06/01/2006	SCHEDULED REDEMPTION		902	902	903	903	0	(1)	0	(1)	0	902	0	0	0	13	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		06/01/2006	SCHEDULED REDEMPTION		65	65	67	67	0	(2)	0	(2)	0	65	0	0	0	1	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		06/01/2006	SCHEDULED REDEMPTION		7,239	7,239	7,582	7,472	0	(233)	0	(233)	0	7,239	0	0	0	105	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		06/01/2006	SCHEDULED REDEMPTION		231	231	243	239	0	(8)	0	(8)	0	231	0	0	0	3	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		06/01/2006	SCHEDULED REDEMPTION		3,519	3,519	3,658	3,656	0	(137)	0	(137)	0	3,519	0	0	0	39	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		06/01/2006	SCHEDULED REDEMPTION		2,770	2,770	2,869	2,866	0	(96)	0	(96)	0	2,770	0	0	0	43	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		06/01/2006	SCHEDULED REDEMPTION		7,374	7,374	7,448	7,436	0	(62)	0	(62)	0	7,374	0	0	0	76	12/01/2018	1
31403M-G7-8	FED NATL MTG ASSOC #752722		03/08/2006	UNION BANK OF SWITZERLAND		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/01/2019	1
31403M-UU-1	FED NATL MTG ASSOC #753095		06/01/2006	SCHEDULED REDEMPTION		399,912	399,912	408,160	406,191	0	(6,279)	0	(6,279)	0	399,912	0	0	0	5,106	12/01/2033	1
31403M-WW-5	FED NATL MTG ASSOC #753161		06/01/2006	SCHEDULED REDEMPTION		2,343	2,343	2,277	2,280	0	63	0	63	0	2,343	0	0	0	24	12/01/2033	1
31403M-W6-2	FED NATL MTG ASSOC #753169		06/01/2006	SCHEDULED REDEMPTION		6,443	6,443	6,372	6,374	0	70	0	70	0	6,443	0	0	0	104	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		06/01/2006	SCHEDULED REDEMPTION		6,947	6,947	7,195	7,187	0	(241)	0	(241)	0	6,947	0	0	0	99	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		06/01/2006	SCHEDULED REDEMPTION		24,289	24,289	24,532	24,493	0	(204)	0	(204)	0	24,289	0	0	0	256	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		06/01/2006	SCHEDULED REDEMPTION		11,418	11,418	11,451	11,450	0	(32)	0	(32)	0	11,418	0	0	0	185	11/01/2033	1
31403N-VG-9	FED NATL MTG ASSOC #754015		04/01/2006	Various		450,610	441,445	457,238	456,762	0	(18)	0	(18)	0	456,745	0	(6,135)	(6,135)	3,267	12/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		06/01/2006	SCHEDULED REDEMPTION		15,092	15,092	15,355	15,323	0	(231)	0	(231)	0	15,092	0	0	0	161	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		06/01/2006	SCHEDULED REDEMPTION		412	412	408	408	0	4	0	4	0	412	0	0	0	6	12/01/2033	1
31403N-XL-6	FED NATL MTG ASSOC #754083		04/01/2006	Various		354,057	347,139	359,562	359,189	0	(496)	0	(496)	0	358,693	0	(4,636)	(4,636)	2,542	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		06/01/2006	SCHEDULED REDEMPTION		18,076	18,076	18,722	18,702	0	(626)	0	(626)	0	18,076	0	0	0	197	12/01/2033	1
31403R-PQ-5	FED NATL MTG ASSOC #755631		06/01/2006	SCHEDULED REDEMPTION		1,133	1,133	1,089	1,094	0	39	0	39	0	1,133	0	0	0	12	03/01/2034	1
31403R-VE-5	FED NATL MTG ASSOC #755813		06/01/2006	SCHEDULED REDEMPTION		3,590	3,590	3,715	3,713	0	(123)	0	(123)	0	3,590	0	0	0	56	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		06/01/2006	SCHEDULED REDEMPTION		627	627	607	609	0	19	0	19	0	627	0	0	0	6	12/01/2033	1

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31403S-FD-3	FED NATL MTG ASSOC #756264		06/01/2006	SCHEDULED REDEMPTION		443,031	443,031	454,453	451,935	0	(8,904)	0	(8,904)	0	443,031	0	0	0	6,043	11/01/2033	1
31403T-LA-0	FED NATL MTG ASSOC #757321		03/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2019	1
31403T-L8-5	FED NATL MTG ASSOC #757351		06/01/2006	SCHEDULED REDEMPTION		10,823	10,823	10,932	10,940	0	(116)	0	(116)	0	10,823	0	0	0	58	10/01/2020	1
31403T-5A-8	FED NATL MTG ASSOC #757841		06/01/2006	SCHEDULED REDEMPTION		3,587	3,587	3,614	3,751	0	(164)	0	(164)	0	3,587	0	0	0	19	07/01/2020	1
31403U-ZL-8	FED NATL MTG ASSOC #758647		06/01/2006	SCHEDULED REDEMPTION		962	962	970	969	0	(8)	0	(8)	0	962	0	0	0	11	08/01/2019	1
31403V-J2-6	FED NATL MTG ASSOC #759081		06/01/2006	SCHEDULED REDEMPTION		773,323	773,323	805,223	805,520	0	(32,196)	0	(32,196)	0	773,323	0	0	0	10,768	01/01/2034	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		06/01/2006	SCHEDULED REDEMPTION		12,571	12,571	12,790	12,761	0	(189)	0	(189)	0	12,571	0	0	0	152	01/01/2019	1
31403X-WL-5	FED NATL MTG ASSOC #761251		03/08/2006	UNION BANK OF SWITZERLAND		65	68	68	68	0	0	0	0	0	68	0	(3)	(3)	0	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		06/01/2006	SCHEDULED REDEMPTION		4,266	4,266	4,340	4,330	0	(64)	0	(64)	0	4,266	0	0	0	47	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		06/01/2006	SCHEDULED REDEMPTION		11,775	11,775	12,169	12,136	0	(361)	0	(361)	0	11,775	0	0	0	137	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		06/01/2006	SCHEDULED REDEMPTION		1,492	1,492	1,514	1,512	0	(20)	0	(20)	0	1,492	0	0	0	15	04/01/2019	1
31403X-3K-9	FED NATL MTG ASSOC #761402		06/01/2006	SCHEDULED REDEMPTION		13,251	13,251	13,440	13,422	0	(171)	0	(171)	0	13,251	0	0	0	133	05/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		06/01/2006	SCHEDULED REDEMPTION		1,416	1,416	1,336	1,348	0	68	0	68	0	1,416	0	0	0	13	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		06/01/2006	SCHEDULED REDEMPTION		1,580	1,580	1,622	1,613	0	(33)	0	(33)	0	1,580	0	0	0	17	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		06/01/2006	SCHEDULED REDEMPTION		4,441	4,441	4,190	4,228	0	213	0	213	0	4,441	0	0	0	40	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		06/01/2006	SCHEDULED REDEMPTION		44	44	46	46	0	(2)	0	(2)	0	44	0	0	0	1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		06/01/2006	SCHEDULED REDEMPTION		1,266	1,266	1,310	1,306	0	(39)	0	(39)	0	1,266	0	0	0	17	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		06/01/2006	SCHEDULED REDEMPTION		880	880	912	911	0	(30)	0	(30)	0	880	0	0	0	13	10/01/2032	1
31404A-6L-3	FED NATL MTG ASSOC #763275		06/01/2006	SCHEDULED REDEMPTION		11,137	11,137	11,409	11,341	0	(205)	0	(205)	0	11,137	0	0	0	132	03/01/2034	1
31404B-FP-2	FED NATL MTG ASSOC #763474		06/01/2006	SCHEDULED REDEMPTION		354	354	341	342	0	12	0	12	0	354	0	0	0	4	04/01/2034	1
31404B-GD-8	FED NATL MTG ASSOC #763496		06/01/2006	SCHEDULED REDEMPTION		103,672	103,672	102,246	102,398	0	1,274	0	1,274	0	103,672	0	0	0	1,278	08/01/2034	1
31404B-GH-9	FED NATL MTG ASSOC #763500		06/01/2006	SCHEDULED REDEMPTION		28,924	28,924	28,527	28,569	0	355	0	355	0	28,924	0	0	0	310	08/01/2034	1
31404B-QV-7	FED NATL MTG ASSOC #763768		06/01/2006	SCHEDULED REDEMPTION		167,539	167,539	171,806	170,717	0	(3,178)	0	(3,178)	0	167,539	0	0	0	1,932	01/01/2034	1
31404B-RQ-7	FED NATL MTG ASSOC #763795		06/01/2006	SCHEDULED REDEMPTION		63,533	63,533	62,858	62,919	0	615	0	615	0	63,533	0	0	0	708	02/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		06/01/2006	SCHEDULED REDEMPTION		33,661	33,661	34,863	34,827	0	(1,167)	0	(1,167)	0	33,661	0	0	0	546	02/01/2034	1
31404C-AS-9	FED NATL MTG ASSOC #764217		06/01/2006	SCHEDULED REDEMPTION		8,149	8,149	7,836	7,871	0	278	0	278	0	8,149	0	0	0	99	05/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		06/01/2006	SCHEDULED REDEMPTION		1,431	1,431	1,469	1,462	0	(31)	0	(31)	0	1,431	0	0	0	16	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		06/01/2006	SCHEDULED REDEMPTION		4,859	4,859	4,944	4,931	0	(72)	0	(72)	0	4,859	0	0	0	55	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		06/01/2006	SCHEDULED REDEMPTION		1,639	1,639	1,694	1,689	0	(50)	0	(50)	0	1,639	0	0	0	20	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		06/01/2006	SCHEDULED REDEMPTION		267	267	276	276	0	(9)	0	(9)	0	267	0	0	0	4	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		06/01/2006	SCHEDULED REDEMPTION		40,651	40,651	42,103	42,060	0	(1,409)	0	(1,409)	0	40,651	0	0	0	589	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		06/01/2006	SCHEDULED REDEMPTION		11,099	11,099	10,976	10,979	0	120	0	120	0	11,099	0	0	0	145	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		06/01/2006	SCHEDULED REDEMPTION		21,670	21,670	22,820	22,785	0	(1,115)	0	(1,115)	0	21,670	0	0	0	275	02/01/2034	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)
31404E-GV-2	FED NATL MTG ASSOC #766212		06/01/2006	SCHEDULED REDEMPTION		1,036	1,036	1,060	1,059	0	(23)	0	(23)	0	1,036	0	0	0	14	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		06/01/2006	SCHEDULED REDEMPTION		7,662	7,662	8,025	8,014	0	(352)	0	(352)	0	7,662	0	0	0	124	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		06/01/2006	SCHEDULED REDEMPTION		11,198	11,198	11,210	11,210	0	(12)	0	(12)	0	11,198	0	0	0	180	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		06/01/2006	SCHEDULED REDEMPTION		98,643	98,643	100,673	100,611	0	(1,968)	0	(1,968)	0	98,643	0	0	0	1,170	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		06/01/2006	SCHEDULED REDEMPTION		39,791	39,791	41,291	41,247	0	(1,455)	0	(1,455)	0	39,791	0	0	0	470	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		06/01/2006	SCHEDULED REDEMPTION		19,212	19,212	19,816	19,801	0	(589)	0	(589)	0	19,212	0	0	0	300	03/01/2034	1
31404F-VE-0	FED NATL MTG ASSOC #767513		06/01/2006	SCHEDULED REDEMPTION		7,636	7,636	7,343	7,374	0	262	0	262	0	7,636	0	0	0	89	04/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2006	SCHEDULED REDEMPTION		6,572	6,572	6,718	6,686	0	(114)	0	(114)	0	6,572	0	0	0	80	02/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		06/01/2006	SCHEDULED REDEMPTION		594	594	614	613	0	(18)	0	(18)	0	594	0	0	0	7	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		06/01/2006	SCHEDULED REDEMPTION		11,398	11,398	11,596	11,571	0	(173)	0	(173)	0	11,398	0	0	0	137	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		06/01/2006	SCHEDULED REDEMPTION		20,902	20,902	21,942	21,827	0	(925)	0	(925)	0	20,902	0	0	0	290	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		06/01/2006	SCHEDULED REDEMPTION		5,948	5,948	5,936	5,937	0	11	0	11	0	5,948	0	0	0	96	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		06/01/2006	SCHEDULED REDEMPTION		77	77	81	80	0	(3)	0	(3)	0	77	0	0	0	1	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		06/01/2006	SCHEDULED REDEMPTION		13,553	13,553	13,679	13,675	0	(122)	0	(122)	0	13,553	0	0	0	217	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		06/01/2006	SCHEDULED REDEMPTION		9,590	9,590	9,844	9,819	0	(229)	0	(229)	0	9,590	0	0	0	105	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		06/01/2006	SCHEDULED REDEMPTION		45,204	45,204	45,335	45,331	0	(127)	0	(127)	0	45,204	0	0	0	734	06/01/2034	1
31404H-6Q-7	FED NATL MTG ASSOC #769579		06/01/2006	SCHEDULED REDEMPTION		12,066	12,066	11,603	11,654	0	412	0	412	0	12,066	0	0	0	131	04/01/2034	1
31404J-SF-3	FED NATL MTG ASSOC #770118		06/01/2006	SCHEDULED REDEMPTION		39,585	39,585	39,953	39,922	0	(338)	0	(338)	0	39,585	0	0	0	395	04/01/2019	1
31404J-T5-4	FED NATL MTG ASSOC #770172		06/01/2006	SCHEDULED REDEMPTION		41,269	41,269	42,942	42,892	0	(1,622)	0	(1,622)	0	41,269	0	0	0	552	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		06/01/2006	SCHEDULED REDEMPTION		605	605	604	604	0	1	0	1	0	605	0	0	0	7	04/01/2034	1
31404J-YS-8	FED NATL MTG ASSOC #770321		06/01/2006	SCHEDULED REDEMPTION		120,557	120,557	121,461	121,299	0	(742)	0	(742)	0	120,557	0	0	0	1,469	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		06/01/2006	SCHEDULED REDEMPTION		12,796	12,796	13,174	13,143	0	(347)	0	(347)	0	12,796	0	0	0	138	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		06/01/2006	SCHEDULED REDEMPTION		3,688	3,688	3,858	3,853	0	(165)	0	(165)	0	3,688	0	0	0	60	04/01/2034	1
31404K-PJ-5	FED NATL MTG ASSOC #770925		06/01/2006	SCHEDULED REDEMPTION		15,843	15,843	15,235	15,300	0	543	0	543	0	15,843	0	0	0	180	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		06/01/2006	SCHEDULED REDEMPTION		15,371	15,371	14,781	14,844	0	527	0	527	0	15,371	0	0	0	182	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		06/01/2006	SCHEDULED REDEMPTION		225	225	230	229	0	(4)	0	(4)	0	225	0	0	0	3	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		06/01/2006	SCHEDULED REDEMPTION		732	732	769	767	0	(35)	0	(35)	0	732	0	0	0	11	06/01/2032	1
31404L-2G-4	FED NATL MTG ASSOC #772175		06/01/2006	SCHEDULED REDEMPTION		4,130	4,130	3,971	3,989	0	141	0	141	0	4,130	0	0	0	50	05/01/2034	1
31404M-GY-8	FED NATL MTG ASSOC #772515		06/01/2006	SCHEDULED REDEMPTION		531	531	511	513	0	18	0	18	0	531	0	0	0	5	04/01/2034	1
31404N-C6-1	FED NATL MTG ASSOC #773293		04/07/2006	GOLDMAN, SACHS & CO		29,977,497	31,462,115	31,727,238	31,727,238	0	0	0	0	0	31,727,238	0	(1,749,741)	(1,749,741)	0	04/01/2020	1
31404N-GP-5	FED NATL MTG ASSOC #773406		06/01/2006	SCHEDULED REDEMPTION		8,231	8,231	7,915	7,951	0	280	0	280	0	8,231	0	0	0	94	05/01/2034	1
31404N-K2-1	FED NATL MTG ASSOC #773513		06/01/2006	SCHEDULED REDEMPTION		9,827	9,827	9,848	9,845	0	(18)	0	(18)	0	9,827	0	0	0	95	09/01/2019	1
31404N-NR-3	FED NATL MTG ASSOC #773600		06/01/2006	SCHEDULED REDEMPTION		36,869	36,869	36,460	36,471	0	398	0	398	0	36,869	0	0	0	451	08/01/2034	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)
31404N-QL-3	FED NATL MTG ASSOC #773659		06/01/2006	SCHEDULED REDEMPTION		686	686	660	663	0	24	0	24	0	686	0	0	0	7	04/01/2034	1
31404P-E7-2	FED NATL MTG ASSOC #774258		06/01/2006	SCHEDULED REDEMPTION		18,106	18,106	18,377	18,354	0	(248)	0	(248)	0	18,106	0	0	0	164	03/01/2019	1
31404P-FL-0	FED NATL MTG ASSOC #774271		06/01/2006	SCHEDULED REDEMPTION		782	782	793	792	0	(10)	0	(10)	0	782	0	0	0	7	04/01/2019	1
31404P-G5-4	FED NATL MTG ASSOC #774320		06/01/2006	SCHEDULED REDEMPTION		27,177	27,177	26,134	26,249	0	928	0	928	0	27,177	0	0	0	316	04/01/2034	1
31404P-G8-8	FED NATL MTG ASSOC #774323		06/01/2006	SCHEDULED REDEMPTION		1,655	1,655	1,591	1,599	0	56	0	56	0	1,655	0	0	0	18	05/01/2034	1
31404P-J4-4	FED NATL MTG ASSOC #774383		06/01/2006	SCHEDULED REDEMPTION		1,042	1,042	1,002	1,006	0	36	0	36	0	1,042	0	0	0	11	04/01/2034	1
31404P-KY-6	FED NATL MTG ASSOC #774411		06/01/2006	SCHEDULED REDEMPTION		345	345	332	333	0	12	0	12	0	345	0	0	0	3	05/01/2034	1
31404P-NT-4	FED NATL MTG ASSOC #774502		06/01/2006	SCHEDULED REDEMPTION		5,292	5,292	5,089	5,111	0	181	0	181	0	5,292	0	0	0	47	04/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2006	SCHEDULED REDEMPTION		2,647	2,647	2,723	2,721	0	(74)	0	(74)	0	2,647	0	0	0	38	04/01/2034	1
31404P-ZM-6	FED NATL MTG ASSOC #774848		03/08/2006	UNION BANK OF SWITZERLAND		132	137	138	138	0	0	0	0	0	138	0	(7)	(7)	0	04/01/2019	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		06/01/2006	SCHEDULED REDEMPTION		95,788	95,788	94,411	94,547	0	1,241	0	1,241	0	95,788	0	0	0	994	04/01/2034	1
31404P-2R-1	FED NATL MTG ASSOC #774884		06/01/2006	SCHEDULED REDEMPTION		5,386	5,386	5,180	5,202	0	185	0	185	0	5,386	0	0	0	59	05/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		06/01/2006	SCHEDULED REDEMPTION		9,602	9,602	9,930	9,925	0	(324)	0	(324)	0	9,602	0	0	0	156	04/01/2034	1
31404P-3K-5	FED NATL MTG ASSOC #774902		06/01/2006	SCHEDULED REDEMPTION		1,266	1,266	1,217	1,223	0	43	0	43	0	1,266	0	0	0	16	04/01/2034	1
31404Q-EJ-4	FED NATL MTG ASSOC #775137		06/01/2006	SCHEDULED REDEMPTION		102,259	102,259	100,773	100,920	0	1,340	0	1,340	0	102,259	0	0	0	1,184	05/01/2034	1
31404Q-HC-6	FED NATL MTG ASSOC #775227		03/08/2006	UNION BANK OF SWITZERLAND		92	96	97	97	0	0	0	0	0	97	0	(5)	(5)	0	05/01/2019	1
31404Q-H7-7	FED NATL MTG ASSOC #775254		06/01/2006	SCHEDULED REDEMPTION		203,384	203,384	208,040	207,701	0	(4,317)	0	(4,317)	0	203,384	0	0	0	2,691	05/01/2034	1
31404Q-M2-2	FED NATL MTG ASSOC #775377		06/01/2006	SCHEDULED REDEMPTION		810	810	779	782	0	28	0	28	0	810	0	0	0	8	05/01/2034	1
31404Q-UD-9	FED NATL MTG ASSOC #775580		06/01/2006	SCHEDULED REDEMPTION		29,162	29,162	28,043	28,167	0	995	0	995	0	29,162	0	0	0	306	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		06/01/2006	SCHEDULED REDEMPTION		5,269	5,269	5,500	5,511	0	(242)	0	(242)	0	5,269	0	0	0	69	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		06/01/2006	SCHEDULED REDEMPTION		16,634	16,634	16,450	16,455	0	179	0	179	0	16,634	0	0	0	184	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		06/01/2006	SCHEDULED REDEMPTION		89	89	92	92	0	(3)	0	(3)	0	89	0	0	0	1	03/01/2034	1
31404R-4C-8	FED NATL MTG ASSOC #776719		06/01/2006	SCHEDULED REDEMPTION		5,273	5,273	5,070	5,093	0	180	0	180	0	5,273	0	0	0	59	05/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		06/01/2006	SCHEDULED REDEMPTION		5,471	5,471	5,413	5,419	0	52	0	52	0	5,471	0	0	0	61	08/01/2034	1
31404S-NV-3	FED NATL MTG ASSOC #777204		06/01/2006	SCHEDULED REDEMPTION		97,496	97,496	97,700	97,683	0	(188)	0	(188)	0	97,496	0	0	0	862	05/01/2019	1
31404S-N3-5	FED NATL MTG ASSOC #777210		06/01/2006	SCHEDULED REDEMPTION		402	402	407	407	0	(5)	0	(5)	0	402	0	0	0	4	05/01/2019	1
31404T-S9-5	FED NATL MTG ASSOC #778244		06/01/2006	SCHEDULED REDEMPTION		3,244	3,244	3,275	3,276	0	(31)	0	(31)	0	3,244	0	0	0	17	06/01/2019	1
31404T-TD-5	FED NATL MTG ASSOC #778248		06/01/2006	SCHEDULED REDEMPTION		4,430	4,430	4,261	4,280	0	151	0	151	0	4,430	0	0	0	44	05/01/2034	1
31404T-3J-0	FED NATL MTG ASSOC #778501		06/01/2006	SCHEDULED REDEMPTION		6,848	6,848	6,917	6,903	0	(54)	0	(54)	0	6,848	0	0	0	68	05/01/2019	1
31404U-QM-5	FED NATL MTG ASSOC #779060		06/01/2006	SCHEDULED REDEMPTION		6,326	6,326	6,084	6,110	0	216	0	216	0	6,326	0	0	0	55	06/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		06/01/2006	SCHEDULED REDEMPTION		3,942	3,942	3,719	3,752	0	189	0	189	0	3,942	0	0	0	35	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		06/01/2006	SCHEDULED REDEMPTION		2,055	2,055	2,125	2,124	0	(68)	0	(68)	0	2,055	0	0	0	23	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		06/01/2006	SCHEDULED REDEMPTION		11,500	11,500	11,542	11,540	0	(41)	0	(41)	0	11,500	0	0	0	185	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31404W-RJ-7	FED NATL MTG ASSOC #780889		06/01/2006	SCHEDULED REDEMPTION		57,874	57,874	55,654	55,908	0	1,966	0	1,966	0	57,874	0	0	0	649	05/01/2034	1
31404W-SP-2	FED NATL MTG ASSOC #780926		06/01/2006	SCHEDULED REDEMPTION		13,033	13,033	12,533	12,590	0	443	0	443	0	13,033	0	0	0	148	05/01/2034	1
31404W-VR-4	FED NATL MTG ASSOC #781024		06/01/2006	SCHEDULED REDEMPTION		2,612	2,612	2,512	2,523	0	90	0	90	0	2,612	0	0	0	32	05/01/2034	1
31404W-VU-7	FED NATL MTG ASSOC #781027		06/01/2006	SCHEDULED REDEMPTION		8,743	8,743	8,407	8,446	0	297	0	297	0	8,743	0	0	0	79	05/01/2034	1
31404W-WF-9	FED NATL MTG ASSOC #781046		06/01/2006	SCHEDULED REDEMPTION		23,709	23,709	23,457	23,482	0	226	0	226	0	23,709	0	0	0	265	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		06/01/2006	SCHEDULED REDEMPTION		8,886	8,886	9,230	9,225	0	(339)	0	(339)	0	8,886	0	0	0	98	06/01/2034	1
31404X-P7-3	FED NATL MTG ASSOC #781746		04/01/2006	Various		76,143	74,681	77,432	77,391	0	(158)	0	(158)	0	77,233	0	(1,091)	(1,091)	544	09/01/2034	1
31404X-UP-7	FED NATL MTG ASSOC #781890		06/01/2006	SCHEDULED REDEMPTION		12,527	12,527	11,860	11,895	0	633	0	633	0	12,527	0	0	0	102	02/01/2035	1
31404Y-NF-5	FED NATL MTG ASSOC #782590		04/01/2006	Various		107,524	105,338	108,804	108,702	0	(4)	0	(4)	0	108,698	0	(1,174)	(1,174)	780	06/01/2034	1
31405A-DS-9	FED NATL MTG ASSOC #783213		04/01/2006	Various		27,954	27,397	28,676	28,638	0	(27)	0	(27)	0	28,611	0	(658)	(658)	202	08/01/2034	1
31405B-H5-3	FED NATL MTG ASSOC #784252		03/08/2006	UNION BANK OF SWITZERLAND		23	24	24	24	0	0	0	0	0	24	0	(1)	(1)	0	12/01/2019	1
31405B-JQ-5	FED NATL MTG ASSOC #784271		04/07/2006	GOLDMAN, SACHS & CO		887,690	931,652	938,674	938,692	0	(18)	0	(18)	0	938,674	0	(50,984)	(50,984)	0	08/01/2020	1
31405C-M8-9	FED NATL MTG ASSOC #785283		06/01/2006	SCHEDULED REDEMPTION		11,489	11,489	11,440	11,441	0	48	0	48	0	11,489	0	0	0	126	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		06/01/2006	SCHEDULED REDEMPTION		928	928	964	963	0	(35)	0	(35)	0	928	0	0	0	15	09/01/2034	1
31405C-3U-1	FED NATL MTG ASSOC #785711		03/08/2006	UNION BANK OF SWITZERLAND		90	93	94	94	0	0	0	0	0	94	0	(4)	(4)	0	12/01/2019	1
31405C-3V-9	FED NATL MTG ASSOC #785712		03/08/2006	UNION BANK OF SWITZERLAND		171	178	179	179	0	0	0	0	0	179	0	(8)	(8)	0	12/01/2019	1
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2006	SCHEDULED REDEMPTION		64,299	64,299	67,499	66,897	0	(2,598)	0	(2,598)	0	64,299	0	0	0	820	07/01/2019	1
31405D-TG-2	FED NATL MTG ASSOC #786351		04/01/2006	Various		292,763	286,949	286,457	286,471	0	12	0	12	0	286,483	0	6,280	6,280	2,110	07/01/2034	1
31405D-2H-9	FED NATL MTG ASSOC #786576		06/01/2006	SCHEDULED REDEMPTION		16,091	16,091	16,669	16,661	0	(570)	0	(570)	0	16,091	0	0	0	241	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		06/01/2006	SCHEDULED REDEMPTION		12,503	12,503	12,788	12,783	0	(280)	0	(280)	0	12,503	0	0	0	165	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2006	SCHEDULED REDEMPTION		263,332	263,332	272,672	271,521	0	(8,189)	0	(8,189)	0	263,332	0	0	0	3,386	08/01/2019	1
31405E-EC-5	FED NATL MTG ASSOC #786831		04/01/2006	Various		757,889	743,201	757,073	756,669	0	(662)	0	(662)	0	756,007	0	1,881	1,881	5,429	08/01/2034	1
31405E-UD-5	FED NATL MTG ASSOC #787280		06/01/2006	SCHEDULED REDEMPTION		1,036	1,036	1,025	1,025	0	11	0	11	0	1,036	0	0	0	15	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		06/01/2006	SCHEDULED REDEMPTION		52,357	52,357	54,647	54,382	0	(2,025)	0	(2,025)	0	52,357	0	0	0	272	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		06/01/2006	SCHEDULED REDEMPTION		74,099	74,099	76,324	76,308	0	(2,209)	0	(2,209)	0	74,099	0	0	0	982	02/01/2035	1
31405F-JC-7	FED NATL MTG ASSOC #787859		03/08/2006	UNION BANK OF SWITZERLAND		102	106	107	107	0	0	0	0	0	107	0	(5)	(5)	0	06/01/2019	1
31405H-UE-6	FED NATL MTG ASSOC #789981		06/01/2006	SCHEDULED REDEMPTION		11,054	11,054	11,448	11,437	0	(383)	0	(383)	0	11,054	0	0	0	179	08/01/2034	1
31405H-XJ-2	FED NATL MTG ASSOC #790081		04/01/2006	Various		25,891	25,364	25,117	25,124	0	0	0	0	0	25,124	0	766	766	188	08/01/2034	1
31405H-YN-2	FED NATL MTG ASSOC #790117		04/01/2006	Various		191,282	187,903	196,720	196,462	0	(1,154)	0	(1,154)	0	195,308	0	(4,026)	(4,026)	1,341	08/01/2034	1
31405H-Z8-4	FED NATL MTG ASSOC #790167		04/01/2006	Various		42,205	41,415	43,475	43,444	0	(167)	0	(167)	0	43,277	0	(1,072)	(1,072)	300	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		06/01/2006	SCHEDULED REDEMPTION		44,416	44,416	46,003	45,957	0	(1,541)	0	(1,541)	0	44,416	0	0	0	591	09/01/2034	1
31405J-UG-7	FED NATL MTG ASSOC #790883		06/01/2006	SCHEDULED REDEMPTION		93,610	93,610	95,753	95,605	0	(1,994)	0	(1,994)	0	93,610	0	0	0	1,389	09/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		06/01/2006	SCHEDULED REDEMPTION		33,234	33,234	34,329	34,320	0	(1,086)	0	(1,086)	0	33,234	0	0	0	420	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31405K-NA-5	FED NATL MTG ASSOC #791585		06/01/2006	SCHEDULED REDEMPTION		179,342	179,342	183,448	183,152	0	(3,810)	0	(3,810)	0	179,342	0	0	0	2,549	09/01/2034	1
31405L-AU-3	FED NATL MTG ASSOC #792119		03/08/2006	UNION BANK OF SWITZERLAND		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/01/2019	1
31405L-3W-7	FED NATL MTG ASSOC #792913		06/01/2006	SCHEDULED REDEMPTION		4,373	4,373	4,534	4,532	0	(159)	0	(159)	0	4,373	0	0	0	48	10/01/2034	1
31405M-N5-2	FED NATL MTG ASSOC #793412		03/08/2006	UNION BANK OF SWITZERLAND		100	104	105	105	0	0	0	0	0	105	0	(5)	(5)	0	09/01/2019	1
31405M-SS-7	FED NATL MTG ASSOC #793529		06/01/2006	SCHEDULED REDEMPTION		13,063	13,063	13,514	13,507	0	(444)	0	(444)	0	13,063	0	0	0	161	08/01/2034	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		04/01/2006	Various		267,111	261,881	271,237	270,967	0	(356)	0	(356)	0	270,611	0	(3,501)	(3,501)	1,918	09/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		06/01/2006	SCHEDULED REDEMPTION		499	499	508	508	0	(9)	0	(9)	0	499	0	0	0	7	10/01/2034	1
31405P-NH-9	FED NATL MTG ASSOC #795192		04/01/2006	Various		95,551	93,608	96,507	96,464	0	(3)	0	(3)	0	96,461	0	(909)	(909)	693	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		06/01/2006	SCHEDULED REDEMPTION		11,770	11,770	12,189	12,183	0	(412)	0	(412)	0	11,770	0	0	0	134	09/01/2034	1
31405Q-T6-5	FED NATL MTG ASSOC #796273		06/01/2006	SCHEDULED REDEMPTION		16,261	16,261	16,633	16,604	0	(343)	0	(343)	0	16,261	0	0	0	217	12/01/2034	1
31405R-MR-4	FED NATL MTG ASSOC #796968		06/01/2006	SCHEDULED REDEMPTION		356,720	356,720	364,886	364,321	0	(7,600)	0	(7,600)	0	356,720	0	0	0	4,181	10/01/2034	1
31405R-3E-4	FED NATL MTG ASSOC #797397		03/08/2006	UNION BANK OF SWITZERLAND		23	24	24	24	0	0	0	0	0	24	0	(1)	(1)	0	12/01/2019	1
31405R-3Q-7	FED NATL MTG ASSOC #797407		03/08/2006	UNION BANK OF SWITZERLAND		10	11	11	11	0	0	0	0	0	11	0	(1)	(1)	0	12/01/2019	1
31405R-7F-7	FED NATL MTG ASSOC #797494		06/01/2006	SCHEDULED REDEMPTION		4,335	4,335	4,159	4,163	0	172	0	172	0	4,335	0	0	0	41	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		06/01/2006	SCHEDULED REDEMPTION		1,929	1,929	1,854	1,854	0	75	0	75	0	1,929	0	0	0	19	08/01/2035	1
31405S-FE-9	FED NATL MTG ASSOC #797665		05/01/2006	SCHEDULED REDEMPTION		58,156	58,156	59,600	59,590	0	(1,434)	0	(1,434)	0	58,156	0	0	0	582	09/01/2035	1
31405S-F3-3	FED NATL MTG ASSOC #797686		06/01/2006	SCHEDULED REDEMPTION		141	141	136	136	0	6	0	6	0	141	0	0	0	1	10/01/2035	1
31405S-LE-2	FED NATL MTG ASSOC #797825		06/01/2006	SCHEDULED REDEMPTION		2,869	2,869	2,896	2,896	0	(27)	0	(27)	0	2,869	0	0	0	31	04/01/2020	1
31405S-NG-5	FED NATL MTG ASSOC #797891		03/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2020	1
31405T-MG-4	FED NATL MTG ASSOC #798759		06/01/2006	SCHEDULED REDEMPTION		3,624	3,624	3,707	3,701	0	(77)	0	(77)	0	3,624	0	0	0	49	11/01/2034	1
31405T-6T-4	FED NATL MTG ASSOC #799282		03/08/2006	UNION BANK OF SWITZERLAND		95	99	100	100	0	0	0	0	0	100	0	(5)	(5)	0	01/01/2020	1
31405U-DR-7	FED NATL MTG ASSOC #799412		06/01/2006	SCHEDULED REDEMPTION		560	560	577	575	0	(15)	0	(15)	0	560	0	0	0	6	10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079		06/01/2006	SCHEDULED REDEMPTION		302,674	302,674	309,602	309,067	0	(6,394)	0	(6,394)	0	302,674	0	0	0	3,352	11/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2006	SCHEDULED REDEMPTION		8,308	8,308	8,452	8,427	0	(120)	0	(120)	0	8,308	0	0	0	98	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		06/01/2006	SCHEDULED REDEMPTION		11,520	11,520	11,721	11,686	0	(166)	0	(166)	0	11,520	0	0	0	127	10/01/2019	1
31405Y-S2-8	FED NATL MTG ASSOC #803437		03/08/2006	UNION BANK OF SWITZERLAND		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		06/01/2006	SCHEDULED REDEMPTION		391	391	400	400	0	(9)	0	(9)	0	391	0	0	0	6	11/01/2034	1
31406A-DR-0	FED NATL MTG ASSOC #803912		03/08/2006	UNION BANK OF SWITZERLAND		89	93	94	94	0	0	0	0	0	94	0	(4)	(4)	0	12/01/2019	1
31406A-XY-3	FED NATL MTG ASSOC #804495		06/01/2006	SCHEDULED REDEMPTION		262,506	262,506	268,515	268,052	0	(5,545)	0	(5,545)	0	262,506	0	0	0	2,681	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689		06/01/2006	SCHEDULED REDEMPTION		662,406	662,406	677,569	676,362	0	(13,955)	0	(13,955)	0	662,406	0	0	0	8,570	12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934		06/01/2006	SCHEDULED REDEMPTION		36,890	36,890	37,734	37,669	0	(779)	0	(779)	0	36,890	0	0	0	419	12/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		06/01/2006	SCHEDULED REDEMPTION		29,421	29,421	30,472	30,442	0	(1,021)	0	(1,021)	0	29,421	0	0	0	321	11/01/2034	1
31406D-PC-4	FED NATL MTG ASSOC #806919		06/01/2006	SCHEDULED REDEMPTION		4,013	4,013	4,105	4,098	0	(85)	0	(85)	0	4,013	0	0	0	54	12/01/2034	1

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										11	12	13	14	15							
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31406E-GM-0	FED NATL MTG ASSOC #807604		03/08/2006	UNION BANK OF SWITZERLAND		23	24	24	24	0	0	0	0	0	24	0	(1)	(1)	0	12/01/2019	1
31406E-GP-3	FED NATL MTG ASSOC #807606		03/08/2006	UNION BANK OF SWITZERLAND		120	124	125	125	0	0	0	0	0	125	0	(6)	(6)	0	12/01/2019	1
31406E-TP-9	FED NATL MTG ASSOC #807958		06/01/2006	SCHEDULED REDEMPTION		123,034	123,034	125,850	125,626	0	(2,592)	0	(2,592)	0	123,034	0	0	0	1,826	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-3F-9	FED NATL MTG ASSOC #808198		06/01/2006	SCHEDULED REDEMPTION		15,257	15,257	14,422	14,438	0	819	0	819	0	15,257	0	0	0	163	03/01/2035	1
31406F-GW-5	FED NATL MTG ASSOC #808513		06/01/2006	SCHEDULED REDEMPTION		20,925	20,925	21,113	21,738	0	(812)	0	(812)	0	20,925	0	0	0	113	03/01/2020	1
31406G-BS-7	FED NATL MTG ASSOC #809249		06/01/2006	SCHEDULED REDEMPTION		50,829	50,829	52,334	52,295	0	(1,465)	0	(1,465)	0	50,829	0	0	0	758	01/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725		06/01/2006	SCHEDULED REDEMPTION		14,218	14,218	13,237	13,256	0	962	0	962	0	14,218	0	0	0	139	02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938		06/01/2006	SCHEDULED REDEMPTION		7,623	7,623	7,330	7,336	0	288	0	288	0	7,623	0	0	0	73	02/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		06/01/2006	SCHEDULED REDEMPTION		4,184	4,184	3,900	3,915	0	269	0	269	0	4,184	0	0	0	45	03/01/2035	1
31406H-5N-3	FED NATL MTG ASSOC #810953		06/01/2006	SCHEDULED REDEMPTION		34,237	34,237	34,498	35,105	0	(868)	0	(868)	0	34,237	0	0	0	184	04/01/2020	1
31406H-5S-2	FED NATL MTG ASSOC #810957		03/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1	0	0	0	0	0	1	0	0	0	0	04/01/2020	1
31406K-J6-8	FED NATL MTG ASSOC #812185		06/01/2006	SCHEDULED REDEMPTION		2,535	2,535	2,407	2,409	0	125	0	125	0	2,535	0	0	0	22	02/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		06/01/2006	SCHEDULED REDEMPTION		150	150	153	153	0	(3)	0	(3)	0	150	0	0	0	2	03/01/2035	1
31406K-QJ-2	FED NATL MTG ASSOC #812357		06/01/2006	SCHEDULED REDEMPTION		2,960	2,960	3,042	3,041	0	(81)	0	(81)	0	2,960	0	0	0	33	04/01/2035	1
31406L-G9-3	FED NATL MTG ASSOC #813024		06/01/2006	SCHEDULED REDEMPTION		30,624	30,624	30,863	30,732	0	(108)	0	(108)	0	30,624	0	0	0	165	03/01/2020	1
31406L-HN-1	FED NATL MTG ASSOC #813037		04/07/2006	Various		249,066	255,971	262,826	262,686	0	(192)	0	(192)	0	262,494	0	(13,427)	(13,427)	1,654	04/01/2020	1
31406M-E4-4	FED NATL MTG ASSOC #813855		03/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2020	1
31406M-GY-6	FED NATL MTG ASSOC #813915		06/01/2006	SCHEDULED REDEMPTION		143,100	143,100	144,200	144,201	0	(1,101)	0	(1,101)	0	143,100	0	0	0	770	11/01/2020	1
31406M-HB-5	FED NATL MTG ASSOC #813926		06/01/2006	SCHEDULED REDEMPTION		907	907	936	936	0	(28)	0	(28)	0	907	0	0	0	10	11/01/2020	1
31406M-HH-2	FED NATL MTG ASSOC #813932		06/01/2006	SCHEDULED REDEMPTION		2,329	2,329	2,352	2,352	0	(23)	0	(23)	0	2,329	0	0	0	23	11/01/2020	1
31406M-H6-6	FED NATL MTG ASSOC #813953		06/01/2006	SCHEDULED REDEMPTION		3,780	3,780	3,901	3,899	0	(119)	0	(119)	0	3,780	0	0	0	36	12/01/2020	1
31406M-SQ-0	FED NATL MTG ASSOC #814227		06/01/2006	SCHEDULED REDEMPTION		1,943	1,943	1,958	1,958	0	(15)	0	(15)	0	1,943	0	0	0	10	03/01/2020	1
31406M-WL-6	FED NATL MTG ASSOC #814351		06/01/2006	SCHEDULED REDEMPTION		12,512	12,512	11,693	11,737	0	775	0	775	0	12,512	0	0	0	129	03/01/2035	1
31406M-Y6-7	FED NATL MTG ASSOC #814433		06/01/2006	SCHEDULED REDEMPTION		12,623	12,623	11,762	11,779	0	844	0	844	0	12,623	0	0	0	134	03/01/2035	1
31406M-2F-2	FED NATL MTG ASSOC #814474		06/01/2006	SCHEDULED REDEMPTION		7,790	7,790	7,253	7,263	0	527	0	527	0	7,790	0	0	0	69	03/01/2035	1
31406M-4F-0	FED NATL MTG ASSOC #814522		06/01/2006	SCHEDULED REDEMPTION		21,235	21,235	19,962	19,987	0	1,248	0	1,248	0	21,235	0	0	0	213	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		06/01/2006	SCHEDULED REDEMPTION		1,371	1,371	1,276	1,278	0	93	0	93	0	1,371	0	0	0	14	04/01/2035	1
31406N-CQ-5	FED NATL MTG ASSOC #814679		03/08/2006	UNION BANK OF SWITZERLAND		23	24	24	24	0	0	0	0	0	24	0	(1)	(1)	0	04/01/2020	1
31406N-4D-3	FED NATL MTG ASSOC #815420		06/01/2006	SCHEDULED REDEMPTION		6,697	6,697	6,235	6,244	0	453	0	453	0	6,697	0	0	0	66	02/01/2035	1
31406N-4S-0	FED NATL MTG ASSOC #815433		06/01/2006	SCHEDULED REDEMPTION		1,600	1,600	1,610	1,699	0	(100)	0	(100)	0	1,600	0	0	0	9	02/01/2020	1
31406P-UZ-0	FED NATL MTG ASSOC #816100		06/01/2006	SCHEDULED REDEMPTION		2,935	2,935	2,821	2,830	0	106	0	106	0	2,935	0	0	0	29	03/01/2035	1
31406P-6Q-7	FED NATL MTG ASSOC #816379		06/01/2006	SCHEDULED REDEMPTION		1,794	1,794	1,811	1,811	0	(17)	0	(17)	0	1,794	0	0	0	10	05/01/2020	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406R-DX-0	FED NATL MTG ASSOC #817418		06/01/2006	SCHEDULED REDEMPTION		7,160	7,160	7,214	7,429	0	(269)	0	(269)	0	7,160	0	0	0	39	08/01/2020	1
31406R-GB-5	FED NATL MTG ASSOC #817494		06/01/2006	Various		1,704,769	1,866,804	1,779,293	1,779,989	0	1,664	0	1,664	0	1,781,653	0	(76,884)	(76,884)	23,579	09/01/2035	1
31406R-G2-5	FED NATL MTG ASSOC #817517		06/01/2006	SCHEDULED REDEMPTION		515	515	519	519	0	(4)	0	(4)	0	515	0	0	0	5	09/01/2020	1
31406S-V7-5	FED NATL MTG ASSOC #818838		03/08/2006	UNION BANK OF SWITZERLAND		23	24	24	24	0	0	0	0	0	24	0	(1)	(1)	0	01/01/2020	1
31406S-3A-9	FED NATL MTG ASSOC #818993		06/01/2006	SCHEDULED REDEMPTION		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	03/01/2035	1
31406T-EL-1	FED NATL MTG ASSOC #819239		03/08/2006	UNION BANK OF SWITZERLAND		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2020	1
31406T-JC-6	FED NATL MTG ASSOC #819359		06/01/2006	SCHEDULED REDEMPTION		5,925	5,925	5,516	5,524	0	401	0	401	0	5,925	0	0	0	65	03/01/2035	1
31406T-JE-2	FED NATL MTG ASSOC #819361		06/01/2006	SCHEDULED REDEMPTION		4,230	4,230	3,938	3,944	0	286	0	286	0	4,230	0	0	0	44	04/01/2035	1
31406T-JS-1	FED NATL MTG ASSOC #819373		06/01/2006	SCHEDULED REDEMPTION		3,380	3,380	3,419	3,415	0	(35)	0	(35)	0	3,380	0	0	0	32	03/01/2020	1
31406U-B4-9	FED NATL MTG ASSOC #820059		06/01/2006	SCHEDULED REDEMPTION		639	639	662	662	0	(22)	0	(22)	0	639	0	0	0	9	04/01/2035	1
31406W-Z2-3	FED NATL MTG ASSOC #822561		04/07/2006	Various		460,872	473,958	486,649	486,402	0	(72)	0	(72)	0	486,330	0	(25,458)	(25,458)	3,089	11/01/2020	1
31406X-E3-2	FED NATL MTG ASSOC #822854		06/01/2006	SCHEDULED REDEMPTION		7,146	7,146	6,964	6,974	0	172	0	172	0	7,146	0	0	0	57	05/01/2035	1
31406X-G8-9	FED NATL MTG ASSOC #822923		04/07/2006	GOLDMAN, SACHS & CO		248,914	261,242	263,431	263,523	0	(91)	0	(91)	0	263,431	0	(14,517)	(14,517)	0	01/01/2021	1
31406X-K3-5	FED NATL MTG ASSOC #823014		06/01/2006	SCHEDULED REDEMPTION		17,104	17,104	16,198	16,216	0	888	0	888	0	17,104	0	0	0	179	05/01/2035	1
31406Y-DB-3	FED NATL MTG ASSOC #823698		06/01/2006	SCHEDULED REDEMPTION		670	670	690	690	0	(20)	0	(20)	0	670	0	0	0	9	07/01/2020	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		06/01/2006	SCHEDULED REDEMPTION		25,602	25,602	26,371	26,366	0	(764)	0	(764)	0	25,602	0	0	0	380	05/01/2035	1
31406Y-6A-3	FED NATL MTG ASSOC #824465		06/01/2006	SCHEDULED REDEMPTION		719	719	724	724	0	(5)	0	(5)	0	719	0	0	0	8	05/01/2020	1
31407A-FQ-9	FED NATL MTG ASSOC #824675		06/01/2006	SCHEDULED REDEMPTION		7,447	7,447	7,497	8,526	0	(1,079)	0	(1,079)	0	7,447	0	0	0	40	11/01/2020	1
31407A-FU-0	FED NATL MTG ASSOC #824679		06/01/2006	SCHEDULED REDEMPTION		695	695	709	709	0	(14)	0	(14)	0	695	0	0	0	10	05/01/2035	1
31407A-F3-0	FED NATL MTG ASSOC #824686		06/01/2006	SCHEDULED REDEMPTION		4,849	4,849	4,882	4,974	0	(125)	0	(125)	0	4,849	0	0	0	26	05/01/2020	1
31407A-2K-6	FED NATL MTG ASSOC #825278		06/01/2006	SCHEDULED REDEMPTION		1,520	1,520	1,490	1,490	0	30	0	30	0	1,520	0	0	0	16	07/01/2035	1
31407A-6D-8	FED NATL MTG ASSOC #825368		06/01/2006	SCHEDULED REDEMPTION		527	527	537	537	0	(10)	0	(10)	0	527	0	0	0	6	07/01/2020	1
31407B-ME-6	FED NATL MTG ASSOC #825757		06/01/2006	SCHEDULED REDEMPTION		7,358	7,358	7,414	7,414	0	(56)	0	(56)	0	7,358	0	0	0	40	08/01/2020	1
31407B-RP-6	FED NATL MTG ASSOC #825894		06/01/2006	SCHEDULED REDEMPTION		475	475	490	490	0	(15)	0	(15)	0	475	0	0	0	6	09/01/2020	1
31407B-RT-8	FED NATL MTG ASSOC #825898		06/01/2006	SCHEDULED REDEMPTION		6,780	6,780	6,848	6,849	0	(69)	0	(69)	0	6,780	0	0	0	36	09/01/2020	1
31407B-RU-5	FED NATL MTG ASSOC #825899		06/01/2006	Various		386	386	390	390	0	(4)	0	(4)	0	387	0	(1)	(1)	4	09/01/2020	1
31407B-RV-3	FED NATL MTG ASSOC #825900		06/01/2006	Various		4,711	4,711	4,760	4,759	0	(48)	0	(48)	0	4,711	0	(1)	(1)	49	10/01/2020	1
31407B-RW-1	FED NATL MTG ASSOC #825901		06/01/2006	Various		4,368	4,368	4,397	4,396	0	(28)	0	(28)	0	4,368	0	0	0	45	10/01/2020	1
31407C-N4-5	FED NATL MTG ASSOC #826711		06/01/2006	SCHEDULED REDEMPTION		409	409	412	412	0	(3)	0	(3)	0	409	0	0	0	4	08/01/2020	1
31407C-PW-1	FED NATL MTG ASSOC #826737		06/01/2006	SCHEDULED REDEMPTION		10,419	10,419	10,499	10,499	0	(80)	0	(80)	0	10,419	0	0	0	56	08/01/2020	1
31407C-Q9-1	FED NATL MTG ASSOC #826780		06/01/2006	SCHEDULED REDEMPTION		4,885	4,885	5,019	5,017	0	(132)	0	(132)	0	4,885	0	0	0	66	08/01/2020	1
31407C-T7-2	FED NATL MTG ASSOC #826874		06/01/2006	SCHEDULED REDEMPTION		741	741	747	747	0	(6)	0	(6)	0	741	0	0	0	7	08/01/2020	1
31407C-XD-4	FED NATL MTG ASSOC #826976		06/01/2006	SCHEDULED REDEMPTION		119,706	119,706	122,682	122,661	0	(2,955)	0	(2,955)	0	119,706	0	0	0	1,514	06/01/2035	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)
31407C-XQ-5	FED NATL MTG ASSOC #826987		06/01/2006	SCHEDULED REDEMPTION		607	607	625	625	0	(17)	0	(17)	0	607	0	0	0	9	06/01/2035	1
31407D-RN-7	FED NATL MTG ASSOC #827693		06/01/2006	Various		701,222	768,702	753,233	753,628	0	259	0	259	0	753,887	0	(52,666)	(52,666)	9,785	12/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		06/01/2006	SCHEDULED REDEMPTION		3,189	3,189	3,300	3,299	0	(110)	0	(110)	0	3,189	0	0	0	39	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		06/01/2006	SCHEDULED REDEMPTION		1,695	1,695	1,751	1,751	0	(55)	0	(55)	0	1,695	0	0	0	23	07/01/2035	1
31407E-PR-8	FED NATL MTG ASSOC #828532		06/01/2006	SCHEDULED REDEMPTION		318	318	306	306	0	12	0	12	0	318	0	0	0	3	07/01/2035	1
31407E-RQ-8	FED NATL MTG ASSOC #828595		05/01/2006	SCHEDULED REDEMPTION		1,847	1,847	1,901	1,901	0	(53)	0	(53)	0	1,847	0	0	0	18	08/01/2035	1
31407E-S2-0	FED NATL MTG ASSOC #828637		06/01/2006	SCHEDULED REDEMPTION		2,873	2,873	2,902	2,902	0	(29)	0	(29)	0	2,873	0	0	0	27	07/01/2020	1
31407F-A5-9	FED NATL MTG ASSOC #829028		06/01/2006	SCHEDULED REDEMPTION		2,871	2,871	2,901	2,900	0	(30)	0	(30)	0	2,871	0	0	0	28	07/01/2020	1
31407F-BD-1	FED NATL MTG ASSOC #829036		06/01/2006	SCHEDULED REDEMPTION		395	395	403	403	0	(8)	0	(8)	0	395	0	0	0	5	07/01/2020	1
31407F-CF-5	FED NATL MTG ASSOC #829070		06/01/2006	Various		1,520	1,521	1,539	1,538	0	(17)	0	(17)	0	1,521	0	(1)	(1)	16	09/01/2020	1
31407F-DK-3	FED NATL MTG ASSOC #829106		06/01/2006	Various		496	496	500	500	0	(4)	0	(4)	0	496	0	0	0	5	10/01/2020	1
31407F-DP-2	FED NATL MTG ASSOC #829110		06/01/2006	SCHEDULED REDEMPTION		1,104	1,104	1,111	1,111	0	(7)	0	(7)	0	1,104	0	0	0	10	10/01/2020	1
31407F-DQ-0	FED NATL MTG ASSOC #829111		04/07/2006	Various		209,976	215,939	221,722	221,608	0	(31)	0	(31)	0	221,577	0	(11,601)	(11,601)	1,407	10/01/2020	1
31407F-KH-2	FED NATL MTG ASSOC #829296		06/01/2006	Various		14,964,289	16,393,861	15,062,947	240,021	0	28,730	0	28,730	0	15,091,770	0	(127,482)	(127,482)	148,035	09/01/2035	1
31407F-LA-6	FED NATL MTG ASSOC #829321		06/01/2006	SCHEDULED REDEMPTION		549	549	524	524	0	26	0	26	0	549	0	0	0	6	09/01/2035	1
31407F-LG-3	FED NATL MTG ASSOC #829327		06/01/2006	Various		1,787,101	1,958,110	1,866,319	1,867,049	0	1,194	0	1,194	0	1,868,243	0	(81,142)	(81,142)	24,909	09/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		06/01/2006	SCHEDULED REDEMPTION		1,683	1,683	1,729	1,728	0	(44)	0	(44)	0	1,683	0	0	0	17	07/01/2020	1
31407H-JD-9	FED NATL MTG ASSOC #831060		06/01/2006	Various		5,285,954	5,547,099	5,591,625	5,591,605	0	(93)	0	(93)	0	5,591,512	0	(305,558)	(305,558)	70	10/01/2020	1
31407H-LB-0	FED NATL MTG ASSOC #831122		04/07/2006	Various		373,518	384,064	394,355	394,154	0	(113)	0	(113)	0	394,042	0	(20,523)	(20,523)	2,498	11/01/2020	1
31407H-LJ-3	FED NATL MTG ASSOC #831129		06/01/2006	SCHEDULED REDEMPTION		1,482	1,482	1,494	1,494	0	(11)	0	(11)	0	1,482	0	0	0	15	11/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		06/01/2006	SCHEDULED REDEMPTION		7,621	7,621	7,842	7,840	0	(219)	0	(219)	0	7,621	0	0	0	98	12/01/2035	1
31407J-LN-0	FED NATL MTG ASSOC #832033		06/01/2006	SCHEDULED REDEMPTION		5,715	5,715	5,892	5,890	0	(175)	0	(175)	0	5,715	0	0	0	55	07/01/2020	1
31407J-PL-0	FED NATL MTG ASSOC #832127		06/01/2006	SCHEDULED REDEMPTION		248	248	253	253	0	(5)	0	(5)	0	248	0	0	0	4	07/01/2035	1
31407J-UY-6	FED NATL MTG ASSOC #832299		06/01/2006	SCHEDULED REDEMPTION		2,950	2,950	3,039	3,037	0	(88)	0	(88)	0	2,950	0	0	0	34	08/01/2020	1
31407J-2G-6	FED NATL MTG ASSOC #832475		06/01/2006	SCHEDULED REDEMPTION		2,177	2,177	2,198	2,198	0	(21)	0	(21)	0	2,177	0	0	0	22	08/01/2020	1
31407K-PV-5	FED NATL MTG ASSOC #833036		06/01/2006	Various		2,919	2,920	2,946	2,946	0	(25)	0	(25)	0	2,920	0	(1)	(1)	30	09/01/2020	1
31407K-WU-9	FED NATL MTG ASSOC #833259		05/01/2006	SCHEDULED REDEMPTION		221,082	221,082	228,428	228,374	0	(7,293)	0	(7,293)	0	221,082	0	0	0	2,211	10/01/2035	1
31407L-DM-6	FED NATL MTG ASSOC #833608		06/01/2006	SCHEDULED REDEMPTION		1,274,859	1,274,859	1,331,231	1,328,442	0	(53,583)	0	(53,583)	0	1,274,859	0	0	0	20,286	12/01/2035	1
31407L-DV-6	FED NATL MTG ASSOC #833616		06/19/2006	Various		19,270,014	18,883,350	19,733,100	19,691,238	0	(94,445)	0	(94,445)	0	19,596,792	0	(326,778)	(326,778)	396,791	01/01/2036	1
31407L-HL-4	FED NATL MTG ASSOC #833735		06/01/2006	Various		65,846	69,076	69,579	69,581	0	(9)	0	(9)	0	69,572	0	(3,727)	(3,727)	3	07/01/2020	1
31407L-L3-9	FED NATL MTG ASSOC #833846		05/01/2006	SCHEDULED REDEMPTION		68,500	68,500	71,027	71,008	0	(2,508)	0	(2,508)	0	68,500	0	0	0	685	09/01/2035	1
31407M-DG-7	FED NATL MTG ASSOC #834503		06/01/2006	SCHEDULED REDEMPTION		9,266	9,266	9,336	9,774	0	(508)	0	(508)	0	9,266	0	0	0	50	07/01/2020	1
31407M-ZE-8	FED NATL MTG ASSOC #835141		06/01/2006	SCHEDULED REDEMPTION		1,402	1,402	1,343	1,344	0	58	0	58	0	1,402	0	0	0	14	10/01/2035	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31407M-4D-4	FED NATL MTG ASSOC #835220		04/07/2006	GOLDMAN, SACHS & CO		862,261	904,964	914,007	914,209	0	(202)	0	(202)	0	914,007	0	(51,746)	(51,746)	0	08/01/2020	1
31407M-4E-2	FED NATL MTG ASSOC #835221		06/01/2006	SCHEDULED REDEMPTION		32,991	32,991	33,318	33,957	0	(965)	0	(965)	0	32,991	0	0	0	177	08/01/2020	1
31407M-4L-6	FED NATL MTG ASSOC #835227		06/01/2006	SCHEDULED REDEMPTION		2,097	2,097	2,153	2,152	0	(55)	0	(55)	0	2,097	0	0	0	23	08/01/2020	1
31407N-B4-4	FED NATL MTG ASSOC #835359		06/01/2006	Various		17,259,404	18,920,475	17,374,319	0	0	21,967	0	21,967	0	17,396,286	0	(136,882)	(136,882)	170,022	09/01/2035	1
31407N-FE-8	FED NATL MTG ASSOC #835465		06/01/2006	SCHEDULED REDEMPTION		559	559	562	562	0	(4)	0	(4)	0	559	0	0	0	6	09/01/2020	1
31407N-QM-8	FED NATL MTG ASSOC #835760		06/01/2006	Various		24,600,823	26,937,929	25,743,141	25,752,649	0	23,316	0	23,316	0	25,775,966	0	(1,175,143)	(1,175,143)	341,551	09/01/2035	1
31407N-ZF-3	FED NATL MTG ASSOC #836042		05/01/2006	SCHEDULED REDEMPTION		5,660	5,660	5,850	5,848	0	(189)	0	(189)	0	5,660	0	0	0	57	09/01/2035	1
31407N-4F-7	FED NATL MTG ASSOC #836122		06/01/2006	SCHEDULED REDEMPTION		144,806	144,806	132,972	0	0	11,833	0	11,833	0	144,806	0	0	0	1,086	10/01/2035	1
31407N-5T-6	FED NATL MTG ASSOC #836158		06/01/2006	SCHEDULED REDEMPTION		307	307	312	312	0	(4)	0	(4)	0	307	0	0	0	4	08/01/2020	1
31407P-AW-8	FED NATL MTG ASSOC #836221		06/01/2006	SCHEDULED REDEMPTION		330	330	339	339	0	(9)	0	(9)	0	330	0	0	0	4	10/01/2020	1
31407P-A3-2	FED NATL MTG ASSOC #836226		05/01/2006	SCHEDULED REDEMPTION		63,593	63,593	64,796	64,788	0	(1,195)	0	(1,195)	0	63,593	0	0	0	636	10/01/2035	1
31407P-B3-1	FED NATL MTG ASSOC #836258		06/01/2006	SCHEDULED REDEMPTION		4,018	4,018	4,127	4,125	0	(107)	0	(107)	0	4,018	0	0	0	53	10/01/2020	1
31407P-FC-7	FED NATL MTG ASSOC #836363		05/01/2006	SCHEDULED REDEMPTION		43,620	43,620	45,261	45,249	0	(1,629)	0	(1,629)	0	43,620	0	0	0	436	10/01/2035	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		06/01/2006	SCHEDULED REDEMPTION		2,322	2,322	2,380	2,379	0	(57)	0	(57)	0	2,322	0	0	0	30	10/01/2035	1
31407P-XF-0	FED NATL MTG ASSOC #836878		06/01/2006	SCHEDULED REDEMPTION		2,465	2,465	2,485	2,485	0	(20)	0	(20)	0	2,465	0	0	0	21	10/01/2020	1
31407P-YN-2	FED NATL MTG ASSOC #836917		05/01/2006	SCHEDULED REDEMPTION		3,835	3,835	3,955	3,954	0	(118)	0	(118)	0	3,835	0	0	0	38	10/01/2035	1
31407P-ZX-9	FED NATL MTG ASSOC #836958		06/01/2006	SCHEDULED REDEMPTION		20,059	20,059	19,270	19,276	0	783	0	783	0	20,059	0	0	0	174	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		06/01/2006	SCHEDULED REDEMPTION		10,832	10,832	11,123	11,117	0	(285)	0	(285)	0	10,832	0	0	0	120	10/01/2020	1
31407Q-D8-6	FED NATL MTG ASSOC #837227		06/01/2006	SCHEDULED REDEMPTION		2,713	2,713	2,735	2,734	0	(21)	0	(21)	0	2,713	0	0	0	24	08/01/2020	1
31407Q-H2-5	FED NATL MTG ASSOC #837349		06/01/2006	SCHEDULED REDEMPTION		1,880	1,880	1,793	1,794	0	86	0	86	0	1,880	0	0	0	19	09/01/2035	1
31407R-QM-9	FED NATL MTG ASSOC #838460		06/01/2006	SCHEDULED REDEMPTION		208,712	208,712	216,271	216,216	0	(7,504)	0	(7,504)	0	208,712	0	0	0	2,624	09/01/2035	1
31407R-RA-4	FED NATL MTG ASSOC #838481		06/01/2006	SCHEDULED REDEMPTION		1,890	1,890	1,936	1,936	0	(46)	0	(46)	0	1,890	0	0	0	24	09/01/2020	1
31407S-DC-3	FED NATL MTG ASSOC #838999		06/01/2006	SCHEDULED REDEMPTION		4,642	4,642	4,759	4,757	0	(115)	0	(115)	0	4,642	0	0	0	62	08/01/2020	1
31407S-JP-8	FED NATL MTG ASSOC #839170		06/01/2006	Various		3,714,576	3,716,536	3,827,852	3,827,048	0	(11,008)	0	(11,008)	0	3,816,040	0	(101,464)	(101,464)	28,496	11/01/2035	1
31407S-LV-2	FED NATL MTG ASSOC #839240		06/01/2006	Various		7,814,029	8,566,686	7,902,987	942,350	0	9,140	0	9,140	0	7,912,479	0	(98,449)	(98,449)	80,729	09/01/2035	1
31407S-ND-0	FED NATL MTG ASSOC #839288		06/01/2006	SCHEDULED REDEMPTION		103,731	103,731	104,697	105,069	0	(1,337)	0	(1,337)	0	103,731	0	0	0	558	09/01/2020	1
31407S-NH-1	FED NATL MTG ASSOC #839292		03/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2020	1
31407T-J4-3	FED NATL MTG ASSOC #840083		05/01/2006	SCHEDULED REDEMPTION		3,374	3,374	3,484	3,483	0	(110)	0	(110)	0	3,374	0	0	0	34	09/01/2035	1
31407T-LY-4	FED NATL MTG ASSOC #840143		05/01/2006	SCHEDULED REDEMPTION		116,916	116,916	121,374	121,341	0	(4,425)	0	(4,425)	0	116,916	0	0	0	1,169	10/01/2035	1
31407T-MC-1	FED NATL MTG ASSOC #840155		04/01/2006	Various		319,031	319,218	331,302	331,215	0	(12)	0	(12)	0	331,202	0	(12,172)	(12,172)	2,181	10/01/2035	1
31407T-2F-6	FED NATL MTG ASSOC #840574		06/01/2006	Various		11,205	11,205	11,293	11,291	0	(86)	0	(86)	0	11,206	0	0	0	115	10/01/2020	1
31407T-4X-5	FED NATL MTG ASSOC #840638		06/01/2006	Various		15,879,576	17,406,146	16,590,588	16,597,070	0	7,261	0	7,261	0	16,604,331	0	(724,755)	(724,755)	221,490	09/01/2035	1
31407U-M3-8	FED NATL MTG ASSOC #841078		06/01/2006	SCHEDULED REDEMPTION		1,235	1,235	1,275	1,274	0	(39)	0	(39)	0	1,235	0	0	0	17	09/01/2020	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31407U-M4-6	FED NATL MTG ASSOC #841079		06/01/2006	SCHEDULED REDEMPTION		968	968	927	928	0	40	0	40	0	968	0	0	0	11	09/01/2035	1
31407V-AB-1	FED NATL MTG ASSOC #841602		05/01/2006	SCHEDULED REDEMPTION		68,368	68,368	70,651	70,635	0	(2,266)	0	(2,266)	0	68,368	0	0	0	684	09/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		06/01/2006	SCHEDULED REDEMPTION		1,970	1,970	2,023	2,022	0	(52)	0	(52)	0	1,970	0	0	0	24	09/01/2020	1
31407V-C9-4	FED NATL MTG ASSOC #841696		03/08/2006	UNION BANK OF SWITZERLAND		5	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2020	1
31407V-GW-9	FED NATL MTG ASSOC #841813		04/07/2006	Various		164,142	168,799	173,319	173,230	0	(29)	0	(29)	0	173,201	0	(9,059)	(9,059)	1,100	10/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		06/01/2006	SCHEDULED REDEMPTION		393	393	404	403	0	(10)	0	(10)	0	393	0	0	0	4	10/01/2020	1
31407V-WV-3	FED NATL MTG ASSOC #842260		06/01/2006	SCHEDULED REDEMPTION		1,012	1,012	1,020	1,020	0	(8)	0	(8)	0	1,012	0	0	0	5	09/01/2020	1
31407W-JA-2	FED NATL MTG ASSOC #842757		05/01/2006	SCHEDULED REDEMPTION		2,714	2,714	2,803	2,803	0	(89)	0	(89)	0	2,714	0	0	0	27	10/01/2035	1
31407W-4E-0	FED NATL MTG ASSOC #843321		05/01/2006	SCHEDULED REDEMPTION		1,239	1,239	1,272	1,272	0	(34)	0	(34)	0	1,239	0	0	0	12	10/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		06/01/2006	SCHEDULED REDEMPTION		19,363	19,363	19,526	19,479	0	(115)	0	(115)	0	19,363	0	0	0	104	11/01/2020	1
31407X-NJ-6	FED NATL MTG ASSOC #843793		06/01/2006	SCHEDULED REDEMPTION		6,080	6,080	6,143	6,141	0	(61)	0	(61)	0	6,080	0	0	0	67	10/01/2020	1
31407X-6N-6	FED NATL MTG ASSOC #844277		04/01/2006	Various		1,035,273	1,035,868	1,065,966	1,065,749	0	(572)	0	(572)	0	1,065,176	0	(29,904)	(29,904)	7,042	11/01/2035	1
31407Y-FE-4	FED NATL MTG ASSOC #844465		04/01/2006	Various		51,973	52,003	53,511	53,500	0	(2)	0	(2)	0	53,498	0	(1,525)	(1,525)	355	11/01/2035	1
31407Y-LC-1	FED NATL MTG ASSOC #844623		06/01/2006	SCHEDULED REDEMPTION		604	604	615	614	0	(11)	0	(11)	0	604	0	0	0	8	12/01/2020	1
31407Y-RZ-4	FED NATL MTG ASSOC #844804		06/01/2006	SCHEDULED REDEMPTION		6,443	6,443	6,190	6,192	0	251	0	251	0	6,443	0	0	0	59	10/01/2035	1
31407Y-R9-2	FED NATL MTG ASSOC #844812		06/01/2006	SCHEDULED REDEMPTION		8,376	8,376	8,433	8,464	0	(88)	0	(88)	0	8,376	0	0	0	45	10/01/2020	1
31407Y-VA-4	FED NATL MTG ASSOC #844909		03/08/2006	UNION BANK OF SWITZERLAND		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2020	1
31407Y-VJ-5	FED NATL MTG ASSOC #844917		06/01/2006	SCHEDULED REDEMPTION		1,750	1,750	1,766	1,766	0	(16)	0	(16)	0	1,750	0	0	0	19	11/01/2020	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		06/01/2006	SCHEDULED REDEMPTION		828	828	834	834	0	(6)	0	(6)	0	828	0	0	0	10	11/01/2035	1
31407Y-XY-0	FED NATL MTG ASSOC #844995		05/01/2006	SCHEDULED REDEMPTION		12,023	12,023	12,442	12,439	0	(416)	0	(416)	0	12,023	0	0	0	120	10/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		06/01/2006	Various		612,013	629,275	646,125	645,799	0	(202)	0	(202)	0	645,597	0	(33,584)	(33,584)	4,302	12/01/2020	1
31407Y-4M-8	FED NATL MTG ASSOC #845128		04/07/2006	Various		218,070	224,261	230,266	230,150	0	(35)	0	(35)	0	230,115	0	(12,045)	(12,045)	1,461	12/01/2020	1
31407Y-4Q-9	FED NATL MTG ASSOC #845131		06/01/2006	SCHEDULED REDEMPTION		24,035	24,035	24,275	25,025	0	(990)	0	(990)	0	24,035	0	0	0	129	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		06/01/2006	Various		691,126	710,672	729,702	729,334	0	(179)	0	(179)	0	729,155	0	(38,028)	(38,028)	5,256	12/01/2020	1
31407Y-4W-6	FED NATL MTG ASSOC #845137		04/07/2006	Various		179,889	184,971	189,924	189,828	0	(52)	0	(52)	0	189,776	0	(9,888)	(9,888)	1,203	12/01/2020	1
31407Y-5D-7	FED NATL MTG ASSOC #845144		04/07/2006	GOLDMAN, SACHS & CO		952,813	1,000,000	1,008,868	1,008,879	0	(12)	0	(12)	0	1,008,868	0	(56,055)	(56,055)	0	01/01/2021	1
31408A-AE-0	FED NATL MTG ASSOC #845205		06/01/2006	SCHEDULED REDEMPTION		124	124	119	119	0	5	0	5	0	124	0	0	0	1	11/01/2035	1
31408A-D8-0	FED NATL MTG ASSOC #845327		06/01/2006	SCHEDULED REDEMPTION		5,942	5,942	5,708	5,710	0	232	0	232	0	5,942	0	0	0	64	12/01/2035	1
31408A-HH-6	FED NATL MTG ASSOC #845432		06/01/2006	SCHEDULED REDEMPTION		1,047	1,047	1,079	1,079	0	(32)	0	(32)	0	1,047	0	0	0	13	02/01/2021	1
31408B-LR-7	FED NATL MTG ASSOC #846436		06/01/2006	SCHEDULED REDEMPTION		1,763	1,763	1,810	1,809	0	(46)	0	(46)	0	1,763	0	0	0	22	01/01/2021	1
31408B-S6-6	FED NATL MTG ASSOC #846641		04/07/2006	Various		336,284	345,840	355,100	354,921	0	(46)	0	(46)	0	354,876	0	(18,591)	(18,591)	2,254	12/01/2020	1
31408C-PH-3	FED NATL MTG ASSOC #847424		06/01/2006	Various		601,553	618,620	635,185	634,862	0	(106)	0	(106)	0	634,756	0	(33,203)	(33,203)	4,167	11/01/2020	1
31408C-U2-0	FED NATL MTG ASSOC #847601		05/01/2006	SCHEDULED REDEMPTION		61	61	61	61	0	(1)	0	(1)	0	61	0	0	0	1	10/01/2035	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)
31408C-VC-7	FED NATL MTG ASSOC #847611		04/07/2006	Various		113,294	116,511	119,631	119,571	0	(17)	0	(17)	0	119,554	0	(6,260)	(6,260)	759	11/01/2020	1
31408C-X5-0	FED NATL MTG ASSOC #847700		06/01/2006	SCHEDULED REDEMPTION		583	583	554	0	0	29	0	29	0	583	0	0	0	5	11/01/2035	1
31408D-GG-3	FED NATL MTG ASSOC #848099		04/01/2006	Various		971,512	972,081	1,001,217	1,001,006	0	(34)	0	(34)	0	1,000,972	0	(29,460)	(29,460)	6,641	10/01/2035	1
31408D-GT-5	FED NATL MTG ASSOC #848110		05/01/2006	SCHEDULED REDEMPTION		138	138	137	137	0	1	0	1	0	138	0	0	0	1	11/01/2035	1
31408D-QC-1	FED NATL MTG ASSOC #848351		06/01/2006	SCHEDULED REDEMPTION		5,501	5,501	5,555	6,011	0	(510)	0	(510)	0	5,501	0	0	0	30	11/01/2020	1
31408D-SB-1	FED NATL MTG ASSOC #848414		06/01/2006	SCHEDULED REDEMPTION		2,858	2,858	2,947	2,946	0	(88)	0	(88)	0	2,858	0	0	0	29	12/01/2020	1
31408E-U5-9	FED NATL MTG ASSOC #849404		04/07/2006	Various		180,924	182,355	188,098	188,022	0	(36)	0	(36)	0	187,986	0	(7,062)	(7,062)	1,307	02/01/2021	1
31408E-VK-5	FED NATL MTG ASSOC #849418		06/01/2006	Various		2,124	2,124	2,143	2,143	0	(19)	0	(19)	0	2,124	0	0	0	11	11/01/2020	1
31408E-VP-4	FED NATL MTG ASSOC #849422		04/07/2006	Various		245,102	252,042	258,791	258,659	0	(56)	0	(56)	0	258,603	0	(13,501)	(13,501)	1,641	11/01/2020	1
31408E-YA-4	FED NATL MTG ASSOC #849505		04/01/2006	Various		3,185,166	3,186,901	3,282,707	3,282,016	0	(6,744)	0	(6,744)	0	3,275,272	0	(90,107)	(90,107)	21,364	12/01/2035	1
31408E-7G-1	FED NATL MTG ASSOC #849695		06/01/2006	SCHEDULED REDEMPTION		707,660	707,660	738,620	737,569	0	(29,909)	0	(29,909)	0	707,660	0	0	0	10,306	01/01/2036	1
31408F-M3-0	FED NATL MTG ASSOC #850078		05/01/2006	SCHEDULED REDEMPTION		108,642	108,642	112,830	112,800	0	(4,158)	0	(4,158)	0	108,642	0	0	0	1,086	10/01/2035	1
31408F-NT-2	FED NATL MTG ASSOC #850102		04/07/2006	GOLDMAN, SACHS & CO		633,717	665,101	673,304	671,334	0	1,970	0	1,970	0	673,304	0	(39,587)	(39,587)	0	09/01/2020	1
31408F-PR-4	FED NATL MTG ASSOC #850132		04/12/2006	Various		1,990,722	1,991,848	2,049,943	2,049,526	0	(1,997)	0	(1,997)	0	2,047,530	0	(56,808)	(56,808)	13,485	12/01/2035	1
31408F-P7-8	FED NATL MTG ASSOC #850146		04/01/2006	Various		6,792,773	6,796,750	6,997,731	6,996,289	0	(253)	0	(253)	0	6,996,036	0	(203,263)	(203,263)	46,430	12/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		06/01/2006	Various		918,112	944,165	969,448	968,959	0	(157)	0	(157)	0	968,801	0	(50,689)	(50,689)	6,332	12/01/2020	1
31408F-Q7-7	FED NATL MTG ASSOC #850178		06/01/2006	Various		302,536	304,899	314,536	314,408	0	(182)	0	(182)	0	314,226	0	(11,690)	(11,690)	3,432	01/01/2021	1
31408F-WP-0	FED NATL MTG ASSOC #850354		05/01/2006	SCHEDULED REDEMPTION		2,093	2,093	2,128	2,127	0	(34)	0	(34)	0	2,093	0	0	0	21	12/01/2035	1
31408F-XE-4	FED NATL MTG ASSOC #850377		04/01/2006	Various		1,059,911	1,060,532	1,091,351	1,091,131	0	(34)	0	(34)	0	1,091,097	0	(31,187)	(31,187)	7,245	01/01/2036	1
31408F-3K-3	FED NATL MTG ASSOC #850502		06/01/2006	Various		1,134,932	1,166,938	1,198,186	1,197,582	0	(377)	0	(377)	0	1,197,205	0	(62,273)	(62,273)	8,643	12/01/2020	1
31408G-K4-8	FED NATL MTG ASSOC #850915		06/01/2006	SCHEDULED REDEMPTION		2,193	2,193	2,263	2,262	0	(69)	0	(69)	0	2,193	0	0	0	27	12/01/2020	1
31408H-F8-3	FED NATL MTG ASSOC #851691		04/07/2006	Various		517,283	521,379	531,318	531,186	0	(54)	0	(54)	0	531,132	0	(13,849)	(13,849)	3,738	01/01/2021	1
31408J-LG-4	FED NATL MTG ASSOC #852727		06/01/2006	SCHEDULED REDEMPTION		10,240	10,240	10,562	10,558	0	(319)	0	(319)	0	10,240	0	0	0	123	01/01/2021	1
31408J-SU-6	FED NATL MTG ASSOC #852931		06/01/2006	SCHEDULED REDEMPTION		2,686	2,686	2,707	2,707	0	(21)	0	(21)	0	2,686	0	0	0	14	04/01/2021	1
31408W-5M-0	FED NATL MTG ASSOC #863152		04/07/2006	Various		480,148	493,784	507,022	506,764	0	(72)	0	(72)	0	506,692	0	(26,543)	(26,543)	3,218	11/01/2020	1
31408X-C4-0	FED NATL MTG ASSOC #863291		06/01/2006	SCHEDULED REDEMPTION		5,549	5,549	5,698	5,695	0	(146)	0	(146)	0	5,549	0	0	0	62	11/01/2020	1
31408X-EX-4	FED NATL MTG ASSOC #863350		05/01/2006	SCHEDULED REDEMPTION		1,326	1,326	1,365	1,364	0	(38)	0	(38)	0	1,326	0	0	0	13	11/01/2035	1
31408X-UJ-7	FED NATL MTG ASSOC #863785		04/01/2006	Various		179,644	179,748	183,738	183,709	0	(63)	0	(63)	0	183,646	0	(4,002)	(4,002)	1,223	12/01/2035	1
31408X-YK-0	FED NATL MTG ASSOC #863914		05/01/2006	SCHEDULED REDEMPTION		1,146	1,146	1,156	1,155	0	(10)	0	(10)	0	1,146	0	0	0	11	12/01/2035	1
31408X-3R-9	FED NATL MTG ASSOC #864008		04/07/2006	GOLDMAN, SACHS & CO		1,129,931	1,185,890	1,195,314	1,195,933	0	(619)	0	(619)	0	1,195,314	0	(65,384)	(65,384)	0	12/01/2020	1
31408Y-B5-6	FED NATL MTG ASSOC #864160		05/01/2006	SCHEDULED REDEMPTION		5,290	5,290	5,480	5,478	0	(188)	0	(188)	0	5,290	0	0	0	53	12/01/2035	1
31408Y-KZ-0	FED NATL MTG ASSOC #864412		04/01/2006	Various		388,225	388,453	398,268	398,198	0	(11)	0	(11)	0	398,187	0	(9,962)	(9,962)	2,654	12/01/2035	1
31409A-HM-4	FED NATL MTG ASSOC #865236		06/01/2006	SCHEDULED REDEMPTION		1,031	1,031	1,064	1,063	0	(32)	0	(32)	0	1,031	0	0	0	13	02/01/2021	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)
31409B-GK-7	FED NATL MTG ASSOC #866102		06/01/2006	SCHEDULED REDEMPTION		1,391	1,391	1,406	1,406	0	(15)	0	(15)	0	1,391	0	0	0	7	03/01/2021	1
31409C-JJ-5	FED NATL MTG ASSOC #867065		06/01/2006	SCHEDULED REDEMPTION		59,534	59,534	56,586	0	0	2,949	0	2,949	0	59,534	0	0	0	496	02/01/2036	1
31409C-UL-7	FED NATL MTG ASSOC #867387		04/07/2006	UNION BANK OF SWITZERLAND		11,042,665	11,358,119	11,339,899	11,339,898	0	1	0	1	0	11,339,899	0	(297,234)	(297,234)	0	04/01/2036	1
31409C-UY-9	FED NATL MTG ASSOC #867399		04/07/2006	GOLDMAN, SACHS & CO		1,094,698	1,148,912	1,159,332	1,159,908	0	(575)	0	(575)	0	1,159,332	0	(64,635)	(64,635)	0	04/01/2021	1
31409D-EA-7	FED NATL MTG ASSOC #867829		03/08/2006	UNION BANK OF SWITZERLAND		83	86	87	87	0	0	0	0	0	87	0	(4)	(4)	0	02/01/2021	1
31409D-6Z-1	FED NATL MTG ASSOC #868588		04/07/2006	GOLDMAN, SACHS & CO		703,899	738,759	746,636	746,962	0	(326)	0	(326)	0	746,636	0	(42,737)	(42,737)	0	04/01/2021	1
31409E-BY-6	FED NATL MTG ASSOC #868655		04/07/2006	GOLDMAN, SACHS & CO		754,472	791,837	798,020	798,049	0	(29)	0	(29)	0	798,020	0	(43,548)	(43,548)	0	04/01/2021	1
31409E-HR-5	FED NATL MTG ASSOC #868840		06/01/2006	SCHEDULED REDEMPTION		2,232	2,232	2,122	0	0	111	0	111	0	2,232	0	0	0	19	04/01/2036	1
31409E-2R-1	FED NATL MTG ASSOC #869384		03/08/2006	UNION BANK OF SWITZERLAND		4	4	4	4	0	0	0	0	0	4	0	0	0	0	02/01/2021	1
31409E-4R-9	FED NATL MTG ASSOC #869432		03/08/2006	UNION BANK OF SWITZERLAND		84	87	88	88	0	0	0	0	0	88	0	(4)	(4)	0	03/01/2021	1
31409E-6H-9	FED NATL MTG ASSOC #869472		03/08/2006	UNION BANK OF SWITZERLAND		13	13	13	13	0	0	0	0	0	13	0	(1)	(1)	0	03/01/2021	1
31409E-7E-5	FED NATL MTG ASSOC #869493		03/08/2006	UNION BANK OF SWITZERLAND		63	66	66	66	0	0	0	0	0	66	0	(3)	(3)	0	03/01/2021	1
31409F-FQ-6	FED NATL MTG ASSOC #869675		03/08/2006	UNION BANK OF SWITZERLAND		9	9	10	10	0	0	0	0	0	10	0	0	0	0	03/01/2021	1
31409F-KM-9	FED NATL MTG ASSOC #869800		06/01/2006	Various		4,638	4,638	4,689	4,726	0	(88)	0	(88)	0	4,638	0	0	0	25	03/01/2021	1
31409H-5L-4	FED NATL MTG ASSOC #872151		06/01/2006	SCHEDULED REDEMPTION		684	684	650	0	0	34	0	34	0	684	0	0	0	6	03/01/2036	1
31409T-RG-5	FED NATL MTG ASSOC #878087		04/07/2006	UNION BANK OF SWITZERLAND		2,568,507	2,641,881	2,641,828	2,641,836	0	(7)	0	(7)	0	2,641,828	0	(73,322)	(73,322)	0	04/01/2036	1
31409V-5D-1	FED NATL MTG ASSOC #880244		06/01/2006	SCHEDULED REDEMPTION		31,084	31,084	31,321	31,644	0	(560)	0	(560)	0	31,084	0	0	0	167	11/01/2020	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		06/01/2006	SCHEDULED REDEMPTION		7,162	7,162	7,361	7,416	0	(254)	0	(254)	0	7,162	0	0	0	143	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		06/01/2006	SCHEDULED REDEMPTION		5,640	5,640	5,898	5,827	0	(187)	0	(187)	0	5,640	0	0	0	129	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		06/01/2006	SCHEDULED REDEMPTION		52,999	52,999	39,074	47,931	0	5,068	0	5,068	0	52,999	0	0	0	789	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		06/01/2006	SCHEDULED REDEMPTION		95,355	95,355	77,255	90,075	0	5,280	0	5,280	0	95,355	0	0	0	1,532	06/25/2022	1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH		06/01/2006	SCHEDULED REDEMPTION		73,431	73,431	72,444	73,406	0	24	0	24	0	73,431	0	0	0	1,140	10/25/2007	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		06/01/2006	SCHEDULED REDEMPTION		215,881	215,881	200,089	207,966	0	7,916	0	7,916	0	215,881	0	0	0	3,732	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		06/01/2006	SCHEDULED REDEMPTION		908,866	908,866	843,312	871,570	0	37,296	0	37,296	0	908,866	0	0	0	14,787	11/25/2022	1
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E		06/01/2006	SCHEDULED REDEMPTION		466,788	466,788	462,266	466,453	0	335	0	335	0	466,788	0	0	0	6,918	04/25/2013	1
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH		06/01/2006	SCHEDULED REDEMPTION		857,095	857,095	838,769	854,748	0	2,347	0	2,347	0	857,095	0	0	0	12,328	05/25/2008	1
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH		06/01/2006	SCHEDULED REDEMPTION		780,225	780,225	760,233	777,658	0	2,567	0	2,567	0	780,225	0	0	0	11,247	06/25/2008	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		06/01/2006	SCHEDULED REDEMPTION		213,329	213,329	160,427	191,617	0	21,712	0	21,712	0	213,329	0	0	0	3,343	07/25/2022	1
313398-QA-0	FHR 2335 PZ		06/01/2006	SCHEDULED REDEMPTION		1,478,347	1,478,347	1,391,117	1,387,053	0	91,294	0	91,294	0	1,478,347	0	0	0	21,736	07/15/2031	1
313399-AJ-6	FHR 2344 QG		06/01/2006	SCHEDULED REDEMPTION		684,972	684,972	668,276	672,983	0	11,990	0	11,990	0	684,972	0	0	0	9,203	08/15/2016	1
31339L-J9-2	FHR 2396 PE		06/01/2006	SCHEDULED REDEMPTION		2,023,373	2,023,373	2,078,384	2,029,722	0	(6,349)	0	(6,349)	0	2,023,373	0	0	0	26,355	04/15/2030	1
31339M-Z9-2	FHR 2398 DK		04/01/2006	SCHEDULED REDEMPTION		29,300	29,300	29,614	29,518	0	(217)	0	(217)	0	29,300	0	0	0	159	01/15/2031	1
3133TV-NM-4	FHR 2433 PD		06/01/2006	SCHEDULED REDEMPTION		1,677,317	1,677,317	1,689,635	1,682,742	0	(5,425)	0	(5,425)	0	1,677,317	0	0	0	23,590	01/15/2031	1
3133TV-MR-4	FHR 2440 OG		06/01/2006	SCHEDULED REDEMPTION		1,345,445	1,345,445	1,359,777	1,356,223	0	(10,778)	0	(10,778)	0	1,345,445	0	0	0	18,783	12/15/2030	1
31392P-4A-0	FHR 2458 PE		06/01/2006	SCHEDULED REDEMPTION		683,729	683,729	699,006	695,074	0	(11,345)	0	(11,345)	0	683,729	0	0	0	9,063	01/15/2031	1
31392M-TX-0	FHR 2463 VC		06/01/2006	SCHEDULED REDEMPTION		183,976	183,976	189,323	187,564	0	(3,588)	0	(3,588)	0	183,976	0	0	0	2,455	04/15/2013	1
31392R-PX-3	FHR 2468 PE		06/01/2006	SCHEDULED REDEMPTION		2,196,475	2,196,475	2,259,624	2,233,594	0	(37,118)	0	(37,118)	0	2,196,475	0	0	0	28,715	04/15/2031	1
31392R-4A-6	FHR 2471 EH		06/01/2006	SCHEDULED REDEMPTION		669,305	669,305	688,548	679,484	0	(10,179)	0	(10,179)	0	669,305	0	0	0	8,756	02/15/2031	1
31392R-X5-5	FHR 2491 PG		06/01/2006	SCHEDULED REDEMPTION		477,694	477,694	491,279	485,227	0	(7,533)	0	(7,533)	0	477,694	0	0	0	6,175	03/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31392V-4R-0	FHR 2494 EH		06/01/2006	SCHEDULED REDEMPTION		1,936,367	1,936,367	1,975,095	1,959,370	0	(23,003)	0	(23,003)	0	1,936,367	0	0	0	25,003	04/15/2031	1
31392V-P8-9	FHR 2496 QN		06/01/2006	SCHEDULED REDEMPTION		2,119,585	2,119,585	2,175,555	2,152,449	0	(32,864)	0	(32,864)	0	2,119,585	0	0	0	28,793	05/15/2031	1
31392V-7G-1	FHR 2498 BM		06/01/2006	SCHEDULED REDEMPTION		254,086	254,086	259,942	258,757	0	(4,671)	0	(4,671)	0	254,086	0	0	0	2,884	09/15/2017	1
31392U-M7-6	FHR 2503 PG		06/01/2006	SCHEDULED REDEMPTION		2,063,769	2,063,769	2,103,080	2,083,804	0	(20,035)	0	(20,035)	0	2,063,769	0	0	0	27,328	04/15/2031	1
31393V-QX-2	FHR 2628 WA		04/12/2006	SALOMON SMITH BARNEY		24,530,914	26,502,000	25,491,611	25,665,822	0	6,760	0	6,760	0	25,672,582	0	(1,141,668)	(1,141,668)	138,399	07/15/2028	1
31394N-GP-7	FHR 2739 PD		06/21/2006	MERRILL LYNCH CAPITAL MARKETS		9,553,125	10,000,000	10,226,563	10,173,478	0	(6,260)	0	(6,260)	0	10,167,218	0	(614,093)	(614,093)	159,722	01/15/2029	1
31394T-Y7-4	FHR 2764 YF		06/15/2006	SCHEDULED REDEMPTION		1,704,982	1,704,982	1,704,982	1,704,982	0	0	0	0	0	1,704,982	0	0	0	20,073	03/15/2034	1
31395C-QQ-7	FHR 2825 PL		04/12/2006	BANK OF AMERICA		9,933,203	10,000,000	10,356,250	10,257,453	0	(3,469)	0	(3,469)	0	10,253,984	0	(320,781)	(320,781)	71,806	02/15/2027	1
31395C-QY-0	FHR 2825 QM		04/12/2006	GREENWICH CAPITAL MARKETS, INC		29,409,375	30,000,000	30,716,016	30,598,266	0	(4,702)	0	(4,702)	0	30,593,564	0	(1,184,189)	(1,184,189)	215,417	03/15/2030	1
31395H-F7-0	FHR 2869 BD		04/12/2006	BANK OF AMERICA		13,980,181	14,282,000	14,576,566	14,514,122	0	(2,192)	0	(2,192)	0	14,511,930	0	(531,749)	(531,749)	93,230	10/15/2026	1
31395H-GJ-3	FHR 2869 MD		06/21/2006	BARCLAYS BANK		9,576,563	10,000,000	10,139,453	10,118,384	0	(4,036)	0	(4,036)	0	10,114,348	0	(537,785)	(537,785)	159,722	02/15/2029	1
31395G-VZ-2	FHR 2873 MD		04/12/2006	LEHMAN BROTHERS INC		21,993,005	22,449,000	23,087,393	22,948,197	0	(4,823)	0	(4,823)	0	22,943,374	0	(950,370)	(950,370)	161,196	05/15/2030	1
31395V-WE-5	FHR 2999 QZ		05/01/2006	SCHEDULED REDEMPTION		1,148,183	1,148,183	1,143,877	1,147,290	0	892	0	892	0	1,148,183	0	0	0	6,076	07/15/2020	1
31396G-CC-3	FHR 3087 VJ		06/01/2006	SCHEDULED REDEMPTION		137,037	137,037	130,068	130,170	0	6,867	0	6,867	0	137,037	0	0	0	1,371	06/15/2022	1
31396H-Z9-3	FHR 3116 ZB		06/01/2006	SCHEDULED REDEMPTION		490,126	490,126	478,179	478,497	0	11,629	0	11,629	0	490,126	0	0	0	5,487	02/15/2036	1
31396G-G7-0	FHR R004 AL		05/25/2006	Various		4,691,665	4,772,792	4,765,148	4,728,711	0	3,224	0	3,224	0	4,731,935	0	(40,270)	(40,270)	59,508	12/15/2013	1
31396H-AN-9	FHRR R005 AB		05/25/2006	Various		19,575,123	19,849,187	19,753,043	19,754,678	0	3,450	0	3,450	0	19,758,127	0	(183,005)	(183,005)	270,430	12/15/2018	1
31358U-7D-2	FNR 1993-70 Z		06/01/2006	SCHEDULED REDEMPTION		13,949	13,949	14,541	14,529	0	(581)	0	(581)	0	13,949	0	0	0	208	05/25/2023	1
31392D-ZN-5	FNR 2002-50 PE		06/01/2006	SCHEDULED REDEMPTION		485,327	485,327	496,550	491,797	0	(6,470)	0	(6,470)	0	485,327	0	0	0	6,374	05/25/2031	1
31392E-Q7-8	FNR 2002-64 PC		06/01/2006	SCHEDULED REDEMPTION		73,788	73,788	76,961	75,221	0	(1,433)	0	(1,433)	0	73,788	0	0	0	885	12/25/2026	1
31393T-GU-4	FNR 2003-81 MB		04/12/2006	CHASE SECURITIES		24,333,008	25,000,000	25,104,493	25,072,596	0	(621)	0	(621)	0	25,071,975	0	(738,968)	(738,968)	163,194	05/25/2029	1
31393T-AH-9	FNR 2003-92 PE		06/27/2006	LEHMAN BROTHERS INC		10,856,250	12,000,000	11,379,376	11,395,518	0	13,496	0	13,496	0	11,409,013	0	(552,763)	(552,763)	178,500	09/25/2018	1
31394A-L7-9	FNR 2004-67 VE		06/01/2006	SCHEDULED REDEMPTION		351,612	351,612	347,547	348,100	0	3,512	0	3,512	0	351,612	0	0	0	3,518	12/25/2020	1
31394B-HM-9	FNR 2004-84 CD		06/27/2006	Various		19,094,541	20,217,426	19,394,514	19,400,348	0	60,756	0	60,756	0	19,461,104	0	(366,563)	(366,563)	259,989	10/25/2018	1
31394C-DG-4	FNR 2005-1 GC		04/12/2006	LEHMAN BROTHERS INC		19,467,188	20,000,000	20,308,594	20,253,889	0	(2,264)	0	(2,264)	0	20,251,624	0	(784,436)	(784,436)	130,556	02/25/2028	1
31394B-3Q-5	FNR 2005-11 PC		04/12/2006	CHASE SECURITIES		3,965,625	4,000,000	4,146,562	4,112,521	0	(1,421)	0	(1,421)	0	4,111,099	0	(145,474)	(145,474)	28,722	12/25/2028	1
31394D-ZE-3	FNR 2005-54 VM		06/27/2006	Various		11,749,150	13,156,747	12,183,353	12,187,205	0	24,534	0	24,534	0	12,211,740	0	(462,590)	(462,590)	194,929	11/25/2025	1
26116P-BM-1	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		05/23/2006	CITIGROUP GLOBAL MARKETS		3,998,400	4,200,000	4,200,000	4,081,728	0	1,020	0	1,020	0	4,082,748	0	(84,348)	(84,348)	89,489	07/01/2018	1FE
26116P-BN-9	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		05/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,326,069	3,515,000	3,515,000	3,407,476	0	829	0	829	0	3,408,305	0	(82,237)	(82,237)	75,177	07/01/2019	1FE
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 99C		05/23/2006	LEHMAN BROTHERS INC		12,280,341	11,670,000	13,038,121	12,545,017	0	(8,406)	0	(8,406)	0	12,536,611	0	(256,270)	(256,270)	495,165	10/01/2019	1FE
055053-AA-0	AZUSA PACIFIC UNIV CA TXBL SER 1999		04/01/2006	SCHEDULED REDEMPTION		1,425,000	1,425,000	1,560,375	1,475,636	0	(50,636)	0	(50,636)	0	1,425,000	0	0	0	51,656	04/01/2009	2FE
13066Y-BH-1	CALIFORNIA DEPT OF WTR RES PWR SUP 02E		05/01/2006	MATURED		15,000,000	15,000,000	14,998,800	14,999,969	0	31	0	31	0	15,000,000	0	0	0	324,750	05/01/2006	1FE
76443N-CG-7	RICHMOND CA JT PWRS FING TAX ALLOC 03A		05/23/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,636,243	1,635,000	1,781,970	1,671,084	0	(393)	0	(393)	0	1,670,692	0	(34,449)	(34,449)	22,622	09/01/2018	1FE
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C		04/01/2006	SCHEDULED REDEMPTION		94,998	94,998	94,126	94,224	0	774	0	774	0	94,998	0	0	0	2,318	04/01/2022	1FE
888805-AP-3	IOWA ST TOBACCO SETTLEMNT AUTH 05A		04/06/2006	BEAR STEARNS SECURITIES CORP		38,368,590	39,000,000	39,000,000	39,000,000	0	0	0	0	0	39,000,000	0	(631,410)	(631,410)	922,458	06/01/2023	2FE
605360-DD-5	MISSISSIPPI HOSP EQUIP WESLEY HLTH 92B		04/01/2006	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,000	04/01/2006	1
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2006	SCHEDULED REDEMPTION		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,572	06/01/2028	1FE
64578J-AA-4	NEW JERSEY ECON MOTOR VEH SURG 05A		05/23/2006	DAIN RAUSCHER INCORPORATED		5,472,881	9,215,000	5,544,666	5,506,423	0	47,038	0	47,038	0	5,553,461	0	(80,581)	(80,581)	0	07/01/2015	1FE
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A		05/23/2006	DAIN RAUSCHER INCORPORATED		12,266,320	22,000,000	12,498,420	12,396,560	0	106,463	0	106,463	0	12,503,023	0	(236,703)	(236,703)	0	07/01/2016	1FE
677519-WS-5	OHIO ST TXBL DEV ASST RESEARCH DEV 03B		05/23/2006	MORGAN KEEGAN & COMPANY, INC		6,704,452	6,835,000	6,834,590	6,834,646	0	4	0	4	0	6,834,650	0	(130,198)	(130,198)	243,611	10/01/2018	1FE
261149-AF-5	DOWNTOWN DALLAS TX DEV AUTH TIF 06		05/23/2006	UNION BANK OF SWITZERLAND		1,676,427	2,855,000	1,711,487	1,712,265	0	14,329	0	14,329	0	1,726,595	0	(50,167)	(50,167)	0	08/15/2015	1FE
3199999 - Bonds - Special Revenues						593,239,526	628,356,277	611,741,366	570,887,030	0	(172,855)	0	(172,855)	0	610,178,272	0	(16,938,747)	(16,938,747)	7,028,306	XXX	XXX
00130H-BA-2	AES CORPORATION		05/04/2006	VARIOUS		186,655	0	186,655	0	0	0	0	0	0	186,655	0	0	0	0	05/15/2013	1Z
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2006	SCHEDULED REDEMPTION		183,750	183,750	183,750	183,750	0	0	0	0	0	183,750	0	0	0	3,156	06/30/2022	2
01169*-AA-3	ALASKA ELEC LT & PWR CO, SERIES I		05/15/2006	PRINCIPAL PAYDOWN		1,560,000	1,560,000	1,560,000	1,551,523	0	442	0	442	0	1,551,964	0	8,036	8,036	191,501	12/01/2009	1
01169*-AB-1	ALASKA ELEC LT & PWR CO, SERIES J		05/15/2006	PRINCIPAL PAYDOWN		3,600,000	3,600,000	3,600,000	3,594,851	0	137	0	137	0	3,594,988	0	5,012	5,012	447,434	06/01/2014	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)
990115-9A-7	ALLEGHENY ENERGY SUPPLY COMPANY TERM C (		05/02/2006	Various		6,620,114	6,620,114	6,620,114	6,620,114	0	0	0	0	0	6,620,114	0	0	0	51,933	03/08/2011	3FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		04/01/2006	SCHEDULED REDEMPTION		134,351	134,351	134,351	134,351	0	0	0	0	0	134,351	0	0	0	3,029	07/01/2024	4
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS		04/15/2006	SCHEDULED REDEMPTION		197,804	197,804	197,804	197,804	0	0	0	0	0	197,804	0	0	0	10,325	10/15/2017	2
025537-AA-9	AMERICAN ELECTRIC POWER CO		05/15/2006	MATURED		3,691,496	3,691,496	3,727,385	3,694,442	0	(2,946)	0	(2,946)	0	3,691,496	0	0	0	113,052	05/15/2006	2FE
02765*-AB-7	AMERICAN MUN PWR OH REV		04/01/2006	SCHEDULED REDEMPTION		1,666,436	1,666,436	1,666,436	1,666,436	0	0	0	0	0	1,666,436	0	0	0	90,404	04/01/2008	1
02765*-AC-5	AMERICAN MUN PWR OH REV COLUMBUS		04/01/2006	SCHEDULED REDEMPTION		159,424	159,424	151,704	163,893	0	(4,469)	0	(4,469)	0	159,424	0	0	0	8,649	04/01/2008	1
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		04/01/2006	SCHEDULED REDEMPTION		494,500	494,500	494,500	499,431	0	(4,931)	0	(4,931)	0	494,500	0	0	0	23,489	04/01/2013	2
990359-9C-7	ASTORIA GENERATING 1ST LIEN TERM B		06/23/2006	SCHEDULED REDEMPTION		155,347	155,347	155,347	155,347	0	0	0	0	0	155,347	0	0	0	3,654	02/23/2013	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		06/30/2006	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,814	0	(334)	0	(334)	0	30,480	0	0	0	743	09/30/2016	2
128017-AK-6	CAITHNESS COSO FUNDING CORP. SUB NTS		06/15/2006	SCHEDULED REDEMPTION		221,570	221,570	221,570	221,570	0	0	0	0	0	221,570	0	0	0	6,938	06/15/2014	3FE
12565#-AA-6	CL POWER SALES, LLC SR SECURED NOTES		06/30/2006	SCHEDULED REDEMPTION		942,104	942,104	942,104	942,104	0	0	0	0	0	942,104	0	0	0	21,456	05/30/2007	2
226829-AA-7	CROCKET COGENERATION		06/30/2006	SCHEDULED REDEMPTION		141,369	141,369	141,369	141,369	0	0	0	0	0	141,369	0	0	0	2,074	03/30/2025	2FE
126415-AB-4	CTC BEAVER VALLEY FUND		06/01/2006	CALLED @ 100.00		1,000	1,000	1,059	1,010	0	(1)	0	(1)	0	1,009	0	(9)	(9)	60	06/01/2017	2FE
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH		04/26/2006	SCHEDULED REDEMPTION		447,988	447,988	447,988	444,410	0	3,578	0	3,578	0	447,988	0	0	0	17,920	04/26/2015	1
250847-EB-2	DETROIT EDISON COMPANY		06/14/2006	BARCLAYS BANK		1,526,070	1,500,000	1,518,825	0	0	(14)	0	(14)	0	1,518,811	0	7,259	7,259	6,901	06/01/2036	2FE
233331-AD-9	DTE ENERGY		06/01/2006	MATURED		7,500,000	7,500,000	7,670,697	7,514,396	0	(14,396)	0	(14,396)	0	7,500,000	0	0	0	241,875	06/01/2006	2FE
264399-EF-9	DUKE ENERGY CORP		05/03/2006	WACHOVIA SECURITIES		14,915,100	15,000,000	15,519,900	15,482,385	0	(6,265)	0	(6,265)	0	15,476,119	0	(561,019)	(561,019)	370,313	11/30/2012	2FE
264399-EJ-1	DUKE ENERGY CORP 1.750000% 05/15/2023		05/05/2006	JEFFERIES & COMPANY, INC		3,661,800	3,000,000	3,583,347	2,313,905	0	(52,072)	0	(52,072)	0	3,486,899	0	174,901	174,901	25,521	05/15/2023	2FE
29273R-AB-5	ENERGY TRANSFER PARTNERS		05/10/2006	SALOMON SMITH BARNEY		2,446,475	2,500,000	2,532,905	2,529,918	0	(323)	0	(323)	0	2,529,595	0	(83,120)	(83,120)	42,972	02/01/2015	2
28500#-AA-0	ERCOT 6.17% SR NTS		05/15/2006	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,272,833	0	0	0	0	0	2,272,833	0	0	0	70,117	05/15/2014	1
30161N-AC-5	EXELON CORP		05/18/2006	BANK OF AMERICA		1,324,335	1,500,000	1,496,100	1,496,142	0	8	0	8	0	1,496,149	0	(171,814)	(171,814)	37,031	06/15/2035	2FE
337932-AB-3	FIRSTENERGY CORP		06/21/2006	J. P. MORGAN SECURITIES, INC		3,292,673	3,250,000	3,503,355	3,455,039	0	(7,491)	0	(7,491)	0	3,447,548	0	(154,875)	(154,875)	128,686	11/15/2011	2FE
302567-AA-0	FPL ENERGY AMER		06/20/2006	SCHEDULED REDEMPTION		1,953,000	1,953,000	1,977,401	1,973,650	0	(20,650)	0	(20,650)	0	1,953,000	0	0	0	129,660	06/20/2023	2FE
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG		05/06/2006	SCHEDULED REDEMPTION		350,864	350,864	350,864	350,864	0	0	0	0	0	350,864	0	0	0	10,088	05/06/2025	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2006	SCHEDULED REDEMPTION		146,944	146,944	146,944	146,944	0	0	0	0	0	146,944	0	0	0	2,649	02/10/2024	2FE
74955@-AB-4	INDIANA & MICHIGAN COLL TRUST NOTE C		06/07/2006	SCHEDULED REDEMPTION		1,537,718	1,537,718	1,537,718	1,538,364	0	(646)	0	(646)	0	1,537,718	0	0	0	74,964	12/07/2006	2
990487-9A-0	INFRASTRUX GROUP INC 1ST LIEN TERM B		06/30/2006	SCHEDULED REDEMPTION		3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	0	05/08/2012	4Z
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2006	SCHEDULED REDEMPTION		1,475,728	1,475,728	1,475,728	1,475,728	0	0	0	0	0	1,475,728	0	0	0	37,188	12/31/2014	2FE
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2006	SCHEDULED REDEMPTION		611,667	611,667	611,667	611,667	0	0	0	0	0	611,667	0	0	0	20,766	12/31/2014	3
49228R-AC-7	KERN RIVER FUNDG 144A		06/30/2006	SCHEDULED REDEMPTION		108,333	108,333	109,410	109,170	0	(837)	0	(837)	0	108,333	0	0	0	1,205	07/31/2016	1FE
494550-AS-5	KINDER MORGAN ENER PART		06/12/2006	J. P. MORGAN SECURITIES, INC		2,768,040	3,000,000	2,997,420	2,997,704	0	44	0	44	0	2,997,748	0	(229,708)	(229,708)	89,688	11/15/2014	2FE
49455W-AD-8	KINDER MORGAN FINANCE		06/15/2006	J. P. MORGAN SECURITIES, INC		872,400	1,000,000	999,030	999,053	0	16	0	16	0	999,069	0	(126,669)	(126,669)	30,242	01/05/2016	2FE
990170-9F-1	LA PALOMA GENERATING CO 1ST LIEN TERM LO		06/30/2006	SCHEDULED REDEMPTION		4,024	4,024	4,024	4,024	0	0	0	0	0	4,024	0	0	0	68	08/16/2012	3FE
990170-9D-6	LA PALOMA GENERATING CO DELAYED DRAW		06/30/2006	SCHEDULED REDEMPTION		320	320	320	320	0	0	0	0	0	320	0	0	0	5	08/16/2012	3FE
990261-9A-9	LSP KENDALL ENERGY, LLC TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		28,740	28,740	28,740	28,740	0	0	0	0	0	28,740	0	0	0	0	10/07/2013	4FE
991876-9C-9	MIDWEST GENERATION TERM LOAN (4/05)		04/03/2006	SCHEDULED REDEMPTION		5,651	5,651	5,651	5,651	0	0	0	0	0	5,651	0	0	0	89	04/27/2011	3FE
60467M-AA-9	MIRANT MID-ATLANTIC LLC		06/30/2006	SCHEDULED REDEMPTION		216,409	216,409	200,538	204,822	0	11,587	0	11,587	0	216,409	0	0	0	0	06/30/2012	3FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		06/30/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	11,442	01/03/2013	3FE
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		06/30/2006	SCHEDULED REDEMPTION		83,015	83,015	83,015	83,015	0	0	0	0	0	83,015	0	0	0	3,241	07/30/2008	2
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)		04/30/2006	SCHEDULED REDEMPTION		474,986	474,986	482,864	476,872	0	(1,886)	0	(1,886)	0	474,986	0	0	0	8,704	10/30/2007	2

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)
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		06/01/2006	SCHEDULED REDEMPTION		150,000	150,000	150,000	149,412	0	588	0	588	0	150,000	0	0	0	5,363	06/01/2018	3
665772-CB-3	NORTHERN STATE PWR		06/07/2006	WACHOVIA SECURITIES		1,771,088	1,750,000	1,743,858	0	0	3	0	3	0	1,743,861	0	27,227	27,227	5,165	06/01/2036	1FE
990328-9A-6	NRG ENERGY, INC. TERM LOAN (2/06)		06/30/2006	SCHEDULED REDEMPTION		24,789	24,789	24,861	24,863	0	(74)	0	(74)	0	24,789	0	0	0	0	02/01/2013	3FE
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		06/30/2006	SCHEDULED REDEMPTION		354,272	354,272	354,272	354,272	0	0	0	0	0	354,272	0	0	0	0	12/30/2020	3FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		05/26/2006	SCHEDULED REDEMPTION		178,431	178,431	181,065	181,066	0	(2,634)	0	(2,634)	0	178,431	0	0	0	53,129	07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		05/26/2006	SCHEDULED REDEMPTION		135,425	135,425	135,425	135,425	0	0	0	0	0	135,425	0	0	0	27,117	12/10/2012	3
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		06/15/2006	SCHEDULED REDEMPTION		74,157	74,157	74,157	74,157	0	0	0	0	0	74,157	0	0	0	810	07/15/2030	1Z
808086-A#-9	PORTLAND GEN ELEC/J.H.S. BANK SER C		06/30/2006	SCHEDULED REDEMPTION		1,650,053	1,650,053	1,650,053	1,650,053	0	0	0	0	0	1,650,053	0	0	0	100,034	06/30/2013	1
73932L-AA-1	POWER RECEIVABLES FINANC		04/01/2006	SCHEDULED REDEMPTION		350,850	350,850	350,747	350,780	0	69	0	69	0	350,850	0	0	0	5,517	01/01/2012	2FE
995803-9B-1	RELIANT ENERGY TERM LOAN (12/04)		04/03/2006	SCHEDULED REDEMPTION		2,062	2,062	2,062	2,062	0	0	0	0	0	2,062	0	0	0	5,199	04/30/2010	4FE
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005		06/15/2006	SCHEDULED REDEMPTION		259,440	259,440	259,440	259,440	0	0	0	0	0	259,440	0	0	0	6,564	06/15/2025	1
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		06/22/2006	SCHEDULED REDEMPTION		353,767	353,767	353,767	356,824	0	(3,057)	0	(3,057)	0	353,767	0	0	0	14,363	12/22/2018	2
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A		04/28/2006	DISTRIBUTION		148,014	0	148,014	148,014	0	0	0	0	0	148,014	0	0	0	0	12/30/2028	3FE
843830-AB-6	SOUTHERN STAR CENT CORP		04/13/2006	TENDER OFFER		2,856,100	2,725,000	2,725,000	2,725,000	0	0	0	0	0	2,725,000	0	131,100	131,100	128,075	08/01/2010	4FE
86771*-AA-4	SUNRISE POWER CO. LLC, DUE 2011		04/30/2006	SCHEDULED REDEMPTION		1,120,500	1,120,500	1,120,500	1,120,500	0	0	0	0	0	1,120,500	0	0	0	39,722	10/31/2011	2
88031R-AA-6	TENASKA ALABAMA II PART		06/30/2006	SCHEDULED REDEMPTION		158,175	158,175	159,290	159,194	0	(1,019)	0	(1,019)	0	158,175	0	0	0	2,422	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNRS		06/30/2006	SCHEDULED REDEMPTION		126,920	126,920	127,186	127,163	0	(244)	0	(244)	0	126,920	0	0	0	1,942	03/30/2024	2FE
910637-M#-1	UNITED ILLUMINATING CO 3.95% SR NTS		04/27/2006	LIBRA		8,133,650	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(366,350)	(366,350)	140,828	12/09/2008	2
910637-M*-5	UNITED ILLUMINATING CO. 4.89% SER B SR N		04/27/2006	LIBRA		17,458,200	18,000,000	18,141,240	18,091,061	0	(2,453)	0	(2,453)	0	18,088,609	0	(630,409)	(630,409)	361,860	12/12/2009	2
91802M-AA-8	UTILITY CONTRACT FUNDING		04/01/2006	SCHEDULED REDEMPTION		208,883	208,883	208,768	208,795	0	88	0	88	0	208,883	0	0	0	8,297	10/01/2016	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		04/30/2006	SCHEDULED REDEMPTION		290,831	290,831	290,831	290,831	0	0	0	0	0	290,831	0	0	0	3,337	04/30/2019	1
92966*-AA-7	WABASH VALLEY POWER ASSOC. TERM A		04/30/2006	SCHEDULED REDEMPTION		79,524	79,524	79,524	79,524	0	0	0	0	0	79,524	0	0	0	1,010	04/30/2024	1
96638#-AA-2	WHITING LEASING LLC (NISOURCE) 8.33% SR		06/30/2006	SCHEDULED REDEMPTION		41,692	41,692	41,692	41,692	0	0	0	0	0	41,692	0	0	0	0	06/30/2011	2
96638#-AC-8	WHITING LEASING LLC (NISOURCE) 8.58% SR		06/30/2006	SCHEDULED REDEMPTION		48,114	48,114	48,114	48,114	0	0	0	0	0	48,114	0	0	0	2,064	06/30/2011	2
976657-AB-2	WISCONSIN ENERGY		04/01/2006	MATURED		3,402,000	3,402,000	3,463,134	3,402,000	0	0	0	0	0	3,402,000	0	0	0	99,934	04/01/2006	1FE
893526-CB-7	TRANS CANADA PIPELINES DEB	F	04/20/2006	MATURED		5,210,000	5,210,000	5,344,961	5,213,356	0	(3,356)	0	(3,356)	0	5,210,000	0	0	0	237,706	04/20/2006	2FE
29244U-AE-8	EMPRESA ELECTRICA GUACOLDA S.A	F	04/30/2006	SCHEDULED REDEMPTION		405,880	405,880	421,264	418,964	0	(13,084)	0	(13,084)	0	405,880	0	0	0	17,504	04/30/2013	2FE
N4345#-AE-7	IBERDROLA INT'L BV 4.48% GTD SR NTS	F	05/17/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		13,976,400	15,000,000	15,000,000	14,588,292	0	11,074	0	11,074	0	14,599,366	0	(622,966)	(622,966)	196,000	02/09/2011	1
3899999 - Bonds - Public Utilities						126,994,479	128,382,480	130,684,658	125,025,280	0	(115,551)	0	(115,551)	0	129,587,883	0	(2,593,404)	(2,593,404)	3,803,195	XXX	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032		04/24/2006	KBC FINANCIAL PRODUCTS USA INC		907,500	1,000,000	891,875	886,731	0	(1,332)	0	(1,332)	0	885,398	0	22,102	22,102	22,333	11/21/2032	1FE
31738P-BB-3	AAA TRUST 2005-2, A1		06/26/2006	SCHEDULED REDEMPTION		6,572,390	6,572,390	6,572,390	6,572,390	0	0	0	0	0	6,572,390	0	0	0	72,798	04/25/2035	1FE
00764M-EW-3	AABST 2005-2, 1A1		06/26/2006	SCHEDULED REDEMPTION		3,517,406	3,517,406	3,517,406	3,517,406	0	0	0	0	0	3,517,406	0	0	0	37,282	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		1,349,523	1,349,523	1,349,523	1,349,523	0	0	0	0	0	1,349,523	0	0	0	17,514	11/26/2035	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005-1		05/05/2006	Various		33,800,000	33,800,000	33,800,000	30,800,000	0	0	0	0	0	33,800,000	0	0	0	226,555	06/01/2041	1FE
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	10,233	08/17/2012	3FE
004375-CF-6	ACCR 2004-4, A2D		06/26/2006	SCHEDULED REDEMPTION		1,710,350	1,710,350	1,710,350	1,710,350	0	0	0	0	0	1,710,350	0	0	0	20,019	01/25/2035	1FE
004375-DA-6	ACCR 2005-2, A2A		06/26/2006	SCHEDULED REDEMPTION		4,385,847	4,385,847	4,385,847	4,385,847	0	0	0	0	0	4,385,847	0	0	0	49,059	07/25/2035	1FE
995023-9B-6	ACCURIDE CORP. TERM LOAN		06/12/2006	SCHEDULED REDEMPTION		218,182	218,182	218,182	218,182	0	0	0	0	0	218,182	0	0	0	10,521	01/31/2012	4FE
004421-MZ-3	ACE 2005-HE3, A2A		06/26/2006	SCHEDULED REDEMPTION		4,195,845	4,195,845	4,195,845	4,195,845	0	0	0	0	0	4,195,845	0	0	0	45,698	05/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		06/26/2006	SCHEDULED REDEMPTION		373,021	373,021	373,021	0	0	0	0	0	0	373,021	0	0	0	1,407	02/25/2031	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)
004421-XU-2	ACE 2006-SD1, A1A		06/26/2006	SCHEDULED REDEMPTION		7,564,396	7,564,396	7,564,396	7,564,396	0	0	0	0	0	7,564,396	0	0	0	85,199	02/25/2036	1FE
990530-9A-7	ACTIVANT SOLUTIONS TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	0	05/02/2013	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		05/31/2006	Various		133,923	64,866	110,889	57,811	0	7,055	0	7,055	0	133,923	0	0	0	0	02/28/2008	1
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		06/15/2006	SCHEDULED REDEMPTION		20,834	20,834	12,868	17,502	0	3,332	0	3,332	0	20,834	0	0	0	0	11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2006	SCHEDULED REDEMPTION		21,582	11,267	7,981	8,133	0	13,449	0	13,449	0	21,582	0	0	0	0	03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2006	SCHEDULED REDEMPTION		30,983	30,983	21,947	21,351	0	9,632	0	9,632	0	30,983	0	0	0	0	03/01/2017	1
990427-9A-6	ADVANTAGE SALES & MARKETING INC TERM LOA		04/04/2006	UNION BANK OF SWITZERLAND		1,011,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	11,250	11,250	0	03/29/2013	4Z
00764P-AW-0	AERCO LIMITED CLASS B-2		05/15/2006	Various		16,607	16,607	16,592	17,050	0	(443)	0	(443)	0	16,607	0	0	0	165	07/15/2025	4FE
009349-AA-9	AERLS 2005-1, G1A		06/07/2006	SCHEDULED REDEMPTION		375,803	375,803	375,803	375,803	0	0	0	0	0	375,803	0	0	0	4,313	09/09/2030	1FE
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		06/30/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	4,925	03/20/2013	3FE
008252-AC-2	AFFILIATED MANAGERS GRP 0% 05/07/2021		05/08/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,776,091	1,000,000	856,740	882,099	0	688	0	688	0	882,788	0	893,303	893,303	0	05/07/2021	2FE
02660T-DD-2	AHM 2005-1 3A1		06/26/2006	SCHEDULED REDEMPTION		2,608,635	2,608,635	2,606,597	2,606,843	0	1,792	0	1,792	0	2,608,635	0	0	0	28,874	06/25/2045	1FE
02660T-CC-5	AHMT 2004-4 1A1		06/26/2006	SCHEDULED REDEMPTION		4,142,476	4,142,476	4,142,476	4,142,476	0	0	0	0	0	4,142,476	0	0	0	48,168	02/25/2045	1FE
02660T-JD-6	AHMT 2006-1 1A3		06/26/2006	Various		1,126,028	1,126,028	1,126,028	0	0	0	0	0	0	1,126,028	0	0	0	14,004	03/25/2046	1FE
03702W-AA-2	AHR 2004-1A, A		06/23/2006	SCHEDULED REDEMPTION		24,470	24,470	24,470	24,470	0	0	0	0	0	24,470	0	0	0	294	03/23/2019	1FE
01071#-AC-2	ALADDIN GAMING TERM D		08/25/2003	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,850	12/31/2008	6Z
013104-AJ-3	ALBERTSON'S		05/04/2006	WARBURG DILLION READ LLC		1,529,055	1,500,000	1,549,680	1,548,147	0	(892)	0	(892)	0	1,547,255	0	(18,200)	(18,200)	26,250	02/15/2011	2FE
995201-9B-8	ALION SCIENCE AND TECH CORP TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		13,448	13,448	13,448	13,448	0	0	0	0	0	13,448	0	0	0	0	08/02/2009	4FE
018490-AD-4	ALLERGAN INC 0% 11/06/2022		04/25/2006	MORGAN STANLEY DEAN WITTER		4,128,420	3,650,000	2,844,847	2,968,054	0	2,775	0	2,775	0	2,970,829	0	1,157,592	1,157,592	0	11/06/2022	1FE
018490-AE-2	ALLERGAN INC 0% 11/06/2022		04/26/2006	MORGAN STANLEY DEAN WITTER		676,649	600,000	557,250	526,637	0	(1,395)	0	(1,395)	0	525,242	0	151,407	151,407	0	11/06/2022	1FE
01958X-9D-1	ALLIED WASTE NA FUNDED L/C (3/05)		04/13/2006	SCHEDULED REDEMPTION		2,348,029	2,348,029	2,348,029	2,348,029	0	0	0	0	0	2,348,029	0	0	0	43,282	01/15/2012	4FE
01958X-9C-3	ALLIED WASTE NA TERM LOAN (3/05)		04/12/2006	SCHEDULED REDEMPTION		6,047,802	6,047,802	6,047,802	6,047,802	0	0	0	0	0	6,047,802	0	0	0	48,448	01/15/2012	4FE
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	54	01/26/2013	4FE
02465*-9B-2	AMER BOTTLING/DR PEPPER TERM LOAN B		05/02/2006	Various		6,630,904	6,630,904	6,667,317	6,667,676	0	(36,772)	0	(36,772)	0	6,630,904	0	0	0	51,580	12/19/2010	4FE
025818-EL-5	AMER EXPRESS CREDIT		05/16/2006	MATURED		5,000,000	5,000,000	5,011,340	5,001,238	0	(1,238)	0	(1,238)	0	5,000,000	0	0	0	42,310	05/16/2006	1FE
023650-AH-7	AMER WEST AIR		04/02/2006	SCHEDULED REDEMPTION		340,924	340,924	340,924	340,924	0	0	0	0	0	340,924	0	0	0	12,103	04/02/2021	1FE
02660T-EK-5	AMERICAN HOME MTG 2005-2 1A1		06/26/2006	SCHEDULED REDEMPTION		5,489,845	5,489,845	5,489,845	5,489,845	0	0	0	0	0	5,489,845	0	0	0	66,048	09/25/2045	1FE
026874-AN-7	AMERICAN INTL GROUP .500000% 05/15/2007		05/22/2006	KBC FINANCIAL PRODUCTS USA INC		336,000	350,000	323,969	342,912	0	935	0	935	0	343,847	0	(7,847)	(7,847)	924	05/15/2007	1FE
87236@-CA-7	AMERICAN PREPAID PROFESSIONAL SVS. - TCW		04/13/2006	DIRECT		740,727	740,727	740,727	740,727	0	0	0	0	0	740,727	0	0	0	26,697	07/11/2010	4
990338-9A-5	AMERITRADE HOLDING CORP TERM B		06/30/2006	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	0	12/31/2012	3FE
71646Y-AA-4	AMETHYST		04/15/2006	SCHEDULED REDEMPTION		374,985	374,985	374,985	374,985	0	0	0	0	0	374,985	0	0	0	8,231	04/15/2016	1
031162-AM-2	AMGEN INC .125000% 02/01/2011		05/30/2006	CITIGROUP GLOBAL MARKETS		728,625	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(21,375)	(21,375)	273	02/01/2011	1FE
03072S-MF-9	AMSI 2003-11, AV4		06/26/2006	SCHEDULED REDEMPTION		993,429	993,429	993,429	993,429	0	0	0	0	0	993,429	0	0	0	12,338	01/25/2034	1FE
03072S-ZT-5	AMSI 2005-R3, A3A		04/25/2006	SCHEDULED REDEMPTION		1,918,780	1,918,780	1,918,780	1,918,780	0	0	0	0	0	1,918,780	0	0	0	7,586	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
990463-9A-1	AMSTED INDUSTRIES INC TERM FACILITY (4/0		04/06/2006	CITICORP SECURITIES		1,013,750	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	13,750	13,750	211	04/05/2013	4FE
03235M-AA-0	AMTRAK SER. 2001 SECD NTS		06/15/2006	SCHEDULED REDEMPTION		378,000	378,000	378,000	378,000	0	0	0	0	0	378,000	0	0	0	17,955	06/15/2017	1
02582J-BM-1	AMXCA 2001-4, B		04/17/2006	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,019,141	5,000,292	0	(292)	0	(292)	0	5,000,000	0	0	0	23,507	11/17/2008	1FE
991642-9B-7	ANTEON INTL CORP. TERM LOAN		06/08/2006	SCHEDULED REDEMPTION		4,897,888	4,897,888	4,945,602	4,945,699	0	(47,812)	0	(47,812)	0	4,897,888	0	0	0	64,488	12/31/2010	3FE
037389-AT-0	AON CORP 3.500000% 11/15/2012		04/12/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		232,500	125,000	148,438	135,076	0	(259)	0	(259)	0	134,817	0	97,683	97,683	1,859	11/15/2012	2FE
990121-9A-5	ARBY'S RESTAURANT GROUP, INC. B		06/30/2006	SCHEDULED REDEMPTION		225,242	225,242	225,242	225,242	0	0	0	0	0	225,242	0	0	0	1,132	07/25/2012	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)
040504-FD-9	ARIZONA EDL LN MARKETING CORP EDL LN		06/08/2006	CALLED @ 100.00000000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	13,560	12/01/2037	1FE
040504-ES-7	ARIZONA EDL LN MKTG CORP - APRIL 1992		05/09/2006	DAIN RAUSCHER INCORPORATED		3,250,000	3,250,000	3,250,000	0	0	0	0	0	0	3,250,000	0	0	0	12,133	12/01/2037	1FE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY		05/04/2006	CITIGROUP GLOBAL MARKETS		2,450,000	2,450,000	2,450,000	2,450,000	0	0	0	0	0	2,450,000	0	0	0	14,225	06/01/2030	1FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORITY		06/26/2006	DAIN RAUSCHER INCORPORATED		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	16,154	12/01/2038	1FE
007036-FW-1	ARMT 2005-1 5A2		06/26/2006	SCHEDULED REDEMPTION		1,106,093	1,106,093	1,107,260	1,107,165	0	(1,072)	0	(1,072)	0	1,106,093	0	0	0	12,733	05/25/2035	1FE
007036-PG-5	ARMT 2005-6A 2A1		06/26/2006	SCHEDULED REDEMPTION		2,609,978	2,609,978	2,610,576	2,610,526	0	(548)	0	(548)	0	2,609,978	0	0	0	30,338	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		06/26/2006	SCHEDULED REDEMPTION		386,220	386,220	386,220	386,220	0	0	0	0	0	386,220	0	0	0	4,396	05/25/2035	1FE
045424-DS-4	ASC SERIES 1997-D4 CLASS A-1D		06/11/2006	SCHEDULED REDEMPTION		94,301	94,301	95,132	94,450	0	(149)	0	(149)	0	94,301	0	0	0	1,577	04/14/2029	1FE
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1		06/11/2006	SCHEDULED REDEMPTION		50,991	50,991	52,546	51,339	0	(347)	0	(347)	0	50,991	0	0	0	807	08/13/2029	1FE
045424-AA-6	ASSET SECURITIES CORPORATION 1995-D1		06/01/2006	SCHEDULED REDEMPTION		52,000	52,000	53,429	52,318	0	(318)	0	(318)	0	52,000	0	0	0	878	07/11/2027	1FE
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996		06/11/2006	SCHEDULED REDEMPTION		544,607	544,607	550,819	545,186	0	(579)	0	(579)	0	544,607	0	0	0	7,962	02/14/2029	1FE
00209T-AA-3	AT&T BROADBAND CORP		05/23/2006	WARBURG DILLION READ LLC		2,792,150	2,500,000	2,797,700	0	0	(3,689)	0	(3,689)	0	2,794,011	0	(1,861)	(1,861)	41,293	03/15/2013	2FE
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		06/30/2006	SCHEDULED REDEMPTION		6,250	6,250	6,304	6,297	0	(47)	0	(47)	0	6,250	0	0	0	122	08/10/2011	4FE
053332-A*-3	AUTOZONE 7.99% SR. NTS, DUE 2006		04/30/2006	MATURED		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	998,750	04/30/2006	2
053332-AG-7	AUTOZONE INC		06/12/2006	DEUTSCHE BANK SECURITIES		3,509,695	3,500,000	3,488,030	0	0	5	0	5	0	3,488,035	0	21,660	21,660	1,351	06/15/2016	2FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		06/15/2006	SCHEDULED REDEMPTION		2,216,801	2,216,801	2,216,801	2,216,801	0	0	0	0	0	2,216,801	0	0	0	24,784	12/15/2023	1
054402-A*-3	AVONDALE		05/23/2006	MORGAN STANLEY DEAN WITTER		1,788,000	1,788,000	1,788,000	1,788,000	0	0	0	0	0	1,788,000	0	0	0	81,634	07/01/2012	5
990397-9A-1	AWAS CAPITAL INC. SECOND LIEN TERM		04/04/2006	J. P. MORGAN SECURITIES, INC		1,010,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	10,000	10,000	0	03/24/2013	4Z
05947U-BM-9	BACM 2001-1, A2		06/01/2006	SCHEDULED REDEMPTION		366,910	366,910	400,420	389,696	0	(22,786)	0	(22,786)	0	366,910	0	0	0	5,062	04/15/2036	1FE
05947U-CF-3	BACM 2001-PB1, A2		06/01/2006	SCHEDULED REDEMPTION		125,139	125,139	130,531	129,154	0	(4,016)	0	(4,016)	0	125,139	0	0	0	1,810	05/11/2035	1FE
05949Q-AA-3	BAFC 2006-2 1A1		06/01/2006	SCHEDULED REDEMPTION		17,635	17,635	16,891	16,900	0	735	0	735	0	17,635	0	0	0	202	02/25/2036	1FE
05873X-AB-6	BALLYROCK CDO I LTD, CL. B FLOAT. RATE N		06/21/2006	CALLED @ 100		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	246,483	12/21/2013	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		06/01/2006	SCHEDULED REDEMPTION		13,139	13,139	13,139	13,139	0	0	0	0	0	13,139	0	0	0	187	12/01/2016	1FE
67102#-AB-8	BANK OF AMERICA/OSD CORP AMENDED SER D S		05/01/2006	SCHEDULED REDEMPTION		1,548,135	1,548,135	1,548,135	1,548,135	0	0	0	0	0	1,548,135	0	0	0	31,357	11/01/2009	1
066050-CB-9	BANKAMERICA CORP		04/15/2006	MATURED		6,750,000	6,750,000	6,345,050	6,747,952	0	2,048	0	2,048	0	6,750,000	0	0	0	243,000	04/15/2006	1FE
066050-CK-9	BANKAMERICA CORP		05/01/2006	MATURED		1,000,000	1,000,000	973,481	999,536	0	464	0	464	0	1,000,000	0	0	0	35,625	05/01/2006	1FE
071707-AM-5	BAUSCH & LOMB INC 4.421880% 08/01/2023		04/11/2006	BANK OF AMERICA SECURITIES LLC from MONT		1,144,557	1,000,000	1,423,529	1,398,178	0	(4,333)	0	(4,333)	0	1,393,845	0	(249,288)	(249,288)	11,065	08/01/2023	2FE
054937-AF-4	BB&T CORPORATION		05/31/2006	GOLDMAN, SACHS & CO		9,278,900	10,000,000	9,995,800	9,996,074	0	37	0	37	0	9,996,111	0	(717,211)	(717,211)	315,000	11/01/2019	1FE
995102-9B-8	BCP CRYSTAL (CELANESE) TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		24,084	24,084	24,084	24,084	0	0	0	0	0	24,084	0	0	0	397	04/06/2011	4FE
05539G-AB-9	BEA CBO 1998-1 CLASS A2A		06/19/2006	DISTRIBUTION		162,918	0	162,918	162,918	0	0	0	0	0	162,918	0	0	0	0	06/15/2010	5FE
07558@-AE-9	BECHTEL CORP $125M FLOAT. CREDIT-LINKED		06/30/2006	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	0	06/26/2010	1
076036-AA-0	BEDFORD CDO CLASS I FLTG RATE NOTES		05/11/2006	PRINCIPAL PAYMENT		493,645	493,645	493,383	490,917	0	51	0	51	0	490,968	0	2,676	2,676	12,608	05/11/2011	1FE
079860-AB-8	BELLSOUTH CORPORATION		05/08/2006	BEAR STEARNS SECURITIES CORP		2,019,600	2,000,000	2,027,600	2,018,301	0	(314)	0	(314)	0	2,017,987	0	1,613	1,613	68,667	10/15/2011	1FE
991570-9B-0	BERRY PLASTICS TERM LOAN (8/04)		06/30/2006	SCHEDULED REDEMPTION		110,629	110,629	110,629	110,629	0	0	0	0	0	110,629	0	0	0	68,045	07/22/2010	4FE
105667-AA-7	BMAT 2006-1, A2		06/26/2006	SCHEDULED REDEMPTION		2,268,281	2,268,281	2,268,281	0	0	0	0	0	0	2,268,281	0	0	0	14,775	04/25/2036	1FE
05567S-AA-0	BMSF FIMDOMG TRUST I		04/01/2006	VARIOUS		16,613,351	16,500,000	16,613,351	16,613,351	0	0	0	0	0	16,613,351	0	0	0	0	12/15/2055	1Z
05948K-E5-4	BOAA 2005-6 2CB1		06/01/2006	SCHEDULED REDEMPTION		1,078,603	1,078,603	1,105,062	1,077,891	0	712	0	712	0	1,078,603	0	0	0	14,179	07/25/2035	1FE
06424E-AE-4	BOAST 2003-1, B		06/20/2006	SCHEDULED REDEMPTION		653,684	653,684	653,634	653,682	0	2	0	2	0	653,684	0	0	0	2,904	03/22/2010	1FE
055967-AA-1	BOI CAPITAL FUNDING NO 2		05/24/2006	Various		12,213,020	13,000,000	13,010,250	12,786,385	0	188	0	188	0	12,786,573	0	(573,553)	(573,553)	245,124	02/01/2049	1FE
995065-9C-5	BOISE CASCADE TERM D		05/31/2006	SCHEDULED REDEMPTION		573,728	573,728	573,728	573,728	0	0	0	0	0	573,728	0	0	0	4,967	10/28/2011	3FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		06/15/2006	SCHEDULED REDEMPTION		53,364	53,364	61,181	60,951	0	(7,587)	0	(7,587)	0	53,364	0	0	0	914	09/15/2021	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2006	SCHEDULED REDEMPTION		105,764	105,764	104,769	104,899	0	865	0	865	0	105,764	0	0	0	1,611	12/01/2017	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)
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS		06/01/2006	SCHEDULED REDEMPTION		128,798	128,798	131,549	129,658	0	(860)	0	(860)	0	128,798	0	0	0	1,979	01/01/2019	2
10055@-AA-9	BOSTON BASKETBALL PARTNERS/CHAMPION BASK		04/28/2006	PRINCIPAL PAYMENT		10,520,000	10,520,000	10,552,632	10,547,315	0	(438)	0	(438)	0	10,546,876	0	(26,876)	(26,876)	200,114	07/11/2013	3
991882-9B-9	BOYD GAMING CORP (US) TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		30,013	30,013	30,160	30,162	0	(149)	0	(149)	0	30,013	0	0	0	492	06/30/2011	3FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - TRUST 1993		06/02/2006	CITIGROUP GLOBAL MARKETS		4,100,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	0	0	46,143	12/01/2037	1FE
10623P-CM-0	BRAZOS S.P.C		06/15/2006	BANK OF AMERICA		6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	6,500,000	0	0	0	49,898	07/01/2038	1FE
10623P-DB-3	BRAZOS S.P.C		06/16/2006	DAIN RAUSCHER INCORPORATED		3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	0	0	13,693	03/01/2040	1FE
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUST 2001		04/28/2006	CITIGROUP GLOBAL MARKETS		14,350,000	14,350,000	14,350,000	14,350,000	0	0	0	0	0	14,350,000	0	0	0	95,054	03/01/2040	1FE
106238-FJ-2	BRAZOS, TEXAS HIGHER EDUC AUTH		04/12/2006	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	73,266	12/01/2033	1FE
106238-FS-2	BRAZOS, TEXAS HIGHER EDUC AUTH		05/31/2006	CITIGROUP GLOBAL MARKETS		7,900,000	7,900,000	7,900,000	0	0	0	0	0	0	7,900,000	0	0	0	60,031	12/01/2034	1FE
106238-FT-0	BRAZOS, TEXAS HIGHER EDUC AUTH		05/08/2006	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	36,855	12/01/2034	1FE
106238-FU-7	BRAZOS, TEXAS HIGHER EDUC AUTH		05/25/2006	CITIGROUP GLOBAL MARKETS		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	15,925	12/01/2034	1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		06/21/2006	CALLED @ 100.00000000		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	1,174	12/01/2036	1FE
10676#-AA-6	BREEZE INDUSTRIAL PRODUCTS 1ST LIEN TERM		06/16/2006	SCHEDULED REDEMPTION		129,952	129,952	129,952	129,952	0	0	0	0	0	129,952	0	0	0	25,679	09/15/2009	4
10676#-AB-4	BREEZE INDUSTRIAL PRODUCTS 1ST LIEN TERM		06/16/2006	SCHEDULED REDEMPTION		75,838	75,838	75,838	75,838	0	0	0	0	0	75,838	0	0	0	22,943	09/15/2011	4
073879-2S-6	BSABS 2005-AQ2, A1		06/26/2006	SCHEDULED REDEMPTION		3,841,484	3,841,484	3,841,484	3,841,484	0	0	0	0	0	3,841,484	0	0	0	44,294	06/25/2028	1FE
073879-TJ-7	BSABS 2005-HE4, IA1		06/26/2006	SCHEDULED REDEMPTION		3,272,265	3,272,265	3,272,265	3,272,265	0	0	0	0	0	3,272,265	0	0	0	36,838	10/25/2028	1FE
073879-VV-7	BSABS 2005-HE5, 1A1		06/26/2006	SCHEDULED REDEMPTION		4,532,232	4,532,232	4,532,232	4,532,232	0	0	0	0	0	4,532,232	0	0	0	50,109	06/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		06/26/2006	SCHEDULED REDEMPTION		1,267,481	1,267,481	1,267,481	1,267,481	0	0	0	0	0	1,267,481	0	0	0	14,429	03/25/2035	1FE
073879-VC-9	BSABS 2005-TC1, A1		06/26/2006	SCHEDULED REDEMPTION		2,125,585	2,125,585	2,125,585	2,125,585	0	0	0	0	0	2,125,585	0	0	0	22,848	05/25/2026	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		06/26/2006	SCHEDULED REDEMPTION		76,775	76,775	76,775	0	0	0	0	0	0	76,775	0	0	0	228	06/25/2036	1FE
07387M-AH-2	BSCMS 2006-PW11, AJ		05/18/2006	GREENWICH CAPITAL MARKETS, INC		4,892,969	5,000,000	4,984,605	4,949,480	0	35,101	0	35,101	0	4,984,580	0	(91,611)	(91,611)	63,372	03/11/2039	1FE
990483-9A-9	BUCKEYE CHECK CASHING (CHECKSMART) 1ST L		06/30/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	0	05/01/2012	4FE
119882-9B-6	BUFFETS, INC. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		4,130	4,130	4,130	4,130	0	0	0	0	0	4,130	0	0	0	86	06/28/2009	4FE
991638-9B-5	BUHRMANN US INC TERM B-1		06/30/2006	SCHEDULED REDEMPTION		22,661	22,661	22,740	22,744	0	(82)	0	(82)	0	22,661	0	0	0	0	12/31/2010	3FE
990101-9A-7	BURGER KING CORP. B		05/24/2006	SCHEDULED REDEMPTION		393,688	393,688	393,688	393,688	0	0	0	0	0	393,688	0	0	0	5,783	06/30/2012	4FE
05567Y-AA-7	BURLINGTN NORTH SANTA FE		04/01/2006	SCHEDULED REDEMPTION		752,465	752,465	752,465	752,465	0	0	0	0	0	752,465	0	0	0	18,895	04/01/2023	1FE
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		05/30/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	0	0	0	0	0	0	8,750	0	0	0	21	05/28/2013	4FE
12189T-AR-5	BURLINGTON NORTH SANTA FE		05/10/2006	J. P. MORGAN SECURITIES, INC		4,588,432	3,825,000	4,793,160	4,745,551	0	(2,063)	0	(2,063)	0	4,743,487	0	(155,056)	(155,056)	76,022	08/15/2030	2FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS		06/01/2006	SCHEDULED REDEMPTION		16,532	16,532	16,532	16,532	0	0	0	0	0	16,532	0	0	0	99	08/01/2022	2
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2006	SCHEDULED REDEMPTION		799,859	799,859	799,859	799,859	0	0	0	0	0	799,859	0	0	0	17,017	06/28/2012	1
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB		04/01/2006	SCHEDULED REDEMPTION		226,961	226,961	226,961	226,961	0	0	0	0	0	226,961	0	0	0	3,057	04/01/2023	1Z
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S		04/01/2006	SCHEDULED REDEMPTION		307,121	307,121	307,121	307,121	0	0	0	0	0	307,121	0	0	0	4,136	04/01/2023	1Z
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T		04/01/2006	SCHEDULED REDEMPTION		207,615	207,615	207,615	207,615	0	0	0	0	0	207,615	0	0	0	2,796	04/01/2023	1Z
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V		04/01/2006	SCHEDULED REDEMPTION		401,407	401,407	401,407	401,407	0	0	0	0	0	401,407	0	0	0	5,406	04/01/2022	1Z
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W		04/01/2006	SCHEDULED REDEMPTION		226,954	226,954	226,954	226,954	0	0	0	0	0	226,954	0	0	0	3,057	04/01/2023	1Z
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X		04/01/2006	SCHEDULED REDEMPTION		336,642	336,642	336,642	336,642	0	0	0	0	0	336,642	0	0	0	4,534	04/01/2023	1Z
90357#-AK-2	BURLINGTON NORTHERN SECD SER A 2005-Y		04/01/2006	SCHEDULED REDEMPTION		188,774	188,774	188,774	188,774	0	0	0	0	0	188,774	0	0	0	2,542	04/01/2022	1Z
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z		04/01/2006	SCHEDULED REDEMPTION		104,348	104,348	104,348	104,348	0	0	0	0	0	104,348	0	0	0	1,405	04/01/2023	1Z
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA		04/01/2006	SCHEDULED REDEMPTION		22,618	22,618	22,618	22,618	0	0	0	0	0	22,618	0	0	0	305	04/01/2020	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)
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB		04/01/2006	SCHEDULED REDEMPTION		3,447	3,447	3,447	3,447	0	0	0	0	0	3,447	0	0	0	46	04/01/2023	1Z
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y		04/01/2006	SCHEDULED REDEMPTION		307,578	307,578	307,578	307,578	0	0	0	0	0	307,578	0	0	0	4,142	04/01/2022	1Z
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA		04/01/2006	SCHEDULED REDEMPTION		25,788	25,788	25,788	25,788	0	0	0	0	0	25,788	0	0	0	347	04/01/2020	1Z
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA		04/01/2006	SCHEDULED REDEMPTION		46,531	46,531	46,531	46,531	0	0	0	0	0	46,531	0	0	0	627	04/01/2021	1Z
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA		04/01/2006	SCHEDULED REDEMPTION		15,627	15,627	15,627	15,627	0	0	0	0	0	15,627	0	0	0	210	04/01/2020	1Z
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U		04/01/2006	SCHEDULED REDEMPTION		39,163	39,163	39,163	39,163	0	0	0	0	0	39,163	0	0	0	527	04/01/2023	1Z
12315#-AD-3	BURT'S BEES TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		32,625	32,625	32,625	32,625	0	0	0	0	0	32,625	0	0	0	97	03/29/2011	4
12326@-AA-8	BUSHNELL PERFORMANCE OPTICS TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		7,317	7,317	7,317	7,317	0	0	0	0	0	7,317	0	0	0	0	08/19/2011	4
07820Q-AY-1	BVMBS 2004-2 1A		06/26/2006	SCHEDULED REDEMPTION		2,010,825	2,010,825	2,010,825	2,010,825	0	0	0	0	0	2,010,825	0	0	0	23,059	02/25/2035	1FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		06/30/2006	SCHEDULED REDEMPTION		42,500	42,500	42,641	0	0	(141)	0	(141)	0	42,500	0	0	0	0	03/29/2013	3FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		06/10/2006	SCHEDULED REDEMPTION		13,300	13,300	13,300	13,300	0	0	0	0	0	13,300	0	0	0	179	05/10/2025	2
131702-AA-0	CALW 2003-CALW, A		06/15/2006	Various		3,035,808	3,035,808	3,035,808	3,035,808	0	0	0	0	0	3,035,808	0	0	0	40,080	06/15/2015	1FE
131702-AC-6	CALW 2003-CALW, B		06/15/2006	MATURED		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	47,971	06/15/2015	1FE
12477M-AC-4	CAMC 2002-CAM2		06/01/2006	SCHEDULED REDEMPTION		87,701	87,701	88,303	88,022	0	(321)	0	(321)	0	87,701	0	0	0	1,175	11/14/2036	1FE
134429-AS-8	CAMPBELL SOUP COMPANY		04/11/2006	WACHOVIA SECURITIES		5,697,000	6,000,000	5,965,060	5,972,341	0	137	0	137	0	5,972,478	0	(275,478)	(275,478)	220,188	10/01/2013	1FE
990364-9A-1	CAPITAL AUTOMOTIVE REIT TERM LOAN		04/03/2006	SCHEDULED REDEMPTION		198	198	199	199	0	(1)	0	(1)	0	198	0	0	0	24,656	12/16/2010	3FE
14040E-HG-0	CAPITAL ONE BANK		04/12/2006	SALOMON SMITH BARNEY		1,553,340	1,500,000	1,495,650	1,496,602	0	17	0	17	0	1,496,619	0	56,721	56,721	33,854	06/13/2013	2FE
144531-CD-0	CARR 2005-OPT2, A1A		06/26/2006	SCHEDULED REDEMPTION		1,046,094	1,046,094	1,046,094	1,046,094	0	0	0	0	0	1,046,094	0	0	0	8,098	05/25/2035	1FE
144531-CE-8	CARR 2005-OPT2, A1B		06/26/2006	SCHEDULED REDEMPTION		710,448	710,448	710,448	710,448	0	0	0	0	0	710,448	0	0	0	9,172	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	28,630	01/15/2011	2FE
990089-9A-4	CARTER'S / WILLIAM CARTER CO. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	61	07/14/2012	4FE
147528-D@-9	CASEY'S GENRL STORES SER A SR NTS		05/15/2006	SCHEDULED REDEMPTION		1,142,857	1,142,857	1,144,903	1,154,363	0	(11,505)	0	(11,505)	0	1,142,857	0	0	0	45,086	05/15/2010	1
12489L-9B-6	CB RICHARD ELLIS NEW TERM LOAN (6/04)		06/26/2006	Various		3,874,876	3,874,876	3,883,678	3,884,014	0	(9,138)	0	(9,138)	0	3,874,876	0	0	0	92,480	03/31/2010	4FE
04542B-LE-0	CBASS 2005-CB2, AV1		06/26/2006	SCHEDULED REDEMPTION		2,021,599	2,021,599	2,021,599	2,021,599	0	0	0	0	0	2,021,599	0	0	0	22,916	02/25/2035	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		06/26/2006	SCHEDULED REDEMPTION		2,439,614	2,439,614	2,439,614	2,439,614	0	0	0	0	0	2,439,614	0	0	0	27,971	06/25/2035	1FE
12489W-NL-4	CBASS 2005-CB6, A1		06/26/2006	SCHEDULED REDEMPTION		3,020,830	3,020,830	3,020,532	3,020,611	0	219	0	219	0	3,020,830	0	0	0	34,733	08/25/2035	1FE
124779-AA-7	CBASS 2006-RP1, A-1		06/26/2006	SCHEDULED REDEMPTION		1,981,825	1,981,825	1,981,825	0	0	0	0	0	0	1,981,825	0	0	0	11,717	04/25/2036	1FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		06/28/2006	SCHEDULED REDEMPTION		6,254	6,254	6,254	6,254	0	0	0	0	0	6,254	0	0	0	32,220	07/19/2012	4FE
16678R-AC-1	CCMFC 2003-3A B1		06/01/2006	SCHEDULED REDEMPTION		451,118	451,118	445,024	445,204	0	5,914	0	5,914	0	451,118	0	0	0	5,480	07/25/2034	1FE
16678R-AV-9	CCMFC 2004-1A V1		06/01/2006	SCHEDULED REDEMPTION		1,669,621	1,669,621	1,634,236	1,639,103	0	30,518	0	30,518	0	1,669,621	0	0	0	19,241	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		06/01/2006	SCHEDULED REDEMPTION		264	264	257	258	0	6	0	6	0	264	0	0	0	3	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		06/01/2006	SCHEDULED REDEMPTION		104	104	102	102	0	2	0	2	0	104	0	0	0	1	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		06/01/2006	SCHEDULED REDEMPTION		653,081	653,081	630,203	630,959	0	22,121	0	22,121	0	653,081	0	0	0	8,657	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		06/01/2006	SCHEDULED REDEMPTION		441,720	441,720	434,467	434,275	0	7,445	0	7,445	0	441,720	0	0	0	5,812	10/25/2035	1FE
161505-EA-6	CCMS 2000-1		06/01/2006	SCHEDULED REDEMPTION		52,529	52,529	53,504	52,967	0	(437)	0	(437)	0	52,529	0	0	0	885	04/15/2032	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
152312-AM-6	CENTEX CORP		05/10/2006	WARBURG DILLION READ LLC		1,856,400	2,000,000	2,001,566	2,001,382	0	(19)	0	(19)	0	2,001,363	0	(144,963)	(144,963)	63,778	10/01/2013	2FE
152312-AP-9	CENTEX CORP		05/08/2006	BANK OF AMERICA		3,789,920	4,000,000	3,993,760	3,995,083	0	107	0	107	0	3,995,190	0	(205,270)	(205,270)	96,056	11/01/2010	2FE
152312-AQ-7	CENTEX CORP		05/02/2006	J. P. MORGAN SECURITIES, INC		18,356,600	20,000,000	19,479,650	19,489,776	0	3,946	0	3,946	0	19,493,721	0	(1,137,121)	(1,137,121)	408,333	06/15/2015	2FE
156700-AE-6	CENTURYTEL INC 4.750000% 08/01/2032		04/13/2006	CITIGROUP GLOBAL MARKETS		1,375,563	1,300,000	1,399,420	1,325,114	0	(1,163)	0	(1,163)	0	1,323,951	0	51,611	51,611	13,379	08/01/2032	2FE
90217#-AA-4	CHARLES SCHWAB/FIRST STATE INVESTORS 229		04/10/2006	PRINCIPAL PAYDOWN		15,603,631	15,603,631	15,603,631	15,603,631	0	0	0	0	0	15,603,631	0	0	0	675,395	06/10/2024	1
991885-9B-2	CHARTER COMM. OPER. TERM B (4/04)		04/28/2006	Various		21,659,581	21,659,581	21,670,394	21,670,091	0	(10,511)	0	(10,511)	0	21,659,581	0	0	0	414,234	04/07/2011	4FE
16161A-BR-8	CHASE MANHATTAN CORP		05/15/2006	J. P. MORGAN SECURITIES, INC		6,629,422	6,531,000	6,562,022	6,542,136	0	(739)	0	(739)	0	6,541,397	0	88,025	88,025	107,557	02/15/2008	1FE
170040-AG-4	CHIRON CORP 1.625000% 08/01/2033		04/21/2006	CITIGROUP GLOBAL MARKETS		3,968,000	4,000,000	4,130,092	4,079,462	0	(2,349)	0	(2,349)	0	4,077,113	0	(109,113)	(109,113)	15,347	08/01/2033	2FE
17275R-AB-8	CISCO SYSTEMS INC		05/25/2006	J. P. MORGAN SECURITIES, INC		3,953,640	4,000,000	3,992,360	3,992,507	0	226	0	226	0	3,992,733	0	(39,093)	(39,093)	57,750	02/22/2011	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)
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU		05/02/2006	Various		1,541,611	1,568,814	1,568,699	1,568,770	0	2	0	2	0	1,568,772	0	(27,161)	(27,161)	17,590	12/25/2030	1FE
12558M-AG-7	CITHE		04/01/2006	SCHEDULED REDEMPTION		27,518	27,518	27,509	27,515	0	3	0	3	0	27,518	0	0	0	284	02/25/2030	1FE
12558M-BN-1	CITHE 2003-1		06/01/2006	SCHEDULED REDEMPTION		455,904	455,904	455,763	455,838	0	66	0	66	0	455,904	0	0	0	5,767	09/20/2032	1FE
17307G-TM-0	CITIGROUP MORTGAGE LOAN TRUST, INC		06/01/2006	Various		12,169,791	12,380,992	12,394,549	12,275,738	0	5,162	0	5,162	0	12,280,900	0	(111,109)	(111,109)	157,979	08/25/2035	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		05/09/2006	SCHEDULED REDEMPTION		331,674	331,674	351,549	347,107	0	(15,433)	0	(15,433)	0	331,674	0	0	0	6,650	07/09/2010	1
172850-AZ-2	CITRV		06/15/2006	SCHEDULED REDEMPTION		754,044	754,044	732,809	740,324	0	13,720	0	13,720	0	754,044	0	0	0	5,942	06/15/2013	1FE
454797-7C-9	CLARIAN IND HEALTH FACILITY FINANCE		05/25/2006	CITIGROUP GLOBAL MARKETS		35,600,000	35,600,000	35,600,000	35,600,000	0	0	0	0	0	35,600,000	0	0	0	269,967	03/01/2033	1FE
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12/04)		06/30/2006	SCHEDULED REDEMPTION		6,203	6,203	6,203	6,203	0	0	0	0	0	6,203	0	0	0	0	11/30/2011	3FE
125635-AA-0	CLIF 2003-1A, 1		06/19/2006	SCHEDULED REDEMPTION		374,999	374,999	374,999	374,999	0	0	0	0	0	374,999	0	0	0	4,488	12/18/2018	1FE
201728-CH-3	CMAC 1997-ML1, A4		06/01/2006	SCHEDULED REDEMPTION		102,616	102,616	108,484	103,640	0	(1,023)	0	(1,023)	0	102,616	0	0	0	1,537	12/15/2030	1FE
17307G-UM-8	CMLTI 2005-OPT4, A2A		06/26/2006	SCHEDULED REDEMPTION		6,424,325	6,424,325	6,424,325	6,424,325	0	0	0	0	0	6,424,325	0	0	0	74,299	07/25/2035	1FE
990531-9A-5	CMP SUSQUEHANNA CORP TERM LOAN		06/15/2006	SCHEDULED REDEMPTION		42,857	42,857	42,857	0	0	0	0	0	0	42,857	0	0	0	0	05/05/2013	4FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		06/10/2006	SCHEDULED REDEMPTION		39,105	39,105	39,105	39,105	0	0	0	0	0	39,105	0	0	0	532	06/10/2024	1
191219-AN-4	COCA-COLA ENTERPRISES		04/19/2006	J. P. MORGAN SECURITIES, INC		4,537,280	4,000,000	4,864,120	4,581,240	0	(5,430)	0	(5,430)	0	4,575,810	0	(38,530)	(38,530)	78,389	02/01/2012	1FE
192479-A*-4	COHERENT INC. 6.70% SERIES A		05/18/2006	MATURED		714,091	714,091	741,733	716,004	0	(1,913)	0	(1,913)	0	714,091	0	0	0	23,834	05/18/2006	2
192479-A@-2	COHERENT INC. 6.91% SERIES B		05/18/2006	MATURED		2,333,154	2,333,154	2,446,148	2,339,429	0	(6,275)	0	(6,275)	0	2,333,154	0	0	0	80,518	05/18/2006	2
991989-9B-2	COINSTAR, INC. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		2,876	2,876	2,876	2,876	0	0	0	0	0	2,876	0	0	0	0	07/07/2011	3FE
19458L-AC-4	COLLEGIATE FUNDING SERV		05/26/2006	CITIGROUP GLOBAL MARKETS		31,900,000	31,900,000	31,900,000	31,900,000	0	0	0	0	0	31,900,000	0	0	0	179,680	03/01/2042	1FE
196479-EW-5	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2006	CALLED @ 100.00		1,395,000	1,395,000	1,394,930	1,394,933	0	0	0	0	0	1,394,934	0	66	66	30,979	11/01/2030	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN		05/25/2006	DAIN RAUSCHER INCORPORATED		22,700,000	22,700,000	22,700,000	20,200,000	0	0	0	0	0	22,700,000	0	0	0	151,317	12/01/2034	1FE
20029P-AN-9	COMCAST CABLE COMMUNICAT		05/23/2006	WARBURG DILLION READ LLC		5,255,500	5,000,000	5,295,100	5,224,379	0	(3,758)	0	(3,758)	0	5,220,620	0	34,880	34,880	159,323	06/15/2013	2FE
20030N-AL-5	COMCAST CORP		05/23/2006	WARBURG DILLION READ LLC		1,694,403	1,750,000	1,747,585	1,747,599	0	28	0	28	0	1,747,627	0	(53,224)	(53,224)	24,092	03/15/2016	2FE
200340-AL-1	COMERICA BANK		05/02/2006	WARBURG DILLION READ LLC		10,647,125	11,670,000	11,519,509	11,538,677	0	1,075	0	1,075	0	11,539,752	0	(892,627)	(892,627)	286,304	05/01/2015	1FE
20046E-BN-2	COMM 2001-J1A, M		06/01/2006	SCHEDULED REDEMPTION		723,142	723,142	734,441	728,025	0	(4,883)	0	(4,883)	0	723,142	0	0	0	12,041	02/16/2034	1FE
995481-9B-6	COMMUNITY HEALTH SYSTEMS TERM LOAN (8/04		06/30/2006	SCHEDULED REDEMPTION		32,462	32,462	32,462	32,462	0	0	0	0	0	32,462	0	0	0	0	08/19/2011	3FE
990301-9A-3	COMPASS MINERALS TERM B		06/29/2006	SCHEDULED REDEMPTION		46,393	46,393	46,393	46,393	0	0	0	0	0	46,393	0	0	0	499	12/22/2012	4FE
990467-9A-2	COMPBENEFITS CORPORATION TERM LOAN		04/20/2006	Various		1,010,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	10,000	10,000	3,639	04/12/2012	4Z
204912-AS-8	COMPUTER ASSOCIATES INC		05/15/2006	J. P. MORGAN SECURITIES, INC		956,950	1,000,000	998,610	998,956	0	34	0	34	0	998,990	0	(42,040)	(42,040)	24,188	12/01/2009	3FE
98681#-AA-4	CONAGRA FOODS/YORK PA STATUTORY TR. 2003		06/01/2006	SCHEDULED REDEMPTION		200,926	200,926	200,926	200,926	0	0	0	0	0	200,926	0	0	0	2,341	06/01/2026	2
990210-9A-6	CONCENTRA OPERATING CORP TERM B		06/30/2006	SCHEDULED REDEMPTION		62,584	62,584	62,584	62,584	0	0	0	0	0	62,584	0	0	0	1,002	09/30/2011	4FE
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS		05/01/2006	SCHEDULED REDEMPTION		575,748	575,748	597,742	587,225	0	(11,477)	0	(11,477)	0	575,748	0	0	0	20,513	11/01/2011	2FE
995564-9B-9	CONTECH CONSTRUCTION TERM B		01/18/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	20	12/07/2010	3FE
990346-9A-8	CONTECH CONSTRUCTION TERM LOAN (1/06)		06/30/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	01/31/2013	4FE
216640-AD-4	COOPER CAMERON CORP 1.500000% 05/15/2024		04/21/2006	MCMAHAN SECURITIES CO LP		376,635	250,000	250,000	250,000	0	0	0	0	0	250,000	0	126,635	126,635	1,677	05/15/2024	2FE
216871-AB-9	COOPER INDUSTRIES INC		06/07/2006	SALOMON SMITH BARNEY		2,912,070	3,000,000	2,987,970	2,988,540	0	286	0	286	0	2,988,827	0	(76,757)	(76,757)	93,625	11/15/2012	1FE
216762-AD-6	COOPER STANDARD AUTO		06/29/2006	Various		1,077,375	1,375,000	1,093,125	1,095,857	0	4,676	0	4,676	0	1,100,532	0	(23,157)	(23,157)	63,132	12/15/2014	5FE
990366-9B-4	COOPER-STANDARD AUTOMOTIVE INC. TERM B		06/30/2006	SCHEDULED REDEMPTION		3,872	3,872	3,906	3,906	0	(34)	0	(34)	0	3,872	0	0	0	4,362	12/23/2011	4FE
990366-9C-2	COOPER-STANDARD AUTOMOTIVE INC. TERM C		06/30/2006	SCHEDULED REDEMPTION		6,229	6,229	6,283	6,283	0	(54)	0	(54)	0	6,229	0	0	0	7,017	12/23/2011	4FE
990366-9A-6	COOPER-STANDARD AUTOMOTIVE INC. TERM D		06/30/2006	SCHEDULED REDEMPTION		7,500	7,500	7,550	2,500	0	(50)	0	(50)	0	7,500	0	0	0	16	12/23/2011	4FE
22160Q-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017		04/18/2006	Various		5,782,948	4,680,000	3,338,277	3,151,417	0	2,270	0	2,270	0	3,153,687	0	2,629,261	2,629,261	0	08/19/2017	1FE
22237L-PA-4	COUNTRYWIDE FINANCIAL		06/05/2006	BANC AMERICA SECURITIES		7,434,240	8,000,000	7,967,120	7,975,700	0	829	0	829	0	7,976,529	0	(542,289)	(542,289)	67,556	03/22/2011	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)
224044-BE-6	COX COMMUNICATIONS INC.		05/05/2006	BARCLAYS BANK		1,564,155	1,500,000	1,753,215	1,686,922	0	(2,686)	0	(2,686)	0	1,684,236	0	(120,081)	(120,081)	65,016	10/01/2012	2FE
990358-9A-3	CRC HEALTH CORPORATION TERM LOAN (2/06)		06/30/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	46	02/06/2013	4FE
22541H-AL-6	CRED SUIS FIRST BOST NY 0% 02/09/2009		05/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		692,166	650,000	650,000	650,000	0	0	0	0	0	650,000	0	42,166	42,166	0	02/09/2009	1FE
22541L-BK-8	CREDIT SUISSE FB USA INC.		05/09/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,427,100	10,000,000	9,692,400	9,701,833	0	2,794	0	2,794	0	9,704,627	0	(277,527)	(277,527)	123,854	08/15/2015	1FE
225434-AG-4	CREDIT SUISSE USA INC.		05/09/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		14,335,800	15,000,000	14,869,800	14,643,177	0	3,081	0	3,081	0	14,646,258	0	(310,458)	(310,458)	156,771	03/02/2016	1FE
22540A-AM-0	CSFB 1997-C1		06/01/2006	SCHEDULED REDEMPTION		2,756,452	2,756,452	2,692,171	2,748,242	0	8,210	0	8,210	0	2,756,452	0	0	0	35,872	06/20/2029	1FE
22540A-LK-2	CSFB 1999-C1, A2		06/11/2006	SCHEDULED REDEMPTION		193,374	193,374	215,557	206,594	0	(13,220)	0	(13,220)	0	193,374	0	0	0	3,340	09/15/2041	1FE
22541S-2Q-0	CSFB 2004-C5, A3		05/18/2006	CHASE SECURITIES		9,497,656	10,000,000	9,604,297	9,609,062	0	8,906	0	8,906	0	9,617,969	0	(120,313)	(120,313)	102,477	11/15/2037	1FE
225458-NN-4	CSFB 2005-AGE1, A1		06/26/2006	SCHEDULED REDEMPTION		1,052,211	1,052,211	1,052,211	1,052,211	0	0	0	0	0	1,052,211	0	0	0	11,767	02/25/2032	1FE
126408-GA-5	CSX CORP 0% 10/30/2021		04/07/2006	SG COWEN SECURITIES CORP.		847,590	750,000	636,277	646,497	0	144	0	144	0	646,641	0	200,949	200,949	0	10/30/2021	2FE
12642V-AB-6	CT CDO IV, A2		06/20/2006	SCHEDULED REDEMPTION		28,715	28,715	28,715	28,715	0	0	0	0	0	28,715	0	0	0	380	10/20/2043	1FE
12642V-AC-4	CT CDO IV, B		06/20/2006	SCHEDULED REDEMPTION		45,944	45,944	45,944	45,944	0	0	0	0	0	45,944	0	0	0	620	10/20/2043	1FE
12642V-AD-2	CT CDO IV, C		06/20/2006	SCHEDULED REDEMPTION		28,715	28,715	28,715	28,715	0	0	0	0	0	28,715	0	0	0	412	10/20/2043	1FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		06/10/2006	SCHEDULED REDEMPTION		267,496	267,496	267,496	267,496	0	0	0	0	0	267,496	0	0	0	3,522	01/10/2028	1FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		06/10/2006	SCHEDULED REDEMPTION		34,891	34,891	34,891	34,891	0	0	0	0	0	34,891	0	0	0	565	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		06/25/2006	SCHEDULED REDEMPTION		724,370	724,370	725,501	725,248	0	(878)	0	(878)	0	724,370	0	0	0	9,444	05/25/2034	1FE
12667G-WF-6	CWALT 2005-36 2A1A		06/26/2006	SCHEDULED REDEMPTION		1,452,481	1,452,481	1,452,481	1,452,481	0	0	0	0	0	1,452,481	0	0	0	17,291	08/25/2035	1FE
12667G-R6-2	CWALT 2005-41 1A1		06/26/2006	SCHEDULED REDEMPTION		2,081,286	2,081,286	2,081,286	2,081,286	0	0	0	0	0	2,081,286	0	0	0	24,660	07/25/2035	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		06/01/2006	SCHEDULED REDEMPTION		192,168	192,168	190,366	190,451	0	1,717	0	1,717	0	192,168	0	0	0	2,032	07/25/2018	1FE
12669F-DS-9	CWHL 2003-J10 1A9		05/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		26,062,896	27,790,000	27,008,406	25,964,558	0	30,377	0	30,377	0	25,994,935	0	67,961	67,961	364,744	12/25/2033	1FE
12669F-J5-3	CWHL 2004-13 1A6		06/01/2006	SCHEDULED REDEMPTION		315,702	315,702	326,653	325,040	0	(9,337)	0	(9,337)	0	315,702	0	0	0	3,861	01/25/2017	1FE
12669G-GC-9	CWHL 2004-HYB8 3A1		06/20/2006	SCHEDULED REDEMPTION		1,992,341	1,992,341	1,992,963	1,992,831	0	(490)	0	(490)	0	1,992,341	0	0	0	26,135	01/20/2035	1FE
12669G-PT-2	CWHL 2005-2 2A3		06/26/2006	SCHEDULED REDEMPTION		1,016,719	1,016,719	1,016,719	1,016,719	0	0	0	0	0	1,016,719	0	0	0	11,898	03/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		06/25/2006	SCHEDULED REDEMPTION		961,162	961,162	959,435	959,721	0	1,441	0	1,441	0	961,162	0	0	0	11,316	03/25/2035	1FE
152314-JU-5	CXHE 2004-B, AV4		06/26/2006	SCHEDULED REDEMPTION		9,134,590	9,134,590	9,134,590	9,134,590	0	0	0	0	0	9,134,590	0	0	0	109,295	03/25/2034	1FE
23331A-AT-6	D.R. HORTON INC.		05/08/2006	BANK OF AMERICA		1,401,960	1,500,000	1,452,660	1,453,438	0	475	0	475	0	1,453,914	0	(51,954)	(51,954)	13,125	09/15/2014	2FE
23331A-AW-9	D.R. HORTON INC.		06/06/2006	BANK OF AMERICA		4,470,850	5,000,000	4,691,000	4,696,225	0	4,922	0	4,922	0	4,701,147	0	(230,297)	(230,297)	83,125	02/15/2015	2FE
990477-9A-1	DANA CORP. DIP TERM LOAN		04/20/2006	CITICORP SECURITIES		1,007,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	7,500	7,500	0	03/06/2008	4FE
990383-9B-9	DAVE & BUSTERS, INC. DELAYED DRAW TERM C		04/26/2006	J. P. MORGAN SECURITIES, INC.		251,563	250,000	250,000	0	0	0	0	0	0	250,000	0	1,563	1,563	0	03/08/2013	4FE
990383-9A-1	DAVE & BUSTERS, INC. TERM B		04/26/2006	J. P. MORGAN SECURITIES, INC.		251,563	250,000	250,000	0	0	0	0	0	0	250,000	0	1,563	1,563	0	03/08/2013	4FE
990074-9A-6	DAVITA INC. TERM B (10/05)		05/26/2006	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235	0	0	0	0	0	588,235	0	0	0	6,122	10/05/2012	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD.		06/22/2006	SCHEDULED REDEMPTION		293,815	293,815	293,815	289,635	0	4,180	0	4,180	0	293,815	0	0	0	6,207	09/22/2015	3
25156P-AG-8	DEUTSCHE TELEKOM INT FIN.		06/01/2006	WARBURG DILLION READ LLC		2,438,300	2,500,000	2,460,475	0	0	648	0	648	0	2,461,123	0	(22,823)	(22,823)	27,248	03/23/2011	1FE
P4764*-AA-9	DEVRY (GLOBAL EDUCATION INTL) SER B FLOA		04/30/2006	PRINCIPAL PAYDOWN		1,760,000	1,760,000	1,760,000	1,760,000	0	0	0	0	0	1,760,000	0	0	0	25,748	04/30/2010	2
991574-9C-0	DEX MEDIA EAST TERM A (6/04)		06/30/2006	SCHEDULED REDEMPTION		129,635	129,635	130,107	130,150	0	(515)	0	(515)	0	129,635	0	0	0	0	11/08/2008	3FE
991574-9B-2	DEX MEDIA EAST TERM B (6/04)		06/30/2006	SCHEDULED REDEMPTION		74,964	74,964	74,964	74,964	0	0	0	0	0	74,964	0	0	0	0	05/08/2009	3FE
991483-9E-0	DEX MEDIA WEST TERM A (6/04)		06/30/2006	SCHEDULED REDEMPTION		89,819	89,819	90,140	90,164	0	(344)	0	(344)	0	89,819	0	0	0	0	09/09/2009	3FE
991483-9D-2	DEX MEDIA WEST TERM B (6/04)		06/30/2006	SCHEDULED REDEMPTION		74,637	74,637	74,637	74,637	0	0	0	0	0	74,637	0	0	0	0	03/09/2010	3FE
25475Y-AP-3	DFMT 2003-2		04/17/2006	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	38,271	04/15/2008	1FE
254934-AE-2	DFS 2001-1 A-5		06/15/2006	SCHEDULED REDEMPTION		507,154	507,154	506,917	507,039	0	115	0	115	0	507,154	0	0	0	7,128	11/15/2022	1FE
25271C-AE-2	DIAMOND OFFSHORE DRILL 1.500000% 04/15/2		04/04/2006	Various		2,816,394	1,500,000	1,409,575	1,416,071	0	39	0	39	0	1,416,110	0	1,400,284	1,400,284	10,708	04/15/2031	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		06/30/2006	SCHEDULED REDEMPTION		23,510	23,510	23,510	23,510	0	0	0	0	0	23,510	0	0	0	0	04/13/2013	3FE
75935@-AD-2	DISCOUNT TIRE (REINALT-THOMAS) SER 2002-		06/30/2006	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,370,439	1,379,878	0	48,694	0	48,694	0	1,428,571	0	0	0	50,357	06/30/2012	2
25475X-AG-5	DISTRIBUTION FINANCIAL SERVICES MARINE T		04/15/2006	SCHEDULED REDEMPTION		10,454,957	10,454,957	10,451,994	10,454,318	0	639	0	639	0	10,454,957	0	0	0	60,377	09/15/2017	1FE
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		05/23/2006	SCHEDULED REDEMPTION		498,759	498,759	498,759	498,759	0	0	0	0	0	498,759	0	0	0	89	02/04/2011	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
990405-9A-2	DJ ORTHOPEDICS TRANCHE B TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	9	04/07/2013	3FE
23321P-E2-0	DLJ MORTGAGE ACCEPTANCE CORP. 1997-CF1		06/01/2006	SCHEDULED REDEMPTION		331,209	331,209	333,344	331,414	0	(204)	0	(204)	0	331,209	0	0	0	7,232	05/15/2030	1FE
990456-9A-5	DOLE FOOD CO TERM LOAN B (DOLE)		06/30/2006	SCHEDULED REDEMPTION		1,570	1,570	1,570	0	0	0	0	0	0	1,570	0	0	0	0	04/12/2013	4FE
990456-9B-3	DOLE FOOD CO TERM LOAN C (SOLVEST)		06/30/2006	SCHEDULED REDEMPTION		5,233	5,233	5,233	0	0	0	0	0	0	5,233	0	0	0	0	04/12/2013	4FE
25754Q-A*-8	DOMINO'S TERM LOAN		05/19/2006	SCHEDULED REDEMPTION		86,184	86,184	86,822	86,816	0	(632)	0	(632)	0	86,184	0	0	0	1,378	06/25/2010	3FE
25781#-AB-4	DONLEN CORP FLOAT. RATE SR SECD NTS, SER.		05/19/2006	PRINCIPAL PAYDOWN		7,700,000	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	0	0	102,718	02/19/2009	2
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		06/30/2006	SCHEDULED REDEMPTION		80,713	80,713	80,976	80,987	0	(274)	0	(274)	0	80,713	0	0	0	0	06/30/2011	3FE
260543-AT-0	DOW CHEMICAL		04/01/2006	MATURED		2,000,000	2,000,000	2,055,121	2,000,000	0	0	0	0	0	2,000,000	0	0	0	86,250	04/01/2006	1FE
990262-9A-7	DRS TECHNOLOGIES, INC TERM LOAN (1/06)		06/30/2006	SCHEDULED REDEMPTION		4,375	4,375	4,375	4,375	0	0	0	0	0	4,375	0	0	0	0	01/31/2013	3FE
991565-9A-2	DS WATERS ENTERPRISES TERM LOAN		06/01/2006	SCHEDULED REDEMPTION		121,519	121,519	119,887	119,885	0	1,634	0	1,634	0	121,519	0	0	0	97	11/07/2009	5FE
990368-9A-2	DUNKIN' BRANDS, INC. TERM LOAN B		05/26/2006	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,636	03/01/2013	4FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV		05/26/2006	CITIGROUP GLOBAL MARKETS		18,450,000	18,450,000	18,450,000	15,450,000	0	0	0	0	0	18,450,000	0	0	0	178,698	06/15/2043	1FE
280907-BM-7	ED LOANS SERIES C		04/11/2006	DAIN RAUSCHER INCORPORATED		7,700,000	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	0	0	33,318	12/01/2036	1FE
280850-AA-6	EDINVEST		05/11/2006	Various		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	1,125	06/01/2039	1FE
280850-AE-8	EDINVEST		06/09/2006	CITIGROUP GLOBAL MARKETS		9,300,000	9,300,000	9,300,000	9,300,000	0	0	0	0	0	9,300,000	0	0	0	105,435	06/01/2041	1FE
28140U-AE-5	EDUCATION FUNDING CAPITAL TRUST III		05/09/2006	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	93,002	12/15/2042	1FE
28140U-AF-2	EDUCATION FUNDING CAPITAL TRUST III		06/13/2006	CITIGROUP GLOBAL MARKETS		27,400,000	27,400,000	27,400,000	27,400,000	0	0	0	0	0	27,400,000	0	0	0	252,551	12/15/2042	1FE
280907-AF-3	EDUCATION LOANS		06/06/2006	Various		15,300,000	15,300,000	15,300,000	15,300,000	0	0	0	0	0	15,300,000	0	0	0	71,827	06/01/2020	1FE
280907-AG-1	EDUCATION LOANS		05/16/2006	DAIN RAUSCHER INCORPORATED		9,900,000	9,900,000	9,900,000	9,900,000	0	0	0	0	0	9,900,000	0	0	0	73,974	06/01/2020	1FE
280907-BK-1	EDUCATION LOANS		06/14/2006	CALLED @ 100.00000000		2,550,000	2,550,000	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	28,996	12/01/2036	1FE
48003#-AB-8	EDWARD D JONES & CO LP SUB CAPITAL NTS		04/15/2006	MATURED		1,663,043	1,663,043	1,663,043	1,663,043	0	0	0	0	0	1,663,043	0	0	0	66,106	04/15/2006	2
268440-AE-4	EFSI FEDERATED STUDENT FINANCE CORP.		06/28/2006	DAIN RAUSCHER INCORPORATED		4,700,000	4,700,000	4,700,000	0	0	0	0	0	0	4,700,000	0	0	0	18,461	06/01/2039	1FE
268440-AG-9	EFSI FEDERATED STUDENT FINANCE CORP.		05/25/2006	CITIGROUP GLOBAL MARKETS		7,100,000	7,100,000	7,100,000	4,500,000	0	0	0	0	0	7,100,000	0	0	0	44,025	06/01/2040	1FE
287456-A@-6	ELKCORP 6.28% SENIOR NOTES		05/04/2006	BANK OF AMERICA		9,908,800	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(91,200)	(91,200)	294,811	11/15/2014	2
287456-A*-8	ELKCORP SR UNSEC NTS		04/27/2006	BANK OF AMERICA		24,596,750	25,000,000	25,066,911	25,034,807	0	(2,417)	0	(2,417)	0	25,032,390	0	(435,640)	(435,640)	355,007	07/15/2007	2
29153#-9B-8	EMMIS OPERATING CO. TERM B (5/04)		05/31/2006	SCHEDULED REDEMPTION		257,037	257,037	257,037	257,037	0	0	0	0	0	257,037	0	0	0	18,758	11/10/2011	4FE
995943-9B-5	ENCORE MEDICAL CORP TERM LOAN (10/04)		06/30/2006	SCHEDULED REDEMPTION		30,318	30,318	30,318	30,318	0	0	0	0	0	30,318	0	0	0	0	10/04/2010	4FE
995581-9B-3	ENERSYS CAPITAL INC. NEW TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		6,625	6,625	6,625	6,625	0	0	0	0	0	6,625	0	0	0	0	03/17/2011	3FE
990433-9A-4	F&W PUBLICATIONS 1ST LIEN 1ST LIEN		06/12/2006	SCHEDULED REDEMPTION		313,583	313,583	315,935	0	0	(2,352)	0	(2,352)	0	313,583	0	0	0	1,595	08/05/2012	4Z
68242A-AA-0	F1211 2000-1211 A		06/11/2006	SCHEDULED REDEMPTION		32,464	32,464	31,665	32,167	0	296	0	296	0	32,464	0	0	0	559	04/11/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		06/15/2006	SCHEDULED REDEMPTION		226,288	226,288	226,288	226,288	0	0	0	0	0	226,288	0	0	0	2,536	09/15/2022	1FE
97181#-CN-1	FEDERAL EXPRESS/WILMI TRUST SECURED NOTES		06/15/2006	SCHEDULED REDEMPTION		260,410	260,410	260,198	262,208	0	(1,798)	0	(1,798)	0	260,410	0	0	0	10,091	06/15/2010	2
97181#-CP-6	FEDERAL EXPRESS/WILMI TRUST SECURED NOTES		06/15/2006	SCHEDULED REDEMPTION		312,189	312,189	312,266	314,649	0	(2,460)	0	(2,460)	0	312,189	0	0	0	12,097	06/15/2010	2
97181#-CQ-4	FEDERAL EXPRESS/WILMI TRUST SECURED NOTES		06/15/2006	SCHEDULED REDEMPTION		312,189	312,189	311,645	314,262	0	(2,073)	0	(2,073)	0	312,189	0	0	0	12,097	06/15/2010	2
313747-AL-1	FEDERAL REALTY INVS TRST		05/24/2006	WACHOVIA SECURITIES		4,837,350	5,000,000	5,000,000	4,891,280	0	1,277	0	1,277	0	4,892,557	0	(55,207)	(55,207)	139,681	06/01/2016	2FE
314087-AA-5	FEDERATED CBO CORP CLASS I FLOATING RATE		04/24/2006	SCHEDULED REDEMPTION		707,348	707,348	707,348	707,348	0	0	0	0	0	707,348	0	0	0	17,599	04/24/2011	1FE
31410H-AP-6	FEDERATED DEPT STORES		05/05/2006	SALOMON SMITH BARNEY		10,175,500	10,000,000	10,164,600	10,080,749	0	(2,705)	0	(2,705)	0	10,078,044	0	97,456	97,456	383,250	04/01/2009	2FE
31428N-AF-5	FEDERATED STUDENT FINANCE CORP.		05/03/2006	CITIGROUP GLOBAL MARKETS		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	65,256	06/01/2040	1FE
31428N-AH-1	FEDERATED STUDENT FINANCE CORP.		05/24/2006	CITIGROUP GLOBAL MARKETS		7,400,000	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	0	0	80,533	06/01/2041	1FE
32027N-XT-3	FFML 2005-FF12 A2A		06/26/2006	SCHEDULED REDEMPTION		924,435	924,435	924,435	924,435	0	0	0	0	0	924,435	0	0	0	10,246	11/25/2036	1FE
32027N-UZ-2	FFML 2005-FFH3, II-A1		06/26/2006	SCHEDULED REDEMPTION		1,857,830	1,857,830	1,857,830	1,857,830	0	0	0	0	0	1,857,830	0	0	0	21,184	08/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
362341-HA-0	FFMLT 2005-FFA, A		06/26/2006	SCHEDULED REDEMPTION		2,662,836	2,662,836	2,662,836	2,662,836	0	0	0	0	0	2,662,836	0	0	0	30,059	03/25/2025	1FE
35729P-JS-0	FHLT 2005-B, 2A1		06/26/2006	SCHEDULED REDEMPTION		3,173,387	3,173,387	3,173,387	3,173,387	0	0	0	0	0	3,173,387	0	0	0	23,384	04/25/2035	1FE
995424-9B-6	FIDELITY NATIONAL INFORMATION SERVICES T		06/12/2006	Various		116,799	116,799	117,061	140,066	0	(306)	0	(306)	0	116,799	0	0	0	2,081	03/09/2013	3FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		06/30/2006	SCHEDULED REDEMPTION		89,998	89,998	49,117	82,068	0	7,930	0	7,930	0	89,998	0	0	0	0	02/28/2008	1
249555-AB-9	FIRST AMERICAN CORP-TN		05/01/2006	MATURED		1,000,000	1,000,000	968,780	999,451	0	549	0	549	0	1,000,000	0	0	0	36,250	05/01/2006	1FE
31925E-AE-6	FIRST BK NATL ASSN UNSEC SUB		04/01/2006	MATURED		7,333,000	7,333,000	7,020,101	7,333,000	0	0	0	0	0	7,333,000	0	0	0	252,072	04/01/2006	1FE
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COM		06/21/2006	DISTRIBUTION		1,167,842	0	1,167,842	1,167,842	0	0	0	0	0	1,167,842	0	0	0	0	03/20/2013	2FE
339464-AL-3	FLINT EUROPEAN DEBT INV. TRUST		05/20/2006	SCHEDULED REDEMPTION		2,985,285	2,985,285	3,065,724	2,991,712	0	(6,427)	0	(6,427)	0	2,985,285	0	0	0	109,799	11/20/2008	1FE
32113J-CD-5	FNLC 2005-4 A1		06/26/2006	SCHEDULED REDEMPTION		2,295,019	2,295,019	2,295,019	2,295,019	0	0	0	0	0	2,295,019	0	0	0	26,176	02/25/2036	1FE
345370-BQ-2	FORD MOTOR CO		06/28/2006	BARCLAYS BANK		7,387,500	7,500,000	8,021,325	7,659,971	0	(15,352)	0	(15,352)	0	7,644,619	0	(257,119)	(257,119)	410,833	10/01/2008	3FE
345397-SM-6	FORD MOTOR CRED		05/02/2006	BANK OF AMERICA		3,700,000	4,000,000	4,282,080	4,182,730	0	(4,323)	0	(4,323)	0	4,178,407	0	(478,407)	(478,407)	153,236	10/28/2009	3FE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		06/15/2006	SCHEDULED REDEMPTION		122,693	122,693	122,693	119,303	0	3,390	0	3,390	0	122,693	0	0	0	1,929	12/15/2016	2
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC		06/15/2006	SCHEDULED REDEMPTION		48,199	48,199	48,199	46,972	0	1,227	0	1,227	0	48,199	0	0	0	758	12/15/2016	2
354613-AC-5	FRANKLIN RESOURCES INC 0% 05/11/2031		05/30/2006	Various		3,897,702	5,500,000	3,806,645	3,476,889	0	(24,612)	0	(24,612)	0	3,452,277	0	445,425	445,425	0	05/11/2031	1FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		06/30/2006	SCHEDULED REDEMPTION		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	0	03/31/2013	3FE
991719-9B-3	FTD INC. TERM LOAN		05/31/2006	SCHEDULED REDEMPTION		453,535	453,535	456,279	456,315	0	(2,780)	0	(2,780)	0	453,535	0	0	0	3,014	02/28/2011	4FE
31678U-AA-7	FTHEL 2003-1, A		06/20/2006	SCHEDULED REDEMPTION		1,558,515	1,558,515	1,558,515	1,558,515	0	0	0	0	0	1,558,515	0	0	0	17,611	09/20/2023	1FE
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION		06/01/2006	SCHEDULED REDEMPTION		746,580	746,580	755,679	748,480	0	(1,900)	0	(1,900)	0	746,580	0	0	0	10,029	07/13/2007	1FE
36962G-K9-4	GENERAL ELEC CAP CORP		05/18/2006	J. P. MORGAN SECURITIES, INC		4,021,040	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	21,040	21,040	39,637	09/15/2014	1FE
36962G-S6-2	GENERAL ELEC CAP CORP		04/25/2006	LEHMAN BROTHERS INC		9,753,100	10,000,000	9,987,700	9,988,678	0	166	0	166	0	9,988,844	0	(235,744)	(235,744)	253,229	10/21/2010	1FE
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		06/10/2006	SCHEDULED REDEMPTION		193,923	193,923	193,923	193,923	0	0	0	0	0	193,923	0	0	0	5,023	06/10/2030	1
370442-BB-0	GENERAL MOTORS		05/15/2006	Various		2,265,000	2,750,000	2,726,873	1,959,137	0	14,587	0	14,587	0	1,973,724	0	291,276	291,276	67,650	01/15/2011	4FE
370425-RU-6	GENL MOTORS ACCEPT CORP		04/03/2006	LEHMAN BROTHERS INC		2,412,500	2,500,000	2,425,000	2,432,418	0	159	0	159	0	2,432,576	0	(20,076)	(20,076)	17,118	03/02/2011	3FE
990390-9A-6	GENTIVA HEALTH SERVICES TERM LOAN		06/05/2006	SCHEDULED REDEMPTION		47,297	47,297	47,297	47,297	0	0	0	0	0	47,297	0	0	0	4,147	03/31/2013	4FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		06/30/2006	SCHEDULED REDEMPTION		33,125	33,125	33,125	33,125	0	0	0	0	0	33,125	0	0	0	0	12/20/2012	3FE
368288-AC-0	GESEA 2004-1, A		06/19/2006	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,983	04/17/2019	1FE
36170M-AE-9	GGPMPT 2001-GGP1, A3		06/15/2006	SCHEDULED REDEMPTION		14,888	14,888	14,888	14,888	0	0	0	0	0	14,888	0	0	0	192	02/15/2014	1FE
995221-9B-6	GLEASON CORP. US TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		1,034,091	1,034,091	1,034,091	1,034,091	0	0	0	0	0	1,034,091	0	0	0	8,997	07/31/2011	3FE
991767-9B-2	GLOBAL CASH ACCESS TERM B		06/30/2006	SCHEDULED REDEMPTION		26,659	26,659	26,937	26,945	0	(287)	0	(287)	0	26,659	0	0	0	165	03/10/2010	4FE
36156H-AC-2	GMAC EDUCATION LOAN FUNDING TRUST		05/26/2006	BANK OF AMERICA		6,100,000	6,100,000	6,100,000	6,100,000	0	0	0	0	0	6,100,000	0	0	0	73,426	06/01/2040	1FE
36156H-AF-5	GMAC EDUCATION LOAN FUNDING TRUST		05/09/2006	CITIGROUP GLOBAL MARKETS		20,750,000	20,750,000	20,750,000	20,750,000	0	0	0	0	0	20,750,000	0	0	0	93,794	09/01/2040	1FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		06/27/2006	DAIN RAUSCHER INCORPORATED		26,200,000	26,200,000	26,200,000	20,200,000	0	0	0	0	0	26,200,000	0	0	0	177,554	09/01/2040	1FE
36156H-AL-2	GMAC EDUCATION LOAN FUNDING TRUST		05/25/2006	CITIGROUP GLOBAL MARKETS		21,850,000	21,850,000	21,850,000	0	0	0	0	0	0	21,850,000	0	0	0	85,561	03/25/2042	1FE
76112B-NN-6	GMACM 2005-AA1 2A1		05/25/2006	Various		34,310,086	34,454,207	35,074,651	34,190,366	0	35,380	0	35,380	0	34,225,747	0	84,339	84,339	450,029	05/18/2035	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		06/30/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	0	03/14/2011	4FE
990442-9A-5	GPX INTERNATIONAL TIRE CORP. TERM B		06/30/2006	SCHEDULED REDEMPTION		7,500	7,500	7,546	0	0	(46)	0	(46)	0	7,500	0	0	0	0	03/31/2012	4Z
38469@-9B-0	GRAHAM PACKAGING CO 1ST LIEN TERM B (10/		06/30/2006	SCHEDULED REDEMPTION		25,051	25,051	25,119	25,120	0	(69)	0	(69)	0	25,051	0	0	0	0	10/07/2011	4FE
990325-9A-2	GRAY TELEVISION INC TERM B (11/05)		06/30/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	0	11/22/2012	3FE
36228C-AV-5	GS MTG SECURITIES CORPORATION		06/13/2006	Various		9,294,513	9,294,513	9,745,246	9,506,383	0	(211,870)	0	(211,870)	0	9,294,513	0	0	0	1,025,158	07/13/2030	2FE
36242D-3D-3	GSAMP 2005-S2, A		06/26/2006	SCHEDULED REDEMPTION		3,355,292	3,355,292	3,355,292	3,355,292	0	0	0	0	0	3,355,292	0	0	0	37,055	11/25/2034	1FE
362341-L3-1	GSAMP 2005-WMC A2A		06/26/2006	SCHEDULED REDEMPTION		3,312,283	3,312,283	3,312,283	3,312,283	0	0	0	0	0	3,312,283	0	0	0	36,847	12/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
393513-AA-4	GT 2005-HE1, A1		06/26/2006	SCHEDULED REDEMPTION		1,271,710	1,271,710	1,271,710	1,271,710	0	0	0	0	0	1,271,710	0	0	0	14,067	11/25/2006	1FE
400757-AD-2	GUARANTEED TRADE TRUST 1994 A		06/26/2006	MATURED		333,334	333,334	332,904	333,316	0	18	0	18	0	333,334	0	0	0	12,317	06/26/2006	1
40624@-AP-5	HALLMARK CARDS INC. 2003-III, DUE 2011		04/07/2006	PRINCIPAL PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	210,082	10/07/2011	2
43812H-AD-2	HAROT 2003-4, A4		06/15/2006	SCHEDULED REDEMPTION		403,905	403,905	403,840	403,894	0	11	0	11	0	403,905	0	0	0	2,817	03/16/2009	1FE
413627-AQ-3	HARRAHS OPERATING CO INC.		05/17/2006	BARCLAYS BANK		1,966,200	2,000,000	1,982,840	1,987,299	0	375	0	375	0	1,987,674	0	(21,474)	(21,474)	43,083	07/01/2010	2FE
413627-AW-0	HARRAHS OPERATING CO INC.		05/31/2006	J. P. MORGAN SECURITIES, INC.		1,617,770	1,750,000	1,738,608	1,738,947	0	122	0	122	0	1,739,070	0	(121,300)	(121,300)	69,040	10/01/2017	2FE
40430H-CK-2	HASC 2005-I1, 2A1		06/26/2006	SCHEDULED REDEMPTION		1,086,768	1,086,768	1,086,768	1,086,768	0	0	0	0	0	1,086,768	0	0	0	12,351	11/25/2035	1FE
22541Q-X8-0	HEAT 2003-8, A2		06/26/2006	SCHEDULED REDEMPTION		950,684	950,684	953,283	952,606	0	(1,927)	0	(1,927)	0	950,684	0	0	0	10,961	04/25/2034	1FE
437084-GL-4	HEAT 2004-8 A2		06/26/2006	SCHEDULED REDEMPTION		1,828,025	1,828,025	1,828,025	1,828,025	0	0	0	0	0	1,828,025	0	0	0	21,373	03/25/2035	1FE
437084-KJ-4	HEAT 2005-3 2A1		06/26/2006	SCHEDULED REDEMPTION		1,973,427	1,973,427	1,973,427	1,973,427	0	0	0	0	0	1,973,427	0	0	0	22,303	08/25/2035	1FE
437084-LF-1	HEAT 2005-4, 2A1		06/26/2006	SCHEDULED REDEMPTION		4,674,314	4,674,314	4,674,314	4,674,314	0	0	0	0	0	4,674,314	0	0	0	53,721	10/25/2035	1FE
22541Q-5V-0	HEMT 2004-1, M1		05/25/2006	SCHEDULED REDEMPTION		534,452	534,452	534,452	534,452	0	0	0	0	0	534,452	0	0	0	2,615	07/25/2034	1FE
225458-3Z-9	HEMT 2005-4, A1		06/26/2006	SCHEDULED REDEMPTION		4,256,229	4,256,229	4,256,229	4,256,229	0	0	0	0	0	4,256,229	0	0	0	48,551	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		06/26/2006	Various		4,649,206	4,649,206	4,649,206	5,636,180	0	0	0	0	0	4,649,206	0	0	0	58,053	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		06/26/2006	SCHEDULED REDEMPTION		3,371,462	3,371,462	3,371,462	3,371,462	0	0	0	0	0	3,371,462	0	0	0	38,551	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		06/26/2006	SCHEDULED REDEMPTION		1,860,544	1,860,544	1,860,544	1,860,544	0	0	0	0	0	1,860,544	0	0	0	17,891	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		06/26/2006	SCHEDULED REDEMPTION		1,111,963	1,111,963	1,111,963	0	0	0	0	0	0	1,111,963	0	0	0	9,484	07/25/2036	1FE
991847-9B-2	HERCULES INC. TERM B		06/30/2006	SCHEDULED REDEMPTION		20,625	20,625	20,843	20,845	0	(220)	0	(220)	0	20,625	0	0	0	323	10/08/2010	3FE
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2006	SCHEDULED REDEMPTION		200,000	200,000	202,140	201,054	0	(1,054)	0	(1,054)	0	200,000	0	0	0	0	06/30/2011	2
42823#-AA-1	HEWITT ASSOCIATES LLC SR NTS		05/30/2006	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,069,993	4,007,394	0	(7,394)	0	(7,394)	0	4,000,000	0	0	0	149,000	05/30/2008	1
441917-AY-7	HFCHC 2003-2, M		06/20/2006	SCHEDULED REDEMPTION		386,426	386,426	386,426	386,426	0	0	0	0	0	386,426	0	0	0	4,814	09/15/2033	1FE
441917-BA-8	HFCHC 2004-1, M		06/20/2006	SCHEDULED REDEMPTION		439,343	439,343	439,343	439,343	0	0	0	0	0	439,343	0	0	0	5,443	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		06/20/2006	SCHEDULED REDEMPTION		1,014,444	1,014,444	1,014,444	1,014,444	0	0	0	0	0	1,014,444	0	0	0	12,421	01/20/2034	1FE
42332Q-AU-7	HFCMC 2000-PH1		06/01/2006	SCHEDULED REDEMPTION		442,460	442,460	442,460	442,981	0	(521)	0	(521)	0	442,460	0	0	0	17,251	09/15/2008	1FE
990355-9A-9	HILTON HOTELS CORP. TERM B		06/30/2006	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	37	02/22/2013	3FE
42307T-AF-5	HJ HEINZ FINANCE CO		04/25/2006	J. P. MORGAN SECURITIES, INC.		5,570,987	5,583,000	5,740,400	5,696,215	0	(1,221)	0	(1,221)	0	5,694,993	0	(124,006)	(124,006)	39,345	03/15/2012	2FE
40423Q-AF-4	HMH PROPERTIES		05/15/2006	CALLED @ 101.328		806,571	796,000	782,070	788,979	0	354	0	354	0	789,333	0	17,238	17,238	26,119	08/01/2008	3FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		06/30/2006	SCHEDULED REDEMPTION		12,500	12,500	12,604	12,598	0	(98)	0	(98)	0	12,500	0	0	0	246	07/31/2009	4FE
40430L-AA-7	HSBC FIN CAP TRUST IX		06/01/2006	LEHMAN BROTHERS INC		1,918,640	2,000,000	2,024,820	2,024,468	0	(343)	0	(343)	0	2,024,125	0	(105,485)	(105,485)	61,409	11/30/2035	2FE
444482-C*-2	HUGHES SUPPLY INC. SR. NOTES, SER B		04/03/2006	PRINCIPAL PAYDOWN		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,544,425	05/30/2012	2
40450#-AA-5	HUGHES SUPPLY/MIAMI CTL, DUE 2024		06/10/2006	SCHEDULED REDEMPTION		24,288	24,288	24,288	24,288	0	0	0	0	0	24,288	0	0	0	316	02/10/2024	2
44569*-BD-2	HUNT OIL 4.83% SER B SR NTS		04/27/2006	BANK OF AMERICA		4,556,600	5,000,000	5,000,000	4,749,013	0	2,320	0	2,320	0	4,751,332	0	(194,732)	(194,732)	24,821	03/27/2014	2
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		04/18/2006	SCHEDULED REDEMPTION		253,332	253,332	253,332	253,332	0	0	0	0	0	253,332	0	0	0	59,186	08/16/2012	3FE
41161P-CX-9	HVMLT 2004-1 1A		06/19/2006	SCHEDULED REDEMPTION		2,149,121	2,149,121	2,149,853	2,149,784	0	(663)	0	(663)	0	2,149,121	0	0	0	25,167	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		06/19/2006	SCHEDULED REDEMPTION		1,424,642	1,424,642	1,425,643	1,425,458	0	(816)	0	(816)	0	1,424,642	0	0	0	16,612	11/19/2034	1FE
41161P-TN-3	HVMLT 2005-10 2A1A		06/19/2006	SCHEDULED REDEMPTION		871,746	871,746	871,746	871,746	0	0	0	0	0	871,746	0	0	0	10,884	11/19/2035	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		06/05/2006	SCHEDULED REDEMPTION		89,573	89,573	89,573	89,573	0	0	0	0	0	89,573	0	0	0	1,478	10/05/2021	1
452277-AD-8	ILLINOIS STUDENT ASSISTANCE		05/26/2006	CITIGROUP GLOBAL MARKETS		18,100,000	18,100,000	18,100,000	18,100,000	0	0	0	0	0	18,100,000	0	0	0	202,410	03/01/2030	1FE
45254N-HE-0	IMM 2004-3 1A		06/26/2006	SCHEDULED REDEMPTION		7,042,088	7,042,088	7,031,085	7,035,225	0	6,863	0	6,863	0	7,042,088	0	0	0	78,566	04/25/2034	1FE
45660L-RX-9	INDX 2005-AR14 2A1A		06/26/2006	SCHEDULED REDEMPTION		3,737,257	3,737,257	3,737,257	3,737,257	0	0	0	0	0	3,737,257	0	0	0	43,923	08/25/2035	1FE
45768*-AA-5	INSIGHT MIDWEST HOLDINGS, LLC TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		12,462	12,462	12,462	12,462	0	0	0	0	0	12,462	0	0	0	207	12/31/2009	3FE
460146-BM-4	INTL PAPER CO 0% 06/20/2021		06/20/2006	TENDER OFFER		7,130,862	12,450,000	6,403,488	7,175,062	0	48,718	0	48,718	0	7,223,780	0	(92,918)	(92,918)	0	06/20/2021	2FE
990329-9A-4	INVISTA TERM B-1 (1/06)		06/30/2006	SCHEDULED REDEMPTION		12,383	12,383	12,383	12,383	0	0	0	0	0	12,383	0	0	0	0	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		06/30/2006	SCHEDULED REDEMPTION		6,294	6,294	6,294	6,294	0	0	0	0	0	6,294	0	0	0	0	04/29/2011	3FE
464187-DJ-9	IRWHE 2005-C, 2A1		06/26/2006	SCHEDULED REDEMPTION		2,513,660	2,513,660	2,513,660	2,513,660	0	0	0	0	0	2,513,660	0	0	0	29,243	03/25/2025	1FE
464592-9C-0	ISLE OF CAPRI CASINOS DELAYED DRAW TERM		06/30/2006	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	106	02/04/2011	3FE
464592-9B-2	ISLE OF CAPRI CASINOS TERM LOAN (2/05)		06/30/2006	SCHEDULED REDEMPTION		22,500	22,500	22,579	22,568	0	(68)	0	(68)	0	22,500	0	0	0	383	02/04/2011	3FE
990382-9A-3	ISP CHEMCO, INC. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	02/16/2013	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)
46648@-AP-4	J.M. HUBER 5.75% SR NTS		05/12/2006	LEHMAN BROTHERS INC		9,494,200	10,000,000	10,000,000	9,664,040	0	2,943	0	2,943	0	9,666,983	0	(172,783)	(172,783)	172,500	02/01/2018	2Z
995421-9B-2	JARDEN CORP. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		33,527	33,527	33,527	33,527	0	0	0	0	0	33,527	0	0	0	40	01/24/2012	4FE
990147-9A-0	JARDEN CORP. TL B2		06/30/2006	SCHEDULED REDEMPTION		14,807	14,807	14,807	14,807	0	0	0	0	0	14,807	0	0	0	0	01/24/2012	4FE
47580*-AD-1	JELD-WEN, INC. 6.97% SR NTS SERIES B		04/15/2006	MATURED		5,000,000	5,000,000	5,000,000	5,000,003	0	(3)	0	(3)	0	5,000,000	0	0	0	174,250	04/15/2006	2
244217-BJ-3	JOHN DEERE CAPITAL CORP		04/04/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,904,480	4,000,000	4,024,360	4,009,293	0	(84)	0	(84)	0	4,009,209	0	(104,729)	(104,729)	35,533	01/15/2008	1FE
478366-AR-8	JOHNSON CONTROLS INC		05/23/2006	WARBURG DILLION READ LLC		4,777,100	5,000,000	4,994,300	4,845,290	0	1,795	0	1,795	0	4,847,085	0	(69,985)	(69,985)	98,542	01/15/2016	1FE
990315-9B-1	JOHNSON DIVERSEY, INC. TERM B		06/30/2006	SCHEDULED REDEMPTION		205,419	205,419	205,419	205,419	0	0	0	0	0	205,419	0	0	0	3,787	12/16/2011	4FE
617059-CB-4	JP MORGAN CMF CORP. 1997-C4 CLASS C		05/01/2006	SCHEDULED REDEMPTION		2,709,688	2,709,688	2,729,026	2,710,816	0	(1,127)	0	(1,127)	0	2,709,688	0	0	0	39,679	12/26/2028	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		06/26/2006	SCHEDULED REDEMPTION		3,169,554	3,169,554	3,169,554	3,169,554	0	0	0	0	0	3,169,554	0	0	0	36,749	09/25/2035	1FE
617059-DE-7	JPMC 1997-C5 A3		06/01/2006	SCHEDULED REDEMPTION		314,693	314,693	325,670	316,759	0	(2,066)	0	(2,066)	0	314,693	0	0	0	7,929	09/15/2029	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		05/17/2006	SCOTIA CAPITAL MARKETS (USA)		3,510,625	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	10,625	10,625	17,448	04/28/2013	4FE
991783-9B-9	KANSAS CITY SOUTHERN RAILWAY TERM B (03/		04/28/2006	Various		10,877,313	10,877,313	10,924,998	10,924,527	0	(47,215)	0	(47,215)	0	10,877,313	0	0	0	84,608	03/31/2008	3FE
48239A-AA-7	KBC BANK FUNDING 144A	F	04/01/2006	VARIOUS		10,015,372	10,015,372	10,015,372	10,015,372	0	0	0	0	0	10,015,372	0	0	0	0	11/29/2049	1Z
488044-AF-5	KELLWOOD CO 3.500000% 06/15/2034		04/18/2006	MCMAHAN SECURITIES CO LP		881,670	1,000,000	856,250	856,818	0	37	0	37	0	856,856	0	24,814	24,814	12,250	06/15/2034	3FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION		05/25/2006	CITIGROUP GLOBAL MARKETS		7,650,000	7,650,000	7,650,000	7,650,000	0	0	0	0	0	7,650,000	0	0	0	55,209	05/01/2031	1FE
492386-AS-6	KERR-MCGEE CORP		05/04/2006	BARCLAYS BANK		2,077,560	2,000,000	2,145,060	2,087,069	0	(1,448)	0	(1,448)	0	2,085,621	0	(8,061)	(8,061)	20,625	09/15/2011	3FE
493267-AB-4	KEYCORP		06/15/2006	MATURED		7,000,000	7,000,000	6,737,640	6,988,982	0	11,018	0	11,018	0	7,000,000	0	0	0	262,500	06/15/2006	2FE
49455W-AF-3	KINDER MORGAN FINANCE		05/30/2006	GOLDMAN, SACHS & CO		1,295,115	1,500,000	1,498,890	1,498,894	0	2	0	2	0	1,498,896	0	(203,781)	(203,781)	46,133	01/05/2036	2FE
49460W-A#-6	KINETIC CONCEPTS TERM B		06/30/2006	SCHEDULED REDEMPTION		792,992	792,992	799,714	799,378	0	(6,386)	0	(6,386)	0	792,992	0	0	0	10,018	08/11/2010	3FE
500255-AN-4	KOHLS CORPORATION		05/03/2006	JEFFERIES & COMPANY, INC		4,502,600	5,000,000	4,947,400	4,949,673	0	78	0	78	0	4,949,751	0	(447,151)	(447,151)	94,167	01/15/2033	2FE
48267*-AB-3	KPMG 6.43% SR NTS		06/30/2006	SCHEDULED REDEMPTION		800,000	800,000	807,176	802,035	0	(2,035)	0	(2,035)	0	800,000	0	0	0	26,120	07/22/2008	1
501044-BZ-3	KROGER CO		06/12/2006	DEUTSCHE BANK SECURITIES		1,597,395	1,500,000	1,489,740	1,490,288	0	28	0	28	0	1,490,316	0	107,079	107,079	79,375	04/01/2031	2FE
97180*-KN-7	KROGER CO / WILMINGTON TR		03/17/2006	Various		(617,242)	(617,242)	(617,242)	107,686	0	0	0	0	0	(617,242)	0	0	0	0	09/17/2006	2
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		06/30/2006	SCHEDULED REDEMPTION		28,633	28,633	28,633	28,633	0	0	0	0	0	28,633	0	0	0	0	02/01/2010	4FE
991974-9B-4	LANGUAGE LINE INC TERM B		06/27/2006	SCHEDULED REDEMPTION		130,470	130,470	130,470	130,470	0	0	0	0	0	130,470	0	0	0	2,350	06/11/2011	4FE
52108H-FL-3	LBUBS 2001-C3, A2		05/18/2006	MERRILL LYNCH CAPITAL MARKETS		21,525,562	20,800,000	21,829,714	21,814,763	0	(26,072)	0	(26,072)	0	21,788,691	0	(263,128)	(263,128)	264,784	06/15/2011	1FE
52108H-YL-2	LBUBS 2004-C1, B		05/25/2006	LEHMAN BROTHERS INC		1,391,426	1,500,000	1,507,396	1,404,002	0	1,279	0	1,279	0	1,405,282	0	(13,856)	(13,856)	16,033	10/15/2015	1FE
52108H-YM-0	LBUBS 2004-C1, C		05/25/2006	LEHMAN BROTHERS INC		463,848	500,000	502,475	468,170	0	405	0	405	0	468,575	0	(4,728)	(4,728)	5,384	05/15/2016	1FE
52108H-YN-8	LBUBS 2004-C1, D		05/25/2006	LEHMAN BROTHERS INC		2,320,020	2,500,000	2,512,480	2,343,142	0	1,866	0	1,866	0	2,345,007	0	(24,988)	(24,988)	27,472	10/15/2016	1FE
52108H-YP-3	LBUBS 2004-C1, E		05/25/2006	LEHMAN BROTHERS INC		1,856,250	2,000,000	2,009,885	1,871,923	0	1,480	0	1,480	0	1,873,403	0	(17,153)	(17,153)	22,129	10/15/2016	1FE
52108H-YQ-1	LBUBS 2004-C1, F		05/25/2006	LEHMAN BROTHERS INC		926,758	1,000,000	1,004,973	938,646	0	710	0	710	0	939,356	0	(12,598)	(12,598)	11,109	10/15/2016	1FE
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST		05/24/2006	Various		41,719	41,411	41,686	42,056	0	(336)	0	(336)	0	41,719	0	0	0	489	07/15/2031	4FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		06/05/2006	SCHEDULED REDEMPTION		5,786	5,786	5,786	5,786	0	0	0	0	0	5,786	0	0	0	72	02/05/2027	1
52517P-D5-7	LEHMAN BROTHERS HOLDINGS		05/09/2006	LEHMAN BROTHERS INC		994,280	1,000,000	995,540	995,757	0	89	0	89	0	995,846	0	(21,566)	(21,566)	19,583	01/14/2011	1FE
52517P-QM-6	LEHMAN BROTHERS HOLDINGS		05/09/2006	LEHMAN BROTHERS INC		5,031,350	5,000,000	5,728,150	5,093,170	0	(25,467)	0	(25,467)	0	5,067,704	0	(36,354)	(36,354)	73,958	09/01/2006	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		2,006,750	2,000,000	2,151,000	2,124,431	0	(7,602)	0	(7,602)	0	2,116,829	0	(110,079)	(110,079)	813	09/26/2008	1FE
526057-AS-3	LENNAR CORP		05/10/2006	Various		15,549,870	16,500,000	16,122,480	16,129,702	0	2,212	0	2,212	0	16,131,914	0	(582,044)	(582,044)	371,933	05/31/2015	2FE
995261-9B-2	LIBERTY GROUP OPERATING TERM B		06/06/2006	Various		2,204,613	2,204,613	2,204,613	2,204,613	0	0	0	0	0	2,204,613	0	0	0	39,606	02/28/2012	4FE
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031		05/16/2006	SG COWEN SECURITIES CORP		850,188	1,115,000	1,042,380	1,047,814	0	224	0	224	0	1,048,038	0	(197,850)	(197,850)	6,442	03/15/2031	3FE
990160-9A-3	LIFECARE HOLDINGS, INC. TERM LOAN B		06/30/2006	SCHEDULED REDEMPTION		12,550	12,550	12,013	0	0	537	0	537	0	12,550	0	0	0	74	08/11/2012	4FE
990168-9A-6	LION GABLES REALTY LIMITED PARTNERSHIP T		06/02/2006	SCHEDULED REDEMPTION		209,741	209,741	210,019	210,028	0	(288)	0	(288)	0	209,741	0	0	0	30,802	09/30/2006	3FE
995821-9B-3	LNR PROPERTY CORP TERM B		05/31/2006	SCHEDULED REDEMPTION		1,106,970	1,106,970	1,106,970	1,106,970	0	0	0	0	0	1,106,970	0	0	0	70,334	02/03/2008	4FE
539830-AC-3	LOCKHEED MARTIN		05/15/2006	MATURED		2,000,000	2,000,000	2,062,467	2,002,469	0	(2,469)	0	(2,469)	0	2,000,000	0	0	0	72,500	05/15/2006	2FE
502430-A*-5	LVI SERVICES INC. TERM B		06/30/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	33	11/16/2011	4Z
58286#-AA-7	M.E. ZUKERMAN SPECIALTY OIL CORP SR SECD		06/15/2006	SCHEDULED REDEMPTION		833,456	833,456	833,456	833,456	0	0	0	0	0	833,456	0	0	0	25,420	06/15/2016	3
57643L-JB-3	MABS 2005-HE1, A1		06/26/2006	SCHEDULED REDEMPTION		3,454,927	3,454,927	3,454,927	3,454,927	0	0	0	0	0	3,454,927	0	0	0	38,914	05/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
57643L-HL-3	MABS 2005-OPT1, A3		06/26/2006	SCHEDULED REDEMPTION		1,802,304	1,802,304	1,802,304	1,802,304	0	0	0	0	0	1,802,304	0	0	0	20,102	03/25/2035	1FE
57643L-GT-7	MABS 2005-WMC1, A3		06/26/2006	SCHEDULED REDEMPTION		4,298,683	4,298,683	4,298,683	4,298,683	0	0	0	0	0	4,298,683	0	0	0	34,239	03/25/2035	1FE
559523-AB-1	MAGNETITE CBO II, LTD. CLASS A-2 NTS		05/25/2006	PRINCIPAL PAYMENT		1,334,097	1,334,097	1,360,779	1,357,378	0	(428)	0	(428)	0	1,356,950	0	(22,853)	(22,853)	25,928	08/25/2012	1FE
576434-QD-9	MALT 2004-4 7A1		06/01/2006	SCHEDULED REDEMPTION		950,442	950,442	987,420	980,801	0	(30,359)	0	(30,359)	0	950,442	0	0	0	12,602	05/25/2034	1FE
576434-RK-2	MALT 2004-5 5A1		06/01/2006	SCHEDULED REDEMPTION		613,069	613,069	608,855	609,514	0	3,555	0	3,555	0	613,069	0	0	0	5,659	06/25/2019	1FE
990006-9A-8	MAPCO EXPRESS TERM B		06/30/2006	SCHEDULED REDEMPTION		289,624	289,624	289,624	289,624	0	0	0	0	0	289,624	0	0	0	4,855	04/28/2011	4FE
56844S-AD-2	MARINER CDO 2002 LTD CL. B FLOAT. RATE S		04/25/2006	CALLED @ 100		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	231,483	04/25/2014	1FE
576436-AS-8	MARP 2005-1 1A2		06/01/2006	SCHEDULED REDEMPTION		677,780	677,780	703,329	702,711	0	(24,931)	0	(24,931)	0	677,780	0	0	0	9,170	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		06/01/2006	Various		1,552,054	1,552,054	1,614,015	2,113,091	0	(80,975)	0	(80,975)	0	1,552,054	0	0	0	49,870	07/25/2035	1FE
57643M-EE-0	MASTR 2004-8 1A1		06/01/2006	SCHEDULED REDEMPTION		702,025	702,025	693,524	693,891	0	8,134	0	8,134	0	702,025	0	0	0	7,426	08/25/2019	1FE
577778-BB-8	MAY DEPARTMENT STORES CO.		05/12/2006	BANK OF AMERICA		7,510,020	7,000,000	7,864,010	7,609,599	0	(8,449)	0	(8,449)	0	7,601,149	0	(91,129)	(91,129)	136,403	08/15/2013	2FE
576085-AA-2	MBIA/MASS WELLNESS		06/16/2006	CALLED @ 100		24,600,000	24,600,000	25,345,380	25,203,619	0	(13,770)	0	(13,770)	0	25,189,849	0	(589,849)	(589,849)	765,573	01/01/2019	1FE
990036-9A-5	MCC IOWA (MEDIACOM) TERM C (5/05)		05/05/2006	Various		5,841,000	5,841,000	5,841,000	5,841,000	0	0	0	0	0	5,841,000	0	0	0	90,358	02/01/2014	3FE
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED		05/15/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		9,746,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(253,500)	(253,500)	241,060	12/15/2028	1
61910D-DP-4	MCFI 1998-MC1, A2		06/01/2006	SCHEDULED REDEMPTION		351,343	351,343	373,120	366,573	0	(15,229)	0	(15,229)	0	351,343	0	0	0	5,367	03/18/2030	1FE
552676-AM-0	MDC HOLDINGS INC.		04/11/2006	J. P. MORGAN SECURITIES, INC		10,189,300	10,000,000	10,630,000	10,522,235	0	(2,823)	0	(2,823)	0	10,519,411	0	(330,111)	(330,111)	264,444	12/01/2012	2FE
552676-AN-8	MDC HOLDINGS INC.		06/06/2006	Various		7,388,160	8,000,000	7,940,000	7,950,478	0	996	0	996	0	7,951,475	0	(563,315)	(563,315)	243,375	05/15/2013	2FE
583334-AA-5	MEADWESTVACO CORP.		06/23/2006	GOLDMAN, SACHS & CO		4,050,320	4,000,000	4,060,300	4,051,956	0	(1,810)	0	(1,810)	0	4,050,146	0	174	174	203,217	04/01/2012	2FE
584699-AE-2	MEDIMMUNE INC 1.000000% 07/15/2023		06/28/2006	MORGAN STANLEY DEAN WITTER		3,990,000	4,000,000	3,795,000	3,813,822	0	2,456	0	2,456	0	3,816,278	0	173,722	173,722	18,667	07/15/2023	2FE
585055-AD-8	MEDTRONIC INC 1.250000% 09/15/2021		06/14/2006	Various		9,186,825	9,300,000	9,584,903	9,378,537	0	(7,427)	0	(7,427)	0	9,371,110	0	(184,285)	(184,285)	23,667	09/15/2021	1FE
38214*-AL-6	MEIJER/GOOD WILL CO SER F-1 MTG NTS		06/01/2006	SCHEDULED REDEMPTION		19,534	19,534	19,534	19,712	0	(177)	0	(177)	0	19,534	0	0	0	1,008	06/01/2014	2
38214*-AS-1	MEIJER/GOOD WILL CO SER F-2 MTG NTS		06/01/2006	SCHEDULED REDEMPTION		23,000	23,000	23,000	23,208	0	(209)	0	(209)	0	23,000	0	0	0	1,187	06/01/2014	2
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2032		05/05/2006	Various		1,574,935	1,400,000	1,379,704	1,383,562	0	63	0	63	0	1,383,625	0	191,310	191,310	0	03/13/2032	1FE
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		06/01/2006	SCHEDULED REDEMPTION		244,936	244,936	244,177	243,734	0	1,202	0	1,202	0	244,936	0	0	0	3,786	09/01/2013	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		06/30/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	145	11/27/2011	4FE
592688-AB-1	METTLER-TOLEDO INTL INC.		05/08/2006	FIRST TENNESSEE BANK (THE)		15,365,351	16,125,000	16,164,769	15,930,567	0	4,040	0	4,040	0	15,934,607	0	(569,255)	(569,255)	382,342	11/15/2010	2FE
593171-BJ-9	MEZZCAP 2005-C3, A		05/01/2006	SCHEDULED REDEMPTION		7,712	7,712	7,712	7,712	0	0	0	0	0	7,712	0	0	0	73	09/11/2015	1FE
990303-9A-9	MGG MIDSTREAM HOLDINGS, LP TERM LOAN		05/24/2006	SCHEDULED REDEMPTION		15,911	15,911	15,911	15,911	0	0	0	0	0	15,911	0	0	0	280	12/21/2010	3FE
61913P-AG-7	MHL 2004-2 A1		06/25/2006	SCHEDULED REDEMPTION		1,259,953	1,259,953	1,262,709	1,262,412	0	(2,459)	0	(2,459)	0	1,259,953	0	0	0	14,702	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		06/25/2006	SCHEDULED REDEMPTION		404,819	404,819	404,819	404,819	0	0	0	0	0	404,819	0	0	0	4,623	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		06/25/2006	SCHEDULED REDEMPTION		1,012,047	1,012,047	1,012,047	1,012,047	0	0	0	0	0	1,012,047	0	0	0	11,753	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		06/25/2006	SCHEDULED REDEMPTION		2,176,988	2,176,988	2,176,988	2,176,988	0	0	0	0	0	2,176,988	0	0	0	25,444	08/25/2035	1FE
61913P-AZ-5	MHL 2005-4 A1		06/25/2006	SCHEDULED REDEMPTION		959,109	959,109	959,109	959,109	0	0	0	0	0	959,109	0	0	0	11,067	10/25/2035	1FE
990102-9A-5	MID-WESTERN AIRCRAFT SYSTEMS		06/30/2006	Various		12,500	12,500	12,500	24,937	0	(12,437)	0	(12,437)	0	12,500	0	0	0	85,155	12/31/2011	4FE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP.		05/15/2006	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000	2,400,000	0	0	0	0	0	0	2,400,000	0	0	0	9,035	09/01/2030	1FE
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP.		05/04/2006	CITIGROUP GLOBAL MARKETS		20,800,000	20,800,000	20,800,000	20,800,000	0	0	0	0	0	20,800,000	0	0	0	148,086	09/01/2030	1FE
605354-ET-2	MISSISSIPPI HIGHER ED ASSISTANCE CORP.		06/06/2006	CITIGROUP GLOBAL MARKETS		29,200,000	29,200,000	29,200,000	29,200,000	0	0	0	0	0	29,200,000	0	0	0	285,197	09/01/2034	1FE
606072-GT-7	MISSOURI HIGHER ED.		05/25/2006	BANK OF AMERICA		7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	0	0	58,339	07/01/2032	1FE
606935-AM-6	MLCFC 2006-1, C		05/25/2006	LEHMAN BROTHERS INC		11,191,958	11,419,000	11,431,993	11,431,990	0	(165)	0	(165)	0	11,431,825	0	(239,866)	(239,866)	159,946	02/12/2039	1FE
606935-AK-0	MLCFC 2006-1, AJ		05/25/2006	MORGAN STANLEY DEAN WITTER		8,851,640	9,000,000	9,049,025	9,049,014	0	(625)	0	(625)	0	9,048,389	0	(196,749)	(196,749)	126,018	02/12/2039	1FE
606935-AL-8	MLCFC 2006-1, B		05/25/2006	UNION BANK OF SWITZERLAND		9,687,601	9,868,000	9,893,873	9,893,867	0	(329)	0	(329)	0	9,893,538	0	(205,937)	(205,937)	138,221	02/12/2039	1FE
606935-AN-4	MLCFC 2006-1, D		05/25/2006	SALOMON SMITH BARNEY		9,218,918	9,450,000	9,404,910	9,404,920	0	571	0	571	0	9,405,491	0	(186,573)	(186,573)	133,769	02/12/2039	1FE
59020U-VE-2	MLMI 2005-HE1, A2A		06/26/2006	SCHEDULED REDEMPTION		2,430,332	2,430,332	2,430,332	2,430,332	0	0	0	0	0	2,430,332	0	0	0	27,704	02/25/2036	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		06/26/2006	SCHEDULED REDEMPTION		3,089,393	3,089,393	3,089,393	3,089,393	0	0	0	0	0	3,089,393	0	0	0	35,720	09/25/2036	1FE
59020U-WD-3	MLMI 2005-WMC2, A2A		06/26/2006	SCHEDULED REDEMPTION		4,709,642	4,709,642	4,709,642	4,709,642	0	0	0	0	0	4,709,642	0	0	0	37,434	04/25/2036	1FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP.		05/11/2006	CITIGROUP GLOBAL MARKETS		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	9,657	12/01/2033	1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP.		04/13/2006	CITIGROUP GLOBAL MARKETS		1,150,000	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	0	0	4,195	12/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
61745M-EE-9	MORGAN STANLEY CAPITAL I INC. 1997-ALIC		06/01/2006	SCHEDULED REDEMPTION		73,086	73,086	73,413	73,110	0	(24)	0	(24)	0	73,086	0	0	0	1,112	01/15/2028	1FE
617446-GL-7	MORGAN STANLEY DEAN WITTER		04/06/2006	MORGAN STANLEY DEAN WITTER		9,998,500	10,000,000	9,990,400	9,999,914	0	61	0	61	0	9,999,976	0	(1,476)	(1,476)	298,222	04/15/2006	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		06/01/2006	SCHEDULED REDEMPTION		19,375	19,375	17,056	19,375	0	0	0	0	0	19,375	0	0	0	409	12/01/2018	1FE
61910D-CM-2	MORTGAGE CAPITAL FUNDING		06/01/2006	SCHEDULED REDEMPTION		192,638	192,638	194,444	192,729	0	(91)	0	(91)	0	192,638	0	0	0	3,643	07/20/2027	1FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		06/05/2006	SCHEDULED REDEMPTION		26,737	26,737	25,575	25,659	0	1,077	0	1,077	0	26,737	0	0	0	318	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		06/01/2006	SCHEDULED REDEMPTION		15,420	15,420	15,600	15,553	0	(133)	0	(133)	0	15,420	0	0	0	228	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		06/01/2006	SCHEDULED REDEMPTION		91,162	91,162	82,079	84,294	0	6,869	0	6,869	0	91,162	0	0	0	1,332	10/01/2014	2
61744C-JC-1	MSAC 2004, OP1, A2D		06/26/2006	SCHEDULED REDEMPTION		1,231,374	1,231,374	1,231,374	1,231,374	0	0	0	0	0	1,231,374	0	0	0	15,023	11/25/2034	1FE
61744C-JR-8	MSAC 2004-HE9, A3C		06/26/2006	SCHEDULED REDEMPTION		2,991,205	2,991,205	2,991,205	2,991,205	0	0	0	0	0	2,991,205	0	0	0	34,842	10/25/2034	1FE
61745M-DD-2	MSC 1997-XL1 A3		06/01/2006	SCHEDULED REDEMPTION		12,833	12,833	13,283	12,904	0	(71)	0	(71)	0	12,833	0	0	0	198	10/03/2030	1FE
61745M-FG-3	MSC 1998-HF1, A2		06/01/2006	SCHEDULED REDEMPTION		139,715	139,715	152,666	144,505	0	(4,789)	0	(4,789)	0	139,715	0	0	0	1,532	03/15/2030	1FE
61745M-JR-5	MSC 1998-HF2, A2		06/01/2006	SCHEDULED REDEMPTION		133,558	133,558	153,078	142,284	0	(8,726)	0	(8,726)	0	133,558	0	0	0	1,894	11/15/2030	1FE
61745M-NE-9	MSC 1999-CAM1, A4		05/01/2006	SCHEDULED REDEMPTION		64,321	64,321	76,072	71,555	0	(7,235)	0	(7,235)	0	64,321	0	0	0	765	03/15/2032	1FE
61745M-KY-8	MSC 1999-RM1, A2		06/01/2006	SCHEDULED REDEMPTION		75,177	75,177	82,380	79,010	0	(3,833)	0	(3,833)	0	75,177	0	0	0	1,098	12/15/2031	1FE
617451-BK-4	MSC 2005-IQ10, A31		05/18/2006	CHASE SECURITIES		24,041,583	24,500,000	24,398,555	24,399,658	0	2,061	0	2,061	0	24,401,719	0	(360,136)	(360,136)	293,035	09/15/2042	1FE
61746W-BF-6	MSDWC 2000-LIFE1		06/01/2006	SCHEDULED REDEMPTION		589,547	589,547	612,855	603,141	0	(13,594)	0	(13,594)	0	589,547	0	0	0	9,528	11/15/2036	1FE
61746W-JJ-0	MSDWC 2001-IQA, A3		06/01/2006	SCHEDULED REDEMPTION		708,528	708,528	740,660	725,396	0	(16,869)	0	(16,869)	0	708,528	0	0	0	11,243	12/18/2032	1FE
61744C-QG-4	MSHEL 2005-2, A2A		06/26/2006	SCHEDULED REDEMPTION		3,261,996	3,261,996	3,261,996	3,261,996	0	0	0	0	0	3,261,996	0	0	0	36,927	05/25/2035	1FE
61745M-A5-2	MSM 2004-3 4A		06/01/2006	SCHEDULED REDEMPTION		1,202,844	1,202,844	1,218,658	1,217,902	0	(15,057)	0	(15,057)	0	1,202,844	0	0	0	14,668	04/23/2034	1FE
61748H-AN-1	MSM 2004-5AR 1A2		06/01/2006	SCHEDULED REDEMPTION		3,404,504	3,404,504	3,393,237	3,394,829	0	9,675	0	9,675	0	3,404,504	0	0	0	33,337	07/25/2034	1FE
61748H-HC-8	MSMT 2004-11AR I-A2B		06/25/2006	SCHEDULED REDEMPTION		1,574,036	1,574,036	1,574,036	1,574,036	0	0	0	0	0	1,574,036	0	0	0	17,918	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		06/01/2006	SCHEDULED REDEMPTION		731,022	731,022	749,355	749,042	0	(18,020)	0	(18,020)	0	731,022	0	0	0	10,523	02/25/2035	1FE
55377#-AF-2	MTD PRODUCTS TERM C		06/01/2006	SCHEDULED REDEMPTION		22,500	22,500	22,545	22,545	0	(45)	0	(45)	0	22,500	0	0	0	98,259	06/01/2010	3
990217-9A-1	MUELLER GROUP TERM LOAN (10/05)		06/30/2006	SCHEDULED REDEMPTION		948,588	948,588	948,588	948,588	0	0	0	0	0	948,588	0	0	0	238	10/03/2012	4FE
990486-9A-2	MULTIPLAN, INC. TERM LOAN		05/09/2006	Various		1,505,625	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	5,625	5,625	3,144	04/12/2013	4FE
62826W-AA-9	MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS		06/09/2006	Various		104,699	104,699	47,062	32,870	0	71,828	0	71,828	0	104,699	0	0	0	1,941	05/01/2007	5
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		05/31/2006	SCHEDULED REDEMPTION		317,475	317,475	317,475	317,475	0	0	0	0	0	317,475	0	0	0	4,593	12/01/2009	1
62827K-AA-4	MUTUAL FUND FEE TRUST XX		05/30/2006	SCHEDULED REDEMPTION		340,419	340,419	340,419	340,419	0	0	0	0	0	340,419	0	0	0	4,715	03/02/2010	1
57164R-AJ-1	MVCOT 2004-2A, A		06/01/2006	SCHEDULED REDEMPTION		404,994	404,994	404,994	404,994	0	0	0	0	0	404,994	0	0	0	3,750	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		06/01/2006	SCHEDULED REDEMPTION		1,008,337	1,008,337	1,008,319	1,008,321	0	16	0	16	0	1,008,337	0	0	0	11,368	10/20/2027	1FE
62911*-AA-6	N.E.W. CUSTOMER SERVICE 1ST LIEN		06/30/2006	SCHEDULED REDEMPTION		76,951	76,951	76,951	76,951	0	0	0	0	0	76,951	0	0	0	597	07/01/2011	5
991553-9A-8	NALCO COMPANY TERM B		03/31/2006	SCHEDULED REDEMPTION		38,798	38,798	38,996	39,191	0	(393)	0	(393)	0	38,798	0	0	0	167	11/04/2010	4FE
990241-9A-1	NASDAQ STOCK MARKET INC B		04/18/2006	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	18,839	12/08/2011	3FE
990518-9A-2	NASDAQ STOCK MARKET INC TERM B		06/30/2006	SCHEDULED REDEMPTION		4,587	4,587	4,587	0	0	0	0	0	0	4,587	0	0	0	0	04/18/2012	3FE
62877#-AB-2	NATG HOLDINGS (ORIUS) NEW TERM A		05/26/2006	MORGAN STANLEY DEAN WITTER		55,380	316,454	264,140	0	51,969	0	0	51,969	0	51,969	0	3,411	3,411	1,078	01/23/2009	6
62877#-AC-0	NATG HOLDINGS (ORIUS) NEW TERM B		05/26/2006	MORGAN STANLEY DEAN WITTER		81,033	463,045	381,218	0	75,831	0	0	75,831	0	75,831	0	5,202	5,202	0	01/23/2010	6
64352V-MR-9	NCHET 2005-4, A2A		06/26/2006	SCHEDULED REDEMPTION		3,050,295	3,050,295	3,050,295	3,050,295	0	0	0	0	0	3,050,295	0	0	0	33,183	09/25/2035	1FE
628852-9B-3	NCI BUILDING SYSTEMS TERM B (6/04)		05/01/2006	SCHEDULED REDEMPTION		11,026	11,026	11,054	11,055	0	(29)	0	(29)	0	11,026	0	0	0	0	06/18/2010	3FE
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
652482-BD-1	NEWS AMERICA INC		05/04/2006	MORGAN STANLEY DEAN WITTER		975,000	1,000,000	999,630	999,777	0	5	0	5	0	999,782	0	(24,782)	(24,782)	7,125	03/15/2010	2FE
652482-BG-4	NEWS AMERICA INC		05/16/2006	MERRILL LYNCH CAPITAL MARKETS		3,818,640	4,000,000	3,997,120	3,997,420	0	31	0	31	0	3,997,451	0	(178,811)	(178,811)	90,689	12/15/2014	2FE
652482-BJ-8	NEWS AMERICA INC		05/04/2006	LEHMAN BROTHERS INC		6,867,825	7,500,000	7,440,150	7,441,102	0	79	0	79	0	7,441,181	0	(573,356)	(573,356)	186,000	12/15/2034	2FE
63615#-AA-9	NFL 6.69% SR NTS		04/15/2006	SCHEDULED REDEMPTION		258,539	258,539	276,984	272,797	0	(14,258)	0	(14,258)	0	258,539	0	0	0	8,648	10/15/2016	1
63615#-AB-7	NFL SER A 6.56% SR NTS		04/15/2006	SCHEDULED REDEMPTION		479,160	479,160	479,160	479,160	0	0	0	0	0	479,160	0	0	0	15,716	10/15/2017	1FE
66987W-CH-8	NHEL 2005-2, A2A		06/26/2006	SCHEDULED REDEMPTION		6,435,691	6,435,691	6,435,691	6,435,691	0	0	0	0	0	6,435,691	0	0	0	66,595	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
63859C-BH-5	NLFC 1998-2, A2		06/01/2006	SCHEDULED REDEMPTION		870,789	870,789	976,529	914,117	0	(43,328)	0	(43,328)	0	870,789	0	0	0	13,732	08/20/2030	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)
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		06/25/2006	SCHEDULED REDEMPTION		165,389	165,389	165,389	165,389	0	0	0	0	0	165,389	0	0	0	6,045	01/25/2009	1FE
667746-A#-8	NORTHWEST PIPE COMPANY SERIES B SR NT		04/01/2006	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,458	0	113	0	113	0	1,428,571	0	0	0	27,357	04/01/2008	3
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		06/30/2006	SCHEDULED REDEMPTION		13,623	13,623	13,623	13,623	0	0	0	0	0	13,623	0	0	0	0	08/16/2009	6
990514-9A-1	NOVEMBER 2005 LAND INVESTORS (NORTH LAS		05/10/2006	CREDIT SUISSE FIRST BOSTON		1,253,125	1,250,000	1,250,000	0	0	0	0	0	0	1,250,000	0	3,125	3,125	0	05/09/2011	4FE
62940#-AF-6	NPC MNGT INC, 10.67% SR SEC NTS		05/03/2006	PRINCIPAL PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	489,889	08/31/2008	2
64031Q-AU-5	NSLT 2003-2, A4		04/25/2006	SCHEDULED REDEMPTION		1,141,823	1,141,823	1,141,823	1,141,823	0	0	0	0	0	1,141,823	0	0	0	13,767	07/25/2022	1FE
990473-9A-0	NUANCE COMMUNICATIONS INC TERM LOAN		06/30/2006	Various		1,006,250	1,002,500	1,002,500	0	0	0	0	0	0	1,002,500	0	3,750	3,750	0	03/31/2013	4FE
67058@-AA-6	NUSIL ACQUISITION CORP 1ST LIEN TERM LOA		06/30/2006	SCHEDULED REDEMPTION		33,589	33,589	33,589	33,589	0	0	0	0	0	33,589	0	0	0	205	06/13/2012	4Z
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO		05/18/2006	DISTRIBUTION		265,423	0	265,423	265,423	0	0	0	0	0	265,423	0	0	0	0	05/17/2021	2FE
20763#-BD-2	OCCID CHEM EQUIP		06/15/2006	Various		513,676	513,676	513,676	513,676	0	0	0	0	0	513,676	0	0	0	26,749	06/14/2009	1
20763#-BC-4	OCCID PETRO EQUIP/CONN NATL BANK		06/14/2006	Various		172,391	172,391	172,391	169,361	0	2,913	0	2,913	0	172,273	0	118	118	9,020	06/14/2009	1
674599-BQ-7	OCCIDENTAL PETROLEUM		06/23/2006	CALLED @ 104.093		11,689,644	11,230,000	12,614,908	11,805,361	0	(46,990)	0	(46,990)	0	11,758,371	0	(68,727)	(68,727)	501,529	11/15/2008	1FE
679110-CL-8	OKLAHOMA ST STUDENT LN AUTH		06/27/2006	DAIN RAUSCHER INCORPORATED		10,150,000	10,150,000	10,150,000	1,650,000	0	0	0	0	0	10,150,000	0	0	0	83,599	06/01/2030	1FE
679110-CT-1	OKLAHOMA ST STUDENT LN AUTH		05/23/2006	DAIN RAUSCHER INCORPORATED		6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	0	0	43,210	12/01/2031	1FE
679110-CU-8	OKLAHOMA ST STUDENT LN AUTH		04/25/2006	BANK OF AMERICA		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	1,182	12/01/2031	1FE
681919-AR-7	OMNICOM GROUP 0% 06/15/2033		06/05/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,011,610	1,000,000	967,500	967,005	0	222	0	222	0	967,227	0	44,383	44,383	0	06/15/2033	2FE
991458-9A-0	ORIENTAL TRADING CO. TERM B		06/30/2006	SCHEDULED REDEMPTION		128,243	128,243	128,243	128,243	0	0	0	0	0	128,243	0	0	0	0	08/04/2010	4FE
69080#-9A-4	OWENS-BROCKWAY GLASS CONTAINER TERM A		06/15/2006	Various		3,000,000	3,000,000	3,009,268	3,011,034	0	(11,034)	0	(11,034)	0	3,000,000	0	0	0	57,715	04/01/2007	4FE
69080#-AE-4	OWENS-BROCKWAY GLASS CONTAINER TERM B		06/15/2006	Various		3,153,714	3,153,714	3,155,043	3,155,165	0	(1,451)	0	(1,451)	0	3,153,714	0	0	0	50,614	04/01/2008	4FE
69411#-AA-2	PACIFIC COAST PRODUCERS 8.78% SR SEC NTS		06/30/2006	Various		1,000,000	1,000,000	1,040,724	1,010,458	0	(9,031)	1,427	(10,458)	0	1,000,000	0	0	0	43,900	06/30/2012	3
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		05/01/2006	SCHEDULED REDEMPTION		23,149	23,149	22,427	22,389	0	760	0	760	0	23,149	0	0	0	432	01/01/2019	1FE
995141-9B-6	PANAMSAT CORP TERM B (8/04)		05/19/2006	SCHEDULED REDEMPTION		22,500	22,500	22,572	22,572	0	(72)	0	(72)	0	22,500	0	0	0	281	08/20/2011	3FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST		05/04/2006	CITIGROUP GLOBAL MARKETS		23,200,000	23,200,000	23,200,000	23,200,000	0	0	0	0	0	23,200,000	0	0	0	170,159	06/01/2036	1FE
698476-DD-7	PANHANDLE TEX SERIES A-3		05/09/2006	CITIGROUP GLOBAL MARKETS		17,800,000	17,800,000	17,800,000	17,800,000	0	0	0	0	0	17,800,000	0	0	0	131,760	10/01/2031	1FE
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1		04/26/2006	CITIGROUP GLOBAL MARKETS		10,300,000	10,300,000	10,300,000	10,300,000	0	0	0	0	0	10,300,000	0	0	0	38,373	12/01/2031	1FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		05/26/2006	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	62,358	12/01/2031	1FE
990305-9A-4	PANTRY INC. (THE) TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		10,625	10,625	10,724	10,726	0	(101)	0	(101)	0	10,625	0	0	0	0	01/02/2012	3FE
71085P-BV-4	PCHLT 2005-2, 1A1		04/25/2006	SCHEDULED REDEMPTION		2,140,156	2,140,156	2,140,156	2,140,156	0	0	0	0	0	2,140,156	0	0	0	8,496	05/25/2035	1FE
71085P-CL-5	PCHLT 2005-3, 1A1		06/26/2006	SCHEDULED REDEMPTION		6,387,849	6,387,849	6,387,849	6,387,849	0	0	0	0	0	6,387,849	0	0	0	69,897	08/25/2035	1FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		06/27/2006	DISTRIBUTION		44,221	0	44,221	0	0	0	0	0	0	44,221	0	0	0	0	03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		06/20/2006	Various		239,401	217,654	238,409	246,303	0	(6,859)	0	(6,859)	0	239,401	0	0	0	1,654	03/25/2015	4FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		06/30/2006	SCHEDULED REDEMPTION		27,500	27,500	27,555	27,558	0	(58)	0	(58)	0	27,500	0	0	0	468	10/03/2012	3FE
708160-BY-1	PENNEY (JC) CO INC		04/01/2006	DIRECT		0	0	0	0	0	(533)	0	(533)	0	0	0	0	0	0	08/01/2012	2FE
709163-FG-9	PENNSYLVANIA HIGHER ED ASSISTA		06/30/2006	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	22,444	05/01/2046	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		05/05/2006	Various		25,350,000	25,350,000	25,350,000	0	0	0	0	0	0	25,350,000	0	0	0	117,390	07/25/2042	1FE
82539@-AD-8	PERDUE FARMS/SHOWELL SR NT SERIES B		06/15/2006	SCHEDULED REDEMPTION		1,428,572	1,428,572	1,428,572	1,428,572	0	0	0	0	0	1,428,572	0	0	0	56,714	06/15/2010	2
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		06/02/2006	SCHEDULED REDEMPTION		218,788	218,788	218,788	218,788	0	0	0	0	0	218,788	0	0	0	3,523	07/01/2010	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)
69336R-AS-9	PHHMC 2005-3 A3		06/01/2006	SCHEDULED REDEMPTION		1,879,904	1,879,904	1,890,685	1,888,866	0	(8,963)	0	(8,963)	0	1,879,904	0	0	0	24,088	06/18/2035	1FE
69336R-BG-4	PHHMC 2005-4 A2		06/01/2006	SCHEDULED REDEMPTION		654,263	654,263	657,908	657,267	0	(3,005)	0	(3,005)	0	654,263	0	0	0	8,181	07/18/2035	1FE
69336R-BZ-2	PHHMC 2005-5 A3		06/01/2006	SCHEDULED REDEMPTION		1,003,696	1,003,696	1,006,911	1,006,386	0	(2,690)	0	(2,690)	0	1,003,696	0	0	0	11,194	08/18/2035	1FE
69336R-CQ-1	PHHMC 2005-6 A4		06/01/2006	SCHEDULED REDEMPTION		801,277	801,277	801,446	801,432	0	(155)	0	(155)	0	801,277	0	0	0	9,860	11/18/2035	1FE
990548-9A-9	PINNACLE FOOD GROUP, INC. TERM LOAN		06/23/2006	SCHEDULED REDEMPTION		36,515	36,515	36,515	0	0	0	0	0	0	36,515	0	0	0	64	11/25/2010	4FE
69348H-AC-2	PNCMA 1999-CM1, A1B		06/01/2006	SCHEDULED REDEMPTION		161,985	161,985	177,444	170,071	0	(8,085)	0	(8,085)	0	161,985	0	0	0	2,843	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		06/01/2006	SCHEDULED REDEMPTION		612,093	612,093	695,505	660,516	0	(48,423)	0	(48,423)	0	612,093	0	0	0	11,473	02/15/2010	1FE
73316P-FA-3	POPLR 2005-4, AV1		06/26/2006	SCHEDULED REDEMPTION		3,516,472	3,516,472	3,516,472	3,516,472	0	0	0	0	0	3,516,472	0	0	0	39,815	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		06/26/2006	SCHEDULED REDEMPTION		933,263	933,263	933,263	933,263	0	0	0	0	0	933,263	0	0	0	10,645	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		06/26/2006	SCHEDULED REDEMPTION		1,269,712	1,269,712	1,269,712	1,269,712	0	0	0	0	0	1,269,712	0	0	0	14,767	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		06/26/2006	SCHEDULED REDEMPTION		1,846,914	1,846,914	1,846,914	1,846,914	0	0	0	0	0	1,846,914	0	0	0	21,200	01/25/2036	1FE
73318E-AK-9	POPULAR NORTH AMER INC.		04/03/2006	J. P. MORGAN SECURITIES, INC.		1,921,740	2,000,000	1,999,660	1,999,821	0	1	0	1	0	1,999,822	0	(78,082)	(78,082)	39,826	10/01/2008	1FE
70069F-EG-8	PPSI 2004-WHQ2, A3E		06/26/2006	SCHEDULED REDEMPTION		1,254,487	1,254,487	1,254,487	1,254,487	0	0	0	0	0	1,254,487	0	0	0	14,797	02/25/2035	1FE
70069F-DG-9	PPSI 2004-WWF1, A3		06/26/2006	SCHEDULED REDEMPTION		1,159,157	1,159,157	1,159,157	1,159,157	0	0	0	0	0	1,159,157	0	0	0	13,763	01/25/2035	1FE
70069F-LT-2	PPSI 2005-WCW3, A2A		06/26/2006	SCHEDULED REDEMPTION		3,306,358	3,306,358	3,306,358	3,306,358	0	0	0	0	0	3,306,358	0	0	0	37,648	08/25/2035	1FE
70069F-HQ-3	PPSI 2005-WHQ2, A2H		06/26/2006	SCHEDULED REDEMPTION		7,376,104	7,376,104	7,376,104	7,376,104	0	0	0	0	0	7,376,104	0	0	0	47,082	05/25/2035	1FE
74052*-AB-8	PREMIER FARNELL CORP PLC GTD SR NTS		06/17/2006	MATURED		6,000,000	6,000,000	5,957,415	5,998,376	0	1,624	0	1,624	0	6,000,000	0	0	0	225,300	06/17/2006	2
991846-9B-4	PRESTIGE BRANDS TERM B		06/30/2006	Various		5,542	5,542	5,564	5,542	0	0	0	0	0	5,542	0	0	0	75	04/06/2011	4FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/30/2006	SCHEDULED REDEMPTION		101,563	101,563	101,563	101,563	0	0	0	0	0	101,563	0	0	0	0	04/30/2010	4
74153W-AN-9	PRICOA GLOBAL FUNDING 1		05/17/2006	DEUTSCHE BANK SECURITIES		3,824,400	4,000,000	3,999,640	3,999,725	0	10	0	10	0	3,999,735	0	(175,335)	(175,335)	60,200	01/15/2010	1FE
742718-BZ-1	PROCTER & GAMBLE CO		05/23/2006	WARBURG DILLION READ LLC		12,223,380	13,000,000	12,992,460	12,401,337	0	7,155	0	7,155	0	12,408,492	0	(185,112)	(185,112)	281,974	12/15/2015	1FE
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES		06/09/2006	SCHEDULED REDEMPTION		268,397	268,397	268,397	268,397	0	0	0	0	0	268,397	0	0	0	3,889	12/09/2010	1FE
744320-AC-6	PRUDENTIAL FINANCIAL INC 1.988750% 11/15		05/10/2006	KBC FINANCIAL PRODUCTS USA INC.		99,750	100,000	99,330	0	0	1	0	1	0	99,331	0	419	419	492	11/15/2035	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC.		04/20/2006	SCHEDULED REDEMPTION		335,785	335,785	293,916	309,882	0	25,903	0	25,903	0	335,785	0	0	0	7,765	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		05/01/2006	SCHEDULED REDEMPTION		263,226	263,226	291,012	280,404	0	(17,178)	0	(17,178)	0	263,226	0	0	0	3,207	06/16/2031	1FE
745867-AS-0	PULTE HOMES INC.		06/06/2006	Various		3,632,200	4,000,000	3,832,890	3,842,120	0	1,976	0	1,976	0	3,844,097	0	(211,897)	(211,897)	53,733	02/15/2015	2FE
74645W-AA-3	PUTNAM II		05/08/2006	SCHEDULED REDEMPTION		1,174,157	1,174,157	1,163,132	1,152,118	0	22,039	0	22,039	0	1,174,157	0	0	0	40,362	11/08/2009	2FE
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A		06/09/2006	Various		66,050	66,050	66,050	1,471	0	64,579	0	64,579	0	66,050	0	0	0	1,187	12/31/2007	5FE
03072S-ZF-5	QUEST 2005-X1, A1		04/25/2006	SCHEDULED REDEMPTION		1,887,652	1,887,652	1,887,652	1,887,652	0	0	0	0	0	1,887,652	0	0	0	7,600	03/25/2035	1FE
74836J-AC-7	QUESTAR MARKET RESPURCES		06/14/2006	CALLED @ 100.79077		20,158,154	20,000,000	20,235,013	20,136,282	0	(29,644)	0	(29,644)	0	20,106,638	0	51,516	51,516	400,556	01/16/2007	2FE
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR. NTS		05/30/2006	SCHEDULED REDEMPTION		571,429	571,429	578,075	576,209	0	(4,780)	0	(4,780)	0	571,429	0	0	0	28,457	05/30/2010	3
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		06/30/2006	SCHEDULED REDEMPTION		13,750	13,750	13,750	0	0	0	0	0	0	13,750	0	0	0	160	03/31/2013	4FE
990507-9A-5	QUIZNOS (QCE LLC) 1ST LIEN TERM LOAN		05/08/2006	MORGAN STANLEY DEAN WITTER		1,003,750	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	3,750	3,750	3,344	05/05/2013	4Z
48250@-AA-2	QWEST/KDL HOLDINGS LLC 9.64% NTS		06/30/2006	Various		844,281	844,281	844,281	844,281	0	0	0	0	0	844,281	0	0	0	27,019	10/31/2007	4
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-GS-4	RAMP 2002-RS-1 MI1		06/02/2006	Various		7,430,975	7,451,993	7,449,807	7,450,841	0	300	0	300	0	7,451,141	0	(20,166)	(20,166)	88,360	01/25/2032	1FE
76110W-JY-3	RASC 2000-KS3 AI5		06/01/2006	SCHEDULED REDEMPTION		1,984,674	1,984,674	2,140,037	1,984,674	0	0	0	0	0	1,984,674	0	0	0	39,923	07/25/2031	1FE
76110W-KT-2	RASC 2000-KS5 AI6		06/01/2006	SCHEDULED REDEMPTION		341,570	341,570	362,438	344,271	0	(2,701)	0	(2,701)	0	341,570	0	0	0	5,511	12/25/2031	1FE
76110W-LL-8	RASC 2001-KS2 AI5		06/01/2006	SCHEDULED REDEMPTION		651,721	651,721	679,521	656,200	0	(4,479)	0	(4,479)	0	651,721	0	0	0	9,163	06/25/2031	1FE
76110W-NG-7	RASC 2002-KS2 AI5		06/01/2006	SCHEDULED REDEMPTION		1,268,374	1,268,374	1,268,368	1,268,371	0	3	0	3	0	1,268,374	0	0	0	18,557	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		06/01/2006	SCHEDULED REDEMPTION		237,052	237,052	240,273	239,470	0	(2,418)	0	(2,418)	0	237,052	0	0	0	2,946	07/25/2032	1FE
995142-9B-4	RBS ORECK TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		79,228	79,228	79,228	79,228	0	0	0	0	0	79,228	0	0	0	1,465	02/02/2012	4FE
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL		04/25/2006	SCHEDULED REDEMPTION		3,575	3,575	3,575	3,575	0	0	0	0	0	3,575	0	0	0	44	01/25/2036	1FE
760106-AP-9	RENTAL CAR FINANCE CORP.		04/25/2006	SCHEDULED REDEMPTION		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	2,734	04/25/2007	1FE
76113B-AR-0	RESIDENTIAL CAPITAL		05/12/2006	BEAR STEARNS SECURITIES CORP		24,597,750	25,000,000	24,928,000	0	0	689	0	689	0	24,928,689	0	(330,939)	(330,939)	135,417	04/17/2013	2FE
76113B-AE-9	RESIDENTIAL CAPITAL CORP.		04/11/2006	BARCLAYS BANK		1,540,815	1,500,000	1,490,775	1,491,283	0	30	0	30	0	1,491,313	0	49,502	49,502	30,651	06/30/2015	2FE
995626-9B-6	RESORTS INTERNATIONAL 1ST LIEN TERM LOAN		01/13/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	7,530	04/26/2012	1Z
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		05/01/2006	Various		8,142	8,142	7,764	7,791	0	351	0	351	0	8,142	0	0	0	190	09/01/2017	1FE
990388-9A-0	ROUSE CO TERM LOAN		05/05/2006	SCHEDULED REDEMPTION		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	179,278	08/24/2006	3FE
75405R-AA-1	RPRO 2005, G		06/20/2006	SCHEDULED REDEMPTION		454,132	454,132	454,132	454,132	0	0	0	0	0	454,132	0	0	0	6,186	03/23/2024	1FE
81375W-DP-8	SABR 2005-FR1, A2A		04/25/2006	SCHEDULED REDEMPTION		500,199	500,199	500,199	500,199	0	0	0	0	0	500,199	0	0	0	1,978	12/25/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
81375W-JR-8	SABR 2006-FR1, A-2A		06/26/2006	SCHEDULED REDEMPTION		2,246,149	2,246,149	2,246,149	2,246,149	0	0	0	0	0	2,246,149	0	0	0	24,509	11/25/2035	1FE
785778-HU-8	SACO 2005-WM1, A		06/26/2006	SCHEDULED REDEMPTION		3,180,483	3,180,483	3,180,483	3,180,483	0	0	0	0	0	3,180,483	0	0	0	36,157	08/25/2035	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		1,065,441	1,065,441	1,065,441	0	0	0	0	0	0	1,065,441	0	0	0	0	05/25/2036	1FE
786427-AC-8	SAFECO CAPTIAL TRUST I		04/01/2006	VARIOUS		1,095,982	1,095,982	1,095,982	1,095,982	0	0	0	0	0	1,095,982	0	0	0	0	07/15/2037	1Z
86359L-NA-3	SAMI 2005-AR6 2A1		06/26/2006	SCHEDULED REDEMPTION		4,436,643	4,436,643	4,435,256	4,435,369	0	1,274	0	1,274	0	4,436,643	0	0	0	54,421	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		04/15/2006	SCHEDULED REDEMPTION		88,281	88,281	88,281	88,184	0	98	0	98	0	88,281	0	0	0	1,936	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		04/15/2006	SCHEDULED REDEMPTION		17,656	17,656	17,656	17,656	0	0	0	0	0	17,656	0	0	0	313	07/15/2025	2
863579-TM-0	SARM 2005-14 A1		06/25/2006	SCHEDULED REDEMPTION		5,434,832	5,434,832	5,434,832	5,434,832	0	0	0	0	0	5,434,832	0	0	0	62,831	07/25/2035	1FE
86358R-ZP-5	SASC 2002-6 3A2		06/01/2006	SCHEDULED REDEMPTION		1,131,815	1,131,815	1,152,329	1,147,198	0	(15,383)	0	(15,383)	0	1,131,815	0	0	0	17,076	04/25/2032	1FE
86359A-4B-6	SASC 2003-30 1A5		05/25/2006	SALOMON SMITH BARNEY		11,593,838	12,182,000	12,117,283	11,671,355	0	8,595	0	8,595	0	11,679,950	0	(86,112)	(86,112)	167,503	10/25/2033	1FE
86359D-AG-2	SASCO 2005-S2, A1		06/26/2006	SCHEDULED REDEMPTION		4,848,839	4,848,839	4,848,839	4,848,839	0	0	0	0	0	4,848,839	0	0	0	51,529	06/25/2035	1FE
805564-SN-2	SAST 2005-3, A2A		05/25/2006	SCHEDULED REDEMPTION		1,961,669	1,961,669	1,961,669	1,961,669	0	0	0	0	0	1,961,669	0	0	0	16,107	11/25/2035	1FE
990002-9A-7	SEALY MATTRESS TERM LOAN (4/05)		06/23/2006	SCHEDULED REDEMPTION		44,158	44,158	44,158	44,158	0	0	0	0	0	44,158	0	0	0	0	04/06/2012	4FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		05/01/2006	SCHEDULED REDEMPTION		57,350	57,350	47,913	54,201	0	3,149	0	3,149	0	57,350	0	0	0	1,202	12/01/2018	1FE
244098-AA-7	SHELL OIL/DEER PARK REFINING LP		06/15/2006	SCHEDULED REDEMPTION		283,470	283,470	283,470	283,470	0	0	0	0	0	283,470	0	0	0	9,170	12/15/2008	1FE
83168L-AA-5	SHOME 2004-1, M1		06/26/2006	SCHEDULED REDEMPTION		444,380	444,380	444,380	444,380	0	0	0	0	0	444,380	0	0	0	6,242	07/25/2011	1FE
82668Q-AB-9	SIGNATURE 5, CLASS B1 FLTG RATE NOTE		04/27/2006	DISTRIBUTION		21,473	0	21,473	21,473	0	0	0	0	0	21,473	0	0	0	0	10/27/2012	2FE
82834#-AA-4	SILVERADO PREMIUM PROPERTIS (HANCOCK MEZ		04/30/2006	SCHEDULED REDEMPTION		181,301	181,301	159,350	159,709	0	21,592	0	21,592	0	181,301	0	0	0	4,986	12/31/2011	4
83001W-A#-1	SIX FLAGS THEME PARKS TERM LOAN B		06/30/2006	SCHEDULED REDEMPTION		10,186	10,186	10,173	10,173	0	13	0	13	0	10,186	0	0	0	0	06/30/2009	4FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		06/30/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	16	06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		06/01/2006	SCHEDULED REDEMPTION		886	886	912	904	0	(18)	0	(18)	0	886	0	0	0	19	10/25/2020	1FE
78442G-HP-4	SLMA 2003-8, A4		06/15/2006	SCHEDULED REDEMPTION		833,338	833,338	833,859	833,699	0	(361)	0	(361)	0	833,338	0	0	0	10,882	03/15/2019	1FE
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		04/03/2006	SCHEDULED REDEMPTION		22,155	22,155	22,204	22,203	0	(47)	0	(47)	0	22,155	0	0	0	6,403	11/01/2011	4FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		04/03/2006	SCHEDULED REDEMPTION		7,516	7,516	7,533	7,532	0	(16)	0	(16)	0	7,516	0	0	0	6,182	11/01/2011	4FE
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY		06/15/2006	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	5,857	12/01/2033	1FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY		04/21/2006	CITIGROUP GLOBAL MARKETS		11,300,000	11,300,000	11,300,000	11,300,000	0	0	0	0	0	11,300,000	0	0	0	42,011	12/01/2034	1FE
8447HB-AB-8	SOUTHTRUST BANK NA		05/17/2006	WARBURG DILLION READ LLC		3,103,680	3,000,000	3,273,330	3,124,947	0	(6,284)	0	(6,284)	0	3,118,664	0	(14,984)	(14,984)	109,083	11/15/2008	1FE
84546P-AA-7	SOUTHWSTN ENERGY		04/17/2006	LEHMAN BROTHERS INC		5,970,000	6,000,000	5,917,920	5,925,881	0	74	0	74	0	5,925,955	0	44,045	44,045	214,771	05/01/2027	3FE
84546P-AB-5	SOUTHWSTN ENERGY		04/17/2006	LEHMAN BROTHERS INC		10,835,000	11,000,000	10,995,997	11,167,989	0	(540)	0	(540)	0	11,167,449	0	(332,449)	(332,449)	444,675	10/02/2017	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		06/30/2006	SCHEDULED REDEMPTION		177,251	177,251	177,251	177,251	0	0	0	0	0	177,251	0	0	0	2,699	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		06/01/2006	SCHEDULED REDEMPTION		87,006	87,006	86,978	86,978	0	28	0	28	0	87,006	0	0	0	1,114	03/20/2021	1FE
852060-AT-9	SPRINT CAPITAL CORP.		04/26/2006	MERRILL LYNCH CAPITAL MARKETS		3,695,820	3,000,000	3,528,390	3,514,081	0	(577)	0	(577)	0	3,513,504	0	182,316	182,316	33,542	03/15/2032	2FE
990498-9A-7	STANDARD PACIFIC CORP. (NEW) B		04/26/2006	BANK OF AMERICA		2,002,500	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	2,500	2,500	0	05/05/2013	3FE
854624-AA-1	STANELY WORKS CAP TRST I		04/01/2006	VARIOUS		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	0	12/01/2045	1Z
09658*-9B-4	STATE TEACHERS RETIREMENT SYS. OF OHIO 2		05/22/2006	MATURED		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	501,600	05/22/2006	1FE
860342-D#-8	STEWART & STEVENSON SVS SER D		05/30/2006	MATURED		13,000,000	13,000,000	13,332,540	13,014,967	0	(14,967)	0	(14,967)	0	13,000,000	0	0	0	479,700	05/30/2006	2
990135-9A-5	SUNGARD DATA SYSTEMS INC. US TERM LOAN		06/30/2006	Various		1,058,731	1,047,481	1,047,481	1,047,481	0	0	0	0	0	1,047,481	0	11,250	11,250	18,542	02/11/2013	4FE
86787G-AG-7	SUNTRUST BANKS INC		05/08/2006	DEUTSCHE BANK SECURITIES		3,766,800	4,000,000	3,994,640	3,994,893	0	48	0	48	0	3,994,941	0	(228,141)	(228,141)	38,889	09/01/2015	1FE
868733-A*-7	SUREWEST COMMUNICATIONS SER B		05/22/2006	LIBRA		6,458,830	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(541,170)	(541,170)	76,498	03/13/2013	2
84751P-FR-5	SURF 2005-BC2, A2A		06/26/2006	SCHEDULED REDEMPTION		2,988,645	2,988,645	2,988,645	2,988,645	0	0	0	0	0	2,988,645	0	0	0	33,481	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
990258-9A-5	SWETT & CRAWFORD FIRST LIEN		06/30/2006	SCHEDULED REDEMPTION		5,000	5,000	5,049	5,049	0	(49)	0	(49)	0	5,000	0	0	0	0	11/16/2011	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
870700-AD-3	SWIFT & CO.		04/18/2006	DONALDSON, LUFKIN & JENRETTE SECURITIES		180,250	175,000	186,375	182,164	0	(147)	0	(147)	0	182,017	0	(1,767)	(1,767)	9,844	10/01/2009	4FE
990515-9A-8	TAMARACK RESORT LLC TERM B LOAN		06/30/2006	SCHEDULED REDEMPTION		5,250	5,250	5,250	0	0	0	0	0	0	5,250	0	0	0	0	05/19/2011	4Z
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		4,032	4,032	4,032	4,032	0	0	0	0	0	4,032	0	0	0	69	10/31/2012	4FE
879383-AA-5	TELEFONICA DEL PERU		06/15/2006	SCHEDULED REDEMPTION		130,952	130,952	130,936	130,942	0	11	0	11	0	130,952	0	0	0	4,898	12/15/2008	3FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS.		06/24/2006	SCHEDULED REDEMPTION		2,105,263	2,105,263	2,105,263	2,105,263	0	0	0	0	0	2,105,263	0	0	0	46,211	12/24/2013	1FE
87874*-AA-8	THE TECHS INDUSTRIES TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		23,417	23,417	23,417	23,417	0	0	0	0	0	23,417	0	0	0	0	01/14/2010	3
991928-9B-0	TI GROUP AUTOMOTIVE TERM C		06/30/2006	SCHEDULED REDEMPTION		6,799	13,598	6,799	6,646	0	153	0	153	0	6,799	0	0	0	136	06/30/2011	4FE
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST		06/01/2006	SCHEDULED REDEMPTION		1,158,202	1,158,202	1,157,840	1,158,140	0	62	0	62	0	1,158,202	0	0	0	14,141	01/15/2032	1FE
883145-AC-8	TMCL 2005-1A, A		06/15/2006	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,911	05/15/2020	1FE
885220-HQ-9	TMST 2005-2 A4		06/26/2006	SCHEDULED REDEMPTION		1,148,409	1,148,409	1,148,409	1,148,409	0	0	0	0	0	1,148,409	0	0	0	11,693	06/25/2035	1FE
881561-UX-0	TMTS 2005-10HE, A1A		06/26/2006	SCHEDULED REDEMPTION		2,648,545	2,648,545	2,647,231	2,647,694	0	851	0	851	0	2,648,545	0	0	0	30,543	06/25/2036	1FE
892332-AP-2	TOYOTA MOTOR CREDIT CORP.		05/11/2006	DEUTSCHE BANK SECURITIES		7,680,800	8,000,000	7,960,320	7,968,014	0	977	0	977	0	7,968,991	0	(288,191)	(288,191)	59,500	03/15/2010	1FE
87275@-AA-1	TPF CHESAPEAKE, LLC (PEPCO) 1ST LIEN TER		06/30/2006	SCHEDULED REDEMPTION		550,000	1,100,000	550,000	549,494	0	506	0	506	0	550,000	0	0	0	9,356	04/19/2012	2
87275@-AB-9	TPF CHESAPEAKE, LLC (PEPCO) 2ND LIEN TER		04/14/2006	SCHEDULED REDEMPTION		21,528	21,528	21,528	21,528	0	0	0	0	0	21,528	0	0	0	0	04/19/2012	3
87240#-9B-1	TRANSDIGM INC., TERM LOAN (4/04)		06/23/2006	Various		8,802,389	8,802,389	8,831,564	8,832,877	0	(30,488)	0	(30,488)	0	8,802,389	0	0	0	176,714	07/22/2010	4FE
990086-9A-0	TRAVELCENTERS OF AMERICA TERM LOAN (6/05		06/30/2006	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	285	12/01/2011	4FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTHORITY		06/21/2006	Various		10,700,000	10,700,000	10,700,000	10,700,000	0	0	0	0	0	10,700,000	0	0	0	120,370	06/01/2040	1FE
89676A-AJ-2	TRITON 2003-1, A		06/26/2006	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,019	11/26/2018	1FE
896880-BA-8	TRIZEC 2001-TZH, C3		04/10/2006	SCHEDULED REDEMPTION		2,273,176	2,273,176	2,273,206	2,273,182	0	(6)	0	(6)	0	2,273,176	0	0	0	24,709	03/15/2013	1FE
896880-BC-4	TRIZEC 2001-TZH, D3		04/10/2006	SCHEDULED REDEMPTION		6,436,722	6,436,722	6,544,539	6,472,009	0	(35,287)	0	(35,287)	0	6,436,722	0	0	0	70,813	03/15/2013	1FE
896880-BE-0	TRIZEC 2001-TZH, E3		04/10/2006	SCHEDULED REDEMPTION		2,291,951	2,291,951	2,292,043	2,291,970	0	(19)	0	(19)	0	2,291,951	0	0	0	27,706	03/15/2008	2FE
990412-9A-8	TRIZEC PROPERTIES, INC TERM LOAN		05/09/2006	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	13,340	05/02/2007	3Z
89655N-AA-8	TRL 2004-1		06/14/2006	SCHEDULED REDEMPTION		94,718	94,718	94,718	94,718	0	0	0	0	0	94,718	0	0	0	1,110	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		06/14/2006	SCHEDULED REDEMPTION		98,078	98,078	98,078	0	0	0	0	0	0	98,078	0	0	0	321	05/14/2036	1FE
89655V-AA-0	TRLT II 2003-1		06/12/2006	SCHEDULED REDEMPTION		86,748	86,748	86,748	86,748	0	0	0	0	0	86,748	0	0	0	815	10/12/2026	1FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS.		06/30/2006	SCHEDULED REDEMPTION		70,155	70,155	70,155	70,155	0	0	0	0	0	70,155	0	0	0	1,263	03/31/2021	2
91154G-9B-5	U S AIR INC PASS THRU SER 1990-A1		06/01/2006	Various		227,735	227,735	212,994	61,456	0	166,279	0	166,279	0	227,735	0	0	0	0	03/19/2005	2FE
668027-AT-2	U S WEST COMMUNICATION INC DEB NW BELL		04/11/2006	LEHMAN BROTHERS INC		5,670,000	6,000,000	5,533,560	5,585,532	0	238	0	238	0	5,585,770	0	84,230	84,230	214,417	05/01/2030	3FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		05/17/2006	Various		1,057	1,057	1,070	13	0	(13)	0	(13)	0	13	0	1,044	1,044	0	06/09/2007	5Z
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		06/29/2006	SCHEDULED REDEMPTION		3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	0	05/08/2013	4FE
906619-AW-1	UNION FINANCIAL SERVICES-1 INC.		06/08/2006	OPPENHEIMER & CO., INC		11,900,000	11,900,000	11,900,000	0	0	0	0	0	0	11,900,000	0	0	0	46,463	12/01/2032	1FE
907770-BG-5	UNION OIL CO OF CALIF.		05/23/2006	TENDER OFFER		10,277,784	10,450,000	10,506,218	10,490,825	0	(781)	0	(781)	0	10,490,044	0	(212,260)	(212,260)	340,089	10/01/2012	1FE
90777H-CL-6	UNION OIL CO OF CALIF.		05/23/2006	TENDER OFFER		511,215	500,000	536,613	515,978	0	(1,694)	0	(1,694)	0	514,284	0	(3,069)	(3,069)	10,515	10/15/2007	1FE
907770-BF-7	UNION OIL OF CALIFORNIA		06/29/2006	Various		17,942,030	17,000,000	18,191,000	17,580,648	0	(37,824)	0	(37,824)	0	17,542,824	0	399,206	399,206	615,767	06/15/2009	1FE
908594-A*-5	UNION TANK CAR SECD. NTS.		06/01/2006	SCHEDULED REDEMPTION		217,029	217,029	217,029	217,029	0	0	0	0	0	217,029	0	0	0	7,401	06/01/2016	1
904851-AA-0	UNIONBANCAL CORPORATION		05/08/2006	MERRILL LYNCH CAPITAL MARKETS		9,604,200	10,000,000	10,169,300	10,140,976	0	(1,665)	0	(1,665)	0	10,139,311	0	(535,111)	(535,111)	211,458	12/16/2013	1FE
91137*-9B-3	UNITED RENTALS (N.A.) TERM LOAN		06/28/2006	SCHEDULED REDEMPTION		9,624	9,624	9,643	9,643	0	(19)	0	(19)	0	9,624	0	0	0	172	02/14/2011	3FE
990302-9A-1	UNITED SUBCONTRACTORS, INC. FIRST LIEN T.		06/30/2006	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	372	12/27/2012	4FE
913017-BJ-7	UNITED TECHNOLOGIES CORP.		04/27/2006	J. P. MORGAN SECURITIES, INC		1,377,390	1,500,000	1,488,540	1,488,685	0	14	0	14	0	1,488,699	0	(111,309)	(111,309)	40,725	05/01/2035	1FE
995582-9B-1	UNIVERSAL CITY DEVELOPMENT TERM LOAN		04/18/2006	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	37,613	06/09/2011	3FE
995804-9B-9	UNIVERSAL COMPRESSION INC TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		14,988	14,988	15,104	15,105	0	(116)	0	(116)	0	14,988	0	0	0	0	02/15/2012	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)
913903-AL-4	UNIVERSAL HEALTH SVCS .426000% 06/23/202		06/05/2006	Various		4,164,158	7,250,000	4,354,328	3,441,229	0	(53,901)	0	(53,901)	0	3,977,508	0	186,650	186,650	13,978	06/23/2020	2FE
915072-AN-2	UNIVERSITY SUPPORT SERVICES 1993 A 3		05/20/2006	SCHEDULED REDEMPTION		92,612	92,612	93,020	92,612	0	0	0	0	0	92,612	0	0	0	905	08/20/2008	1FE
914906-AB-8	UNIVISION COMM		05/11/2006	WARBURG DILLION READ LLC		4,878,444	4,685,000	4,721,149	4,708,863	0	(466)	0	(466)	0	4,708,398	0	170,046	170,046	123,612	07/15/2011	2FE
91529Y-AC-0	UNUMPROVIDENT CORP		06/09/2006	TENDER OFFER		2,055,591	1,923,000	2,096,619	2,069,313	0	(4,913)	0	(4,913)	0	2,064,400	0	(8,809)	(8,809)	39,916	03/01/2011	3FE
91159H-GD-6	US BANCORP		04/25/2006	WACHOVIA SECURITIES		8,842,950	9,000,000	9,236,250	9,075,835	0	(4,007)	0	(4,007)	0	9,071,829	0	(228,879)	(228,879)	64,188	08/23/2007	1FE
995981-9B-5	US SHIPPING TERM B (11/04)		06/30/2006	SCHEDULED REDEMPTION		11,465	11,465	11,465	11,465	0	0	0	0	0	11,465	0	0	0	0	04/30/2010	3FE
921796-HN-1	VANDERBILT MORTGAGE AND FINANCE, INC		05/01/2006	SCHEDULED REDEMPTION		177,958	177,958	177,958	177,936	0	21	0	21	0	177,958	0	0	0	1,466	10/07/2017	1FE
921796-CA-4	VANDERBILT MTG AND FINANCE 97-A A-5		06/01/2006	SCHEDULED REDEMPTION		122,924	122,924	122,848	122,914	0	11	0	11	0	122,924	0	0	0	1,977	12/07/2028	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		06/01/2006	SCHEDULED REDEMPTION		469,224	469,224	433,632	449,655	0	19,569	0	19,569	0	469,224	0	0	0	8,158	05/15/2022	1
991999-9B-1	VERIFONE, INC. FIRST LIEN TERM B LOAN		06/30/2006	SCHEDULED REDEMPTION		4,865	4,865	4,894	4,895	0	(30)	0	(30)	0	4,865	0	0	0	0	06/30/2011	4FE
21083*-AW-6	VERIZON CALIFORNIA, INC 1ST MTG SER X		06/19/2006	PRINCIPAL PAYDOWN		30,000,016	30,000,000	30,000,000	29,371,560	0	8,999	0	8,999	0	29,380,558	0	619,457	619,457	10,462,300	10/01/2015	1
92428C-ED-2	VERMONT STUDENT ASSISTANCE		04/12/2006	GOLDMAN, SACHS & CO		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,092	12/15/2036	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE		04/13/2006	GOLDMAN, SACHS & CO		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	5,836	12/15/2038	1FE
92428C-EZ-3	VERMONT STUDENT ASSISTANCE		05/25/2006	OPPENHEIMER & CO., INC		3,200,000	3,200,000	3,200,000	0	0	0	0	0	0	3,200,000	0	0	0	12,102	12/15/2039	1FE
92428C-FA-7	VERMONT STUDENT ASSISTANCE		05/01/2006	OPPENHEIMER & CO., INC		10,950,000	10,950,000	10,950,000	0	0	0	0	0	0	10,950,000	0	0	0	40,318	12/15/2039	1FE
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		05/02/2006	PRINCIPAL PAYMENT		9,057	9,057	9,057	9,057	0	0	0	0	0	9,057	0	0	0	179	01/02/2024	1Z
92978A-AA-0	WACHOVIA CAPITAL TRUST I		04/01/2006	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	08/29/2049	1Z
931142-AG-8	WAL-MART STORES INC SECD SER B		06/29/2006	CALLED @ 100.00		1,271,000	1,271,000	1,271,000	1,271,000	0	0	0	0	0	1,271,000	0	0	0	55,606	12/29/2006	1FE
25414#-AA-1	WAL-MART/PUEBLO CO CTL 2018		06/01/2006	SCHEDULED REDEMPTION		85,798	85,798	101,094	99,505	0	(13,707)	0	(13,707)	0	85,798	0	0	0	1,341	09/01/2018	1
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		05/22/2006	Various		1,664,730	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	164,730	164,730	18,889	04/15/2023	1FE
92922F-ZG-6	WAMU 2004-AR12 A3		06/25/2006	SCHEDULED REDEMPTION		1,621,204	1,621,204	1,620,507	1,620,649	0	555	0	555	0	1,621,204	0	0	0	19,617	10/25/2044	1FE
92922F-RK-6	WAMU 2004-CB1 5A		06/01/2006	SCHEDULED REDEMPTION		915,990	915,990	909,979	910,887	0	5,103	0	5,103	0	915,990	0	0	0	9,453	06/25/2019	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		06/25/2006	SCHEDULED REDEMPTION		3,995,365	3,995,365	3,995,365	3,995,365	0	0	0	0	0	3,995,365	0	0	0	48,631	01/25/2045	1FE
93934W-AA-3	WASH MUTUAL PFD FDG DEL		04/01/2006	VARIOUS		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	0	03/29/2049	1Z
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		06/26/2006	SCHEDULED REDEMPTION		66,043	66,043	66,043	66,043	0	0	0	0	0	66,043	0	0	0	871	01/25/2040	1FE
040420-BF-7	WASHINGTON MUTUAL FIN		06/15/2006	MATURED		8,000,000	8,000,000	8,378,576	8,030,568	0	(30,568)	0	(30,568)	0	8,000,000	0	0	0	290,000	06/15/2006	1FE
929766-AD-5	WBCMT 2002-C1, A4		05/18/2006	MERRILL LYNCH CAPITAL MARKETS		20,643,750	20,000,000	21,011,718	20,999,388	0	(21,506)	0	(21,506)	0	20,977,883	0	(334,133)	(334,133)	286,408	04/15/2034	1FE
949746-JE-2	WELLS FARGO COMPANY		05/08/2006	BEAR STEARNS SECURITIES CORP		42,491,250	45,000,000	44,765,100	44,787,890	0	1,723	0	1,723	0	44,789,612	0	(2,298,362)	(2,298,362)	358,750	09/15/2016	1FE
94980G-BC-4	WFHET 2004-2 AII, 1B		06/26/2006	SCHEDULED REDEMPTION		2,608,686	2,608,686	2,608,686	2,608,686	0	0	0	0	0	2,608,686	0	0	0	31,987	02/25/2014	1FE
949832-AP-4	WFMBS 2005-14 2A1		06/01/2006	SCHEDULED REDEMPTION		108,979	108,979	107,072	107,095	0	1,884	0	1,884	0	108,979	0	0	0	1,473	12/25/2035	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		06/01/2006	SCHEDULED REDEMPTION		532,301	532,301	531,199	531,356	0	945	0	945	0	532,301	0	0	0	6,220	10/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		06/01/2006	SCHEDULED REDEMPTION		623,445	623,445	593,539	593,539	0	29,906	0	29,906	0	623,445	0	0	0	7,327	03/25/2036	1FE
991728-9B-4	WHEELING-PITTSBURG STEEL CORP TERM LOAN		04/03/2006	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	16,440	11/01/2008	1FE
977100-AM-8	WISCONSIN STATE GENERAL REVENUE		04/28/2006	CITIGROUP GLOBAL MARKETS		17,900,000	17,900,000	17,900,000	17,900,000	0	0	0	0	0	17,900,000	0	0	0	124,700	05/01/2032	1FE
939336-6F-5	WMALT 2005-4 CB11		05/25/2006	SALOMON SMITH BARNEY		7,342,526	7,615,000	7,726,845	7,238,287	0	7,082	0	7,082	0	7,245,368	0	97,158	97,158	104,706	06/25/2035	1FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		05/31/2006	SCHEDULED REDEMPTION		29,465	29,465	29,488	29,487	0	(22)	0	(22)	0	29,465	0	0	0	46,784	02/28/2011	4FE
981811-AB-8	WORTHINGTON INDS INC UNSEC SUB		05/15/2006	MATURED		5,000,000	5,000,000	4,990,650	4,999,843	0	157	0	157	0	5,000,000	0	0	0	178,125	05/15/2006	2FE
983024-AC-4	WYETH 2.390000% 01/15/2024		06/05/2006	EXCHANGE		9,134,214	9,000,000	9,230,444	9,141,274	0	(7,284)	0	(7,284)	0	9,133,990	0	224	224	149,416	01/15/2024	2FE
98412#-9A-2	XEROX CORP NEW TERM LOAN		04/06/2006	SCHEDULED REDEMPTION		7,000,000	12,000,000	6,949,094	6,967,122	0	32,878	0	32,878	0	7,000,000	0	0	0	7,700	09/30/2008	3FE
98876X-AA-0	ZFS FINANCE USA TRUST I		04/01/2006	VARIOUS		9,990,005	9,990,005	9,990,005	9,990,005	0	0	0	0	0	9,990,005	0	0	0	0	12/15/2065	1Z
98876Y-AA-8	ZFS FINANCE USA TRUST II		04/01/2006	VARIOUS		20,153,339	20,153,339	20,153,339	20,153,339	0	0	0	0	0	20,153,339	0	0	0	0	12/15/2065	1Z
008916-AF-5	AGRIUM INC 6.86% SERIES B SR NTS	F	06/19/2006	PRINCIPAL PAYDOWN		1,200,000	1,200,000	1,249,920	1,221,679	0	(3,676)	0	(3,676)	0	1,218,003	0	(18,003)	(18,003)	204,152	12/29/2007	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
008916-AE-8	AGRIUM INC 7.06% SERIES A SR NTS	F	06/19/2006	PRINCIPAL PAYDOWN		4,999,960	4,999,960	5,240,508	5,139,395	0	(10,392)	0	(10,392)	0	5,129,003	0	(129,041)	(129,041)	331,972	12/29/2010	2
995303-9B-2	ALLIANCE ATLANTIS COMM. TERM B	F	06/30/2006	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	123	12/20/2011	3FE
990500-9A-0	CINRAM INTERNATIONAL INC. TERM LOAN	F	05/12/2006	CREDIT SUISSE FIRST BOSTON		1,997,500	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(2,500)	(2,500)	3,748	05/05/2011	4FE
991534-9A-8	CINRAM INTERNATIONAL TERM LOAN D	F	05/05/2006	SCHEDULED REDEMPTION		2,750,933	2,750,933	2,769,430	2,767,763	0	(16,830)	0	(16,830)	0	2,750,933	0	0	0	34,142	09/30/2009	3FE
991637-9B-7	COUCHE-TARD US TERM LOAN	F	05/01/2006	SCHEDULED REDEMPTION		12,245	12,245	12,356	12,360	0	(116)	0	(116)	0	12,245	0	0	0	9	12/17/2010	3FE
292505-AD-6	ENCANA CORP	F	05/08/2006	LEHMAN BROTHERS INC		2,021,540	2,000,000	1,982,460	1,982,793	0	24	0	24	0	1,982,817	0	38,723	38,723	31,056	08/15/2034	2FE
453258-AT-2	INCO LTD 1.094300% 03/14/2023	F	06/02/2006	JEFFERIES & COMPANY, INC		632,895	300,000	384,927	354,541	0	(3,023)	0	(3,023)	0	351,518	0	281,377	281,377	583	03/14/2023	2FE
991101-9B-4	JEAN COUTU GROUP TERM B	F	05/31/2006	SCHEDULED REDEMPTION		577,039	577,039	580,509	580,549	0	(3,510)	0	(3,510)	0	577,039	0	0	0	365	07/30/2011	4FE
990407-9A-8	MEG ENERGY CORP. DELAYED DRAW TERM LOAN	F	04/17/2006	LEHMAN BROTHERS INC		1,251,563	1,250,000	1,250,000	0	0	0	0	0	0	1,250,000	0	1,563	1,563	0	04/03/2013	3FE
990407-9B-6	MEG ENERGY CORP. TERM LOAN	F	04/17/2006	LEHMAN BROTHERS INC		1,262,500	1,250,000	1,250,000	0	0	0	0	0	0	1,250,000	0	12,500	12,500	0	04/03/2013	3FE
66977T-AC-0	NOVA CHEMICALS LTD	F	04/19/2006	LEHMAN BROTHERS INC		1,653,750	1,750,000	1,811,250	1,802,651	0	(365)	0	(365)	0	1,802,286	0	(148,536)	(148,536)	14,930	09/15/2025	3FE
Q0832*-AA-4	AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) S	F	04/07/2006	DEUTSCHE BANK SECURITIES		38,673,000	40,000,000	40,000,000	38,352,000	0	4,640	0	4,640	0	38,356,640	0	316,360	316,360	712,000	05/13/2011	1FE
12479B-AA-0	COMMONWEALTH BANK AUST	F	05/22/2006	BARCLAYS BANK		3,905,440	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(94,560)	(94,560)	46,853	03/29/2049	1FE
81751T-AA-5	MEDALLION 2001-1G CLASS A1	F	05/18/2006	SCHEDULED REDEMPTION		75,672	75,672	75,672	75,672	0	0	0	0	0	75,672	0	0	0	896	08/18/2032	1FE
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS	F	05/16/2006	LEHMAN BROTHERS INC		4,986,700	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(13,300)	(13,300)	192,004	10/07/2018	2FE
980888-A@-0	WOOLWORTHS LTD SER A SR NTS	F	04/28/2006	LEHMAN BROTHERS INC		7,266,643	7,872,340	7,872,340	8,129,431	0	(2,157)	0	(2,157)	0	8,127,274	0	(860,632)	(860,632)	209,129	04/26/2015	1FE
980888-A#-8	WOOLWORTHS LTD SER B SR NTS	F	04/28/2006	LEHMAN BROTHERS INC		21,436,698	23,617,021	23,617,021	23,617,021	0	0	0	0	0	23,617,021	0	(2,180,323)	(2,180,323)	639,785	04/26/2017	1FE
980888-B*-1	WOOLWORTHS LTD SER C SR NTS	F	04/28/2006	LEHMAN BROTHERS INC		4,945,743	5,510,638	5,510,638	5,510,638	0	0	0	0	0	5,510,638	0	(564,896)	(564,896)	156,516	04/26/2020	1FE
G6684#-AA-7	OMV (UK) LTD SER A GTD NTS	F	04/06/2006	LIBRA		4,741,150	5,000,000	5,000,000	4,751,240	0	388	0	388	0	4,751,628	0	(10,478)	(10,478)	65,038	06/27/2013	2
G6684#-AB-5	OMV (UK) LTD SER B GTD SR NTS	F	04/06/2006	LIBRA		20,778,120	22,000,000	22,000,000	20,727,113	0	1,459	0	1,459	0	20,728,572	0	49,548	49,548	295,240	06/27/2015	2
10600P-AA-5	BRAMER 2003-1	F	06/15/2006	SCHEDULED REDEMPTION		402,526	402,526	402,526	402,526	0	0	0	0	0	402,526	0	0	0	5,948	06/15/2011	2FE
86210M-AA-4	STORA ENSO OYJ	F	04/13/2006	EXCHANGE		11,741,348	11,000,000	12,171,240	11,755,709	0	(4,203)	0	(4,203)	0	11,751,506	0	(10,158)	(10,158)	333,509	05/15/2011	2FE
86210M-AB-2	STORA ENSO OYJ	F	04/13/2006	DIRECT		770	770	770	0	0	0	0	0	0	770	0	0	0	0	04/15/2016	2FE
05565A-AA-1	BNP PARIBAS	F	06/01/2006	LEHMAN BROTHERS INC		6,022,640	6,500,000	6,340,150	6,340,572	0	61	0	61	0	6,340,632	0	(317,992)	(317,992)	116,757	06/29/2049	1FE
83364W-AF-2	SOCIETE GENERALE-NY	F	06/01/2006	MATURED		3,000,000	3,000,000	2,948,768	2,998,229	0	1,771	0	1,771	0	3,000,000	0	0	0	111,000	06/01/2006	1FE
233835-AT-4	DAIMLERCHRYSLER NA HLDG	F	06/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,728,825	4,500,000	4,707,015	4,644,874	0	(4,133)	0	(4,133)	0	4,640,741	0	88,084	88,084	134,138	01/15/2012	2FE
233835-AZ-0	DAIMLERCHRYSLER NA HLDG	F	06/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,887,170	3,000,000	2,991,390	2,992,645	0	310	0	310	0	2,992,955	0	(105,785)	(105,785)	71,906	06/15/2010	2FE
88164M-AB-4	TEVA PHARMACEUT FIN BV .375000% 11/15/20	F	05/08/2006	LEHMAN BROTHERS INC		1,001,300	500,000	717,500	577,036	0	(5,701)	0	(5,701)	0	571,334	0	429,966	429,966	917	11/15/2022	2FE
87927V-AE-8	TELECOM ITALIA CAPITAL	F	06/07/2006	SALOMON SMITH BARNEY		14,049,450	15,000,000	14,940,600	14,826,503	0	3,647	0	3,647	0	14,830,150	0	(780,700)	(780,700)	452,813	11/15/2013	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL	F	05/31/2006	WARBURG DILLION READ LLC		4,587,490	5,000,000	4,831,220	4,833,177	0	2,260	0	2,260	0	4,835,437	0	(247,947)	(247,947)	168,510	10/01/2015	2FE
87927V-AK-4	TELECOM ITALIA SPA	F	04/07/2006	WARBURG DILLION READ LLC		376,468	400,000	398,928	399,207	0	6	0	6	0	399,213	0	(22,745)	(22,745)	3,867	01/15/2010	2FE
606859-AA-4	MIZUHO CAP INV 1 LTD	F	05/17/2006	GOLDMAN, SACHS & CO		3,843,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(156,600)	(156,600)	51,259	12/31/2049	2FE
44921R-AA-2	MIZUHO PREFERRED CAPITAL	F	05/10/2006	DEUTSCHE BANK SECURITIES		15,468,958	14,611,000	15,812,024	15,531,945	0	(46,991)	0	(46,991)	0	15,484,954	0	(15,996)	(15,996)	481,615	12/29/2049	2FE
G63255-AA-4	MUFG CAPITAL FIN 1 LTD	F	05/23/2006	MORGAN STANLEY DEAN WITTER		1,954,560	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(45,440)	(45,440)	24,326	07/29/2049	2FE
87406D-B@-6	TAKEFUJI CORP SENIOR LOAN	F	05/08/2006	MATURED		3,000,000	3,000,000	3,000,000	3,000,446	0	(446)	0	(446)	0	3,000,000	0	0	0	107,045	05/08/2006	2
87406D-A#-5	TAKEFUJI SENIOR LOAN	F	05/31/2006	SCHEDULED REDEMPTION		1,111,111	1,111,111	1,113,379	1,116,317	0	(5,206)	0	(5,206)	0	1,111,111	0	0	0	41,667	05/31/2010	2
990285-9A-8	AVAGO TECHNOLOGIES TERM B-1	F	04/03/2006	SCHEDULED REDEMPTION		205,526	205,526	205,526	205,526	0	0	0	0	0	205,526	0	0	0	1,343	12/01/2012	4FE
70687W-AC-6	PENERBANGAN MALAYSIA BD	F	05/22/2006	MERRILL LYNCH CAPITAL MARKETS		3,892,520	4,000,000	3,997,520	3,997,522	0	28	0	28	0	3,997,550	0	(105,030)	(105,030)	43,125	03/15/2016	1FE
Y68851-AK-3	PETROLIAM NASIONAL BERHD	F	06/07/2006	Various		12,774,780	11,000,000	12,931,170	3,724,968	0	(6,455)	0	(6,455)	0	12,922,273	0	(147,493)	(147,493)	229,174	10/15/2026	1FE
44978N-AA-3	ING CAP FNDG III		04/01/2006	VARIOUS		32,612,855	32,612,855	32,612,855	32,612,855	0	0	0	0	0	32,612,855	0	0	0	0	12/29/2049	1Z
456837-AC-7	ING GROEP NV	F	04/01/2006	VARIOUS		33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	33,000,000	0	0	0	0	12/29/2049	1Z
90321@-9C-7	UPC FINANCING TERM H2	F	05/15/2006	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	107,108	09/30/2012	4FE
806857-AA-6	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	05/01/2006	CITIGROUP GLOBAL MARKETS		5,252,053	2,950,000	2,769,383	2,787,083	0	694	0	694	0	2,787,777	0	2,464,276	2,464,276	26,642	06/01/2023	1FE
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	05/10/2006	Various		2,190,384	1,200,000	1,363,130	1,339,861	0	(3,589)	0	(3,589)	0	1,336,272	0	854,111	854,111	11,085	06/01/2023	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)
85772*-AB-3	STATOIL SERIES A	F	04/15/2006	SCHEDULED REDEMPTION		3,571,429	3,571,429	4,152,500	3,791,659	0	(220,231)	0	(220,231)	0	3,571,429	0	0	0	170,714	04/15/2008	1
984851-AA-3	YARA INTERNATIONAL ASA	F	06/01/2006	J. P. MORGAN SECURITIES, INC		4,655,800	5,000,000	5,074,500	5,067,572	0	(1,117)	0	(1,117)	0	5,066,455	0	(410,655)	(410,655)	124,688	12/15/2014	2FE
233048-AA-5	DBS BANK LTD/SINGAPORE	F	06/07/2006	MORGAN STANLEY DEAN WITTER		13,892,100	15,000,000	14,955,000	14,958,110	0	426	0	426	0	14,958,536	0	(1,066,436)	(1,066,436)	431,250	11/15/2019	1FE
91530B-20-2	UNITED OVERSEAS BANK LTD.	F	05/25/2006	Various		10,946,255	11,500,000	11,478,800	11,196,870	0	244	0	244	0	11,197,114	0	(250,859)	(250,859)	139,507	12/29/2049	1FE
302154-AL-3	EXPORT-IMPORT BK KOREA	F	06/26/2006	DEUTSCHE BANK SECURITIES		4,778,500	5,000,000	4,980,600	4,984,279	0	893	0	893	0	4,985,172	0	(206,672)	(206,672)	66,163	03/16/2010	1FE
30215E-AA-5	EXPORT-IMPORT BK KOREA	F	04/07/2006	MERRILL LYNCH CAPITAL MARKETS		4,823,650	5,000,000	4,975,000	4,883,361	0	1,168	0	1,168	0	4,884,529	0	(60,879)	(60,879)	35,521	02/10/2009	1FE
G7330#-AD-7	CEMEX ESPANA / RMC GROUP SER A SR NTS	F	05/05/2006	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,867,600	5,556,556	0	(9,825)	0	(9,825)	0	5,546,731	0	(546,731)	(546,731)	764,224	11/30/2010	2
G7330#-AE-5	CEMEX ESPANA / RMC GROUP SER B SR NTS	F	05/05/2006	PRINCIPAL PAYDOWN		30,000,000	30,000,000	30,058,254	29,979,880	0	212	0	212	0	29,980,091	0	19,911	19,911	5,951,603	11/30/2012	2
802813-AF-2	SANTANDER FIN	F	04/01/2006	MATURED		2,000,000	2,000,000	1,978,820	2,000,000	0	0	0	0	0	2,000,000	0	0	0	70,000	04/01/2006	1FE
879385-AC-6	TELEFONICA EUROP	F	06/20/2006	Various		35,628,750	33,500,000	37,171,485	36,624,986	0	(130,615)	0	(130,615)	0	36,494,371	0	(865,621)	(865,621)	651,646	09/15/2010	2FE
830505-AM-5	SKANDINAVISKA ENSKILDA		04/01/2006	VARIOUS		52,430,885	52,430,885	52,430,885	52,430,885	0	0	0	0	0	52,430,885	0	0	0	0	04/01/2006	1Z
89222@-AA-1	ABB LTD. 6.64% SR SECD NTS, DUE 2016	F	06/30/2006	SCHEDULED REDEMPTION		96,946	96,946	96,946	96,946	0	0	0	0	0	96,946	0	0	0	1,609	12/30/2016	3
12634K-AF-1	CS FIRST BOSTON 144A	F	05/15/2006	MATURED		2,000,000	2,000,000	2,027,180	2,000,840	0	(840)	0	(840)	0	2,000,000	0	0	0	77,500	05/15/2006	1FE
42771*-AB-5	HERO GROUP 3.92% SR NTS	F	05/31/2006	DEUTSCHE BANK SECURITIES		32,574,000	30,000,000	30,051,151	30,026,164	0	(2,206)	0	(2,206)	0	30,023,958	0	2,550,042	2,550,042	382,200	08/18/2010	2
33632*-JL-2	BAE SYSTEMS/JACO SECD NTS SER. 32-91-1	F	04/05/2006	MATURED		384,916	384,916	416,802	385,189	0	(273)	0	(273)	0	384,916	0	0	0	18,130	04/05/2006	2
33632*-JM-0	BAE SYSTEMS/JACO SECD. NTS SER. 32-91-2	F	04/05/2006	MATURED		384,916	384,916	416,802	385,189	0	(273)	0	(273)	0	384,916	0	0	0	18,130	04/05/2006	2
33632*-JS-7	BAE SYSTEMS/JACO SECD. NTS SER. 32-91-3	F	06/27/2006	MATURED		1,075,377	1,075,377	1,176,032	1,092,199	0	(16,822)	0	(16,822)	0	1,075,377	0	0	0	52,317	06/27/2006	2
06738C-82-8	BARCLAYS BANK PLC	F	04/01/2006	VARIOUS		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	0	12/29/2049	1Z
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	06/03/2006	SCHEDULED REDEMPTION		755,968	755,968	753,697	752,007	0	3,962	0	3,962	0	755,968	0	0	0	14,288	12/03/2010	1
387413-AD-9	GRAN 2001-1, 1C	F	04/20/2006	SCHEDULED REDEMPTION		296,295	296,295	302,302	298,843	0	(2,548)	0	(2,548)	0	296,295	0	0	0	4,445	01/20/2041	1FE
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
42205M-AA-4	HBOS PLC	F	04/18/2006	GREENWICH CAPITAL MARKETS, INC		4,732,400	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(267,600)	(267,600)	166,088	09/29/2049	1FE
479142-A*-2	JOHNSON MATTHEY PLC ST NTS	F	04/01/2006	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	318,000	04/01/2006	1
58489P-AF-9	MEDINAH TRUST SERIES F/MIDLAND BANK 3	F	06/17/2006	Various		773,785	773,785	773,785	155,233	0	571,163	0	571,163	0	726,396	0	47,389	47,389	0	12/21/2006	1
597433-AE-1	MIDLAND BK LTD UNSEC SUB	F	06/15/2006	MATURED		5,000,000	5,000,000	4,984,600	4,999,557	0	443	0	443	0	5,000,000	0	0	0	190,625	06/15/2006	1FE
74927Q-AA-5	RBS CAPITAL TRUST III	F	04/01/2006	VARIOUS		31,588,898	20,862,500	31,588,898	31,588,898	0	0	0	0	0	31,588,898	0	0	0	0	09/29/2049	1Z
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	06/12/2006	SCHEDULED REDEMPTION		235,479	235,479	249,966	243,508	0	(8,030)	0	(8,030)	0	235,479	0	0	0	4,609	05/12/2010	2
G7734#-AB-3	SSL INTERNATIONAL SERIES A SR NTS	F	05/03/2006	SCHEDULED REDEMPTION		457,698	457,698	494,954	472,591	0	(14,893)	0	(14,893)	0	457,698	0	0	0	18,354	11/03/2009	3
92857T-AG-2	VODAFONE AIRTOUCH	F	06/22/2006	J. P. MORGAN SECURITIES, INC		5,274,650	5,000,000	5,995,150	5,599,705	0	(34,189)	0	(34,189)	0	5,565,516	0	(290,866)	(290,866)	142,083	02/15/2010	1FE
4599999 - Bonds - Industrial and Miscellaneous						3,184,914,006	3,202,996,173	3,219,198,092	2,978,842,259	127,800	(479,052)	1,427	(352,679)	0	3,199,063,539	0	(14,149,529)	(14,149,529)	64,401,997	XXX	XXX
6099997 - Bonds - Part 4						4,339,635,007	4,407,153,236	4,401,598,107	4,066,931,386	127,800	(690,323)	1,427	(563,950)	0	4,378,348,347	0	(38,713,337)	(38,713,337)	80,775,082	XXX	XXX
6099999 - Total - Bonds						4,339,635,007	4,407,153,236	4,401,598,107	4,066,931,386	127,800	(690,323)	1,427	(563,950)	0	4,378,348,347	0	(38,713,337)	(38,713,337)	80,775,082	XXX	XXX
69349H-20-6	PNM RESOURCES INC		06/15/2006	CITIGROUP GLOBAL MARKETS	12,500.000	605,099	0.00	614,466	615,794	0	908	0	908	0	616,702	0	(11,603)	(11,603)	10,548		RP2LFE
6199999 - Preferred Stocks - Public Utilities						605,099	XXX	614,466	615,794	0	908	0	908	0	616,702	0	(11,603)	(11,603)	10,548	XXX	XXX
524908-56-3	LEHMAN BROTHERS HOLDINGS		04/01/2006	VARIOUS	70,000.000	1,791,451	0.00	1,791,451	1,791,451	0	0	0	0	0	1,791,451	0	0	0	0		P1UZ
939322-84-8	WASHINGTON MUT CAP TR I		06/05/2006	THOMAS WEISEL PARTNERS	15,000.000	854,194	0.00	810,350	810,887	0	(123)	0	(123)	0	810,764	0	43,430	43,430	10,078		RP2LFE
349573-AA-3	FORTIS INSURANCE NV	F	05/23/2006	JEFFERIES & COMPANY, INC.	500.000	647,168	0.00	500,000	500,000	0	0	0	0	0	500,000	0	147,168	147,168	9,688		RP1LFE
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies						3,292,813	XXX	3,101,801	3,102,338	0	(123)	0	(123)	0	3,102,215	0	190,598	190,598	19,766	XXX	XXX
38143V-AA-7	GOLDMAN SACHS GROUP INC.		04/11/2006	BANK OF AMERICA	3,000,000.000	2,926,620	0.00	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(73,380)	(73,380)	32,783		RP1L
456837-AC-7	ING GROEP NV	F	04/01/2006	BARCLAYS BANK	3,000,000.000	2,868,840	0.00	3,000,000	0	0	0	0	0	0	3,000,000	0	(131,160)	(131,160)	80,369		
749768-AA-5	RABOBANK CAPITAL FUND II	F	06/19/2006	MERRILL LYNCH CAPITAL MARKETS	10,000,000.000	9,390,600	0.00	9,817,700	9,817,788	0	237	0	237	0	9,818,025	0	(427,425)	(427,425)	251,311		P1U
6399999 - Preferred Stocks - Industrial and Miscellaneous						15,186,060	XXX	15,817,700	12,817,788	0	237	0	237	0	15,818,025	0	(631,965)	(631,965)	364,462	XXX	XXX
6599997 - Preferred Stocks - Part 4						19,083,971	XXX	19,533,967	16,535,920	0	1,022	0	1,022	0	19,536,942	0	(452,971)	(452,971)	394,775	XXX	XXX
6599999 - Total - Preferred Stocks						19,083,971	XXX	19,533,967	16,535,920	0	1,022	0	1,022	0	19,536,942	0	(452,971)	(452,971)	394,775	XXX	XXX
26441C-10-5	DUKE ENERGY CORP		06/29/2006	Various	101,000.000	2,875,970		2,937,080	0	0	0	0	0	0	2,937,080	0	(61,110)	(61,110)	31,310		L
6699999 - Common Stocks - Public Utilities						2,875,970	XXX	2,937,080	0	0	0	0	0	0	2,937,080	0	(61,110)	(61,110)	31,310	XXX	XXX
060505-10-4	BANK OF AMERICA COR		04/25/2006	DISTRIBUTION	0.000	183		0	0	0	0	0	0	0	0	0	183	183	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)
354613-10-1	FRANKLIN RESOURCES		06/02/2006	Various	24,165.460	2,189,545		1,620,374	0	0	0	0	0	0	1,620,374	0	569,171	569,171	0		L
902973-30-4	U.S. BANCORP		06/15/2006	LAZARD FRERES & COMPANY	15,000.000	463,766		479,004	0	0	0	0	0	0	479,004	0	(15,238)	(15,238)	0		L
6799999 - Common Stocks - Banks, Trust and Insurance Companies						2,653,495	XXX	2,099,378	0	0	0	0	0	0	2,099,378	0	554,117	554,117	0	XXX	XXX
018490-10-2	ALLERGAN INC		05/16/2006	Various	33,400.000	3,187,742		3,312,612	0	0	0	0	0	0	3,312,612	0	(124,870)	(124,870)	0		L
999999-AA-3	ASLAN REALTY PARTNERS III C/S		04/01/2006	DIRECT	0.000	0		0	0	(1,405)	0	0	(1,405)	0	0	0	0	0	0		A
200336-10-5	COMDISCO, INC		06/07/2006	DISTRIBUTION	0.000	7,319		0	0	0	0	0	0	0	0	0	7,319	7,319	0		U
854624-AA-1	STANLEY WORKS CAP TRST I		06/06/2006	J. P. MORGAN SECURITIES, INC	5,000,000.000	4,600,000		5,000,000	0	0	0	0	0	0	5,000,000	0	(400,000)	(400,000)	161,485		U
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/23/2006	LAZARD FRERES & COMPANY	53,200.000	2,583,566		2,742,992	0	0	0	0	0	0	2,742,992	0	(159,426)	(159,426)	0		L
911905-50-3	US AIRWAYS GROUP INC, CLASS A		05/16/2006	WRITE OFF OF INVESTMENT	12,550.000	0		0	0	0	0	0	0	0	0	0	0	0	0		U
06738C-82-8	BARCLAYS BANK PLC	F	05/23/2006	BARCLAYS BANK	5,000,000.000	4,509,415		5,000,000	0	0	0	0	0	0	5,000,000	0	(490,585)	(490,585)	139,773		U
74927Q-AA-5	RBS CAPITAL TRUST III	F	06/14/2006	Various	20,750,000.000	19,763,063		20,344,490	0	0	126	0	126	0	20,344,729	0	(581,667)	(581,667)	111,809		L
6899999 - Common Stocks - Industrial and Miscellaneous						34,651,105	XXX	36,400,094	0	(1,405)	126	0	(1,280)	0	36,400,333	0	(1,749,229)	(1,749,229)	413,067	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		06/27/2006	DIRECT	50,233,870.180	50,233,870		50,233,870	45,673	0	0	0	0	0	50,233,870	0	0	0	84,403		L
7199999 - Common Stocks - Money Market Mutual Funds						50,233,870	XXX	50,233,870	45,673	0	0	0	0	0	50,233,870	0	0	0	84,403	XXX	XXX
7299997 - Common Stocks - Part 4						90,414,439	XXX	91,670,422	45,673	(1,405)	126	0	(1,280)	0	91,670,661	0	(1,256,222)	(1,256,222)	528,781	XXX	XXX
7299999 - Total - Common Stocks						90,414,439	XXX	91,670,422	45,673	(1,405)	126	0	(1,280)	0	91,670,661	0	(1,256,222)	(1,256,222)	528,781	XXX	XXX
7399999 - Total - Preferred and Common Stocks						109,498,411	XXX	111,204,389	16,581,593	(1,405)	1,147	0	(258)	0	111,207,603	0	(1,709,193)	(1,709,193)	923,556	XXX	XXX
7499999 Totals						4,449,133,418	XXX	4,512,802,496	4,083,512,979	126,394	(689,176)	1,427	(564,208)	0	4,489,555,951	0	(40,422,529)	(40,422,529)	81,698,638	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P 500 INDEX OPTIONS	200	12/15/2006	1,200	11/30/2005	CBOE	2,451,600	2,171,000		2,171,000	2,171,000	(280,600)	0	(280,600)
S&P 500 INDEX OPTIONS	1,020	12/15/2006	1,250	09/09/2005	CBOE	10,673,960	7,247,100		7,247,100	7,247,100	(3,426,860)	0	(3,426,860)
S&P 500 INDEX OPTIONS	675	12/15/2006	1,225	11/04/2005	CBOE	6,633,025	6,017,625		6,017,625	6,017,625	(615,400)	0	(615,400)
S&P 500 INDEX OPTIONS	600	12/15/2006	1,300	04/04/2006	CBOE	4,228,800	2,379,000		2,379,000	2,379,000	(1,849,800)	0	(1,849,800)
OPTIONS ON S&P 500 INDEX FUTURES	125	09/15/2006	1,225	10/06/2005	CME	3,295,063	2,106,250		2,106,250	2,106,250	(1,188,813)	0	(1,188,813)
S&P 500 INDEX OPTIONS	2,025	09/15/2006	1,225	12/01/2005	CBOE	17,974,075	13,678,875		13,678,875	13,678,875	(4,295,200)	0	(4,295,200)
S&P 500 INDEX OPTIONS	300	09/15/2006	1,200	10/28/2005	CBOE	2,234,900	2,650,500		2,650,500	2,650,500	415,600	0	415,600
S&P 500 INDEX OPTIONS	825	12/15/2006	1,275	06/29/2006	CBOE	6,456,975	4,483,875		4,483,875	4,483,875	(1,973,100)	0	(1,973,100)
S&P 500 INDEX OPTIONS	1,450	06/15/2007	1,275	06/30/2006	CBOE	15,288,350	13,129,750		13,129,750	13,129,750	(2,158,600)	0	(2,158,600)
OPTIONS ON S&P 500 INDEX FUTURES	150	09/15/2006	1,275	02/13/2006	CME	2,224,350	1,177,500		1,177,500	1,177,500	(1,046,850)	0	(1,046,850)
S&P 500 INDEX OPTIONS	1,150	06/15/2007	1,250	06/28/2006	CBOE	11,771,450	12,276,250		12,276,250	12,276,250	504,800	0	504,800
S&P 500 INDEX OPTIONS	1,000	06/15/2007	1,300	05/24/2006	CBOE	9,749,500	7,555,000		7,555,000	7,555,000	(2,194,500)	0	(2,194,500)
S&P500 CLIQUET 03/2007 CALL	176,567	03/15/2007	S&P 500	03/15/2006	DEUTSCHE BANK	6,727	2,909		2,909	2,909	(3,818)	0	(3,818)
S&P500 CLIQUET 03/2007 CALL	103,524	03/15/2007	S&P 500	03/15/2006	DEUTSCHE BANK	3,427	1,364		1,364	1,364	(2,063)	0	(2,063)
S&P 500 INDEX OPTIONS	2,025	03/16/2007	1,300	06/02/2006	CBOE	16,814,325	11,876,625		11,876,625	11,876,625	(4,937,700)	0	(4,937,700)
S&P500 CLIQUET 03/2007 CALL	103,000	03/15/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	3,224	1,445		1,445	1,445	(1,779)	0	(1,779)
S&P500 CLIQUET 03/2007 CALL	120,000	03/22/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	4,536	1,537		1,537	1,537	(2,999)	0	(2,999)
S&P500 CLIQUET 03/2007 CALL	208,640	03/22/2007	S&P 500	04/25/2006	CREDIT SUISSE FB	7,310	2,357		2,357	2,357	(4,953)	0	(4,953)
S&P500 CLIQUET 03/2007 CALL	134,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	5,347	2,502		2,502	2,502	(2,845)	0	(2,845)
S&P500 CLIQUET 03/2007 CALL	200,000	03/29/2007	S&P 500	04/05/2006	CREDIT SUISSE FB	8,348	3,582		3,582	3,582	(4,766)	0	(4,766)
S&P500 CLIQUET 03/2007 CALL	122,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	4,307	1,993		1,993	1,993	(2,314)	0	(2,314)
S&P500 CLIQUET 03/2007 CALL	31,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	1,045	481		481	481	(563)	0	(563)
S&P500 CLIQUET 04/2007 CALL	26,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	1,017	380		380	380	(637)	0	(637)
S&P500 CLIQUET 04/2007 CALL	100,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	4,320	1,688		1,688	1,688	(2,632)	0	(2,632)
S&P500 CLIQUET 04/2007 CALL	116,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	4,373	1,603		1,603	1,603	(2,770)	0	(2,770)
S&P500 CLIQUET 04/2007 CALL	88,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	3,687	1,420		1,420	1,420	(2,267)	0	(2,267)
S&P 500 INDEX OPTIONS	1,600	03/16/2007	1,275	06/14/2006	CBOE	16,114,800	11,784,000		11,784,000	11,784,000	(4,330,800)	0	(4,330,800)
S&P500 CLIQUET 04/2007 CALL	203,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	7,775	3,682		3,682	3,682	(4,093)	0	(4,093)
S&P500 CLIQUET 04/2007 CALL	95,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	3,496	1,623		1,623	1,623	(1,873)	0	(1,873)
S&P500 CLIQUET 04/2007 CALL	60,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	2,472	1,213		1,213	1,213	(1,259)	0	(1,259)
S&P500 CLIQUET 04/2007 CALL	175,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	6,843	3,266		3,266	3,266	(3,576)	0	(3,576)
S&P500 CLIQUET 04/2007 CALL	88,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	3,300	1,011		1,011	1,011	(2,289)	0	(2,289)
S&P500 CLIQUET 04/2007 CALL	66,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	2,838	916		916	916	(1,922)	0	(1,922)
S&P500 CLIQUET 04/2007 CALL	133,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	5,480	1,741		1,741	1,741	(3,739)	0	(3,739)
S&P500 CLIQUET 04/2007 CALL	87,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	3,132	929		929	929	(2,203)	0	(2,203)
S&P500 CLIQUET 04/2007 CALL	150,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	5,775	1,783		1,783	1,783	(3,992)	0	(3,992)
S&P500 CLIQUET 03/2007 CALL	110,000	03/29/2007	S&P 500	04/25/2006	GOLDMAN SACHS & CO	4,257	1,841		1,841	1,841	(2,416)	0	(2,416)
S&P500 CLIQUET 04/2007 CALL	90,000	04/26/2007	S&P 500	04/26/2006	GOLDMAN SACHS & CO	3,789	1,426		1,426	1,426	(2,363)	0	(2,363)
S&P500 CLIQUET 04/2007 CALL	82,000	04/26/2007	S&P 500	04/26/2006	GOLDMAN SACHS & CO	3,100	1,094		1,094	1,094	(2,006)	0	(2,006)
S&P500 CLIQUET 04/2007 CALL	28,000	04/26/2007	S&P 500	04/26/2006	GOLDMAN SACHS & CO	1,100	397		397	397	(703)	0	(703)
S&P500 CLIQUET 05/2007 CALL	672,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	24,058	11,566		11,566	11,566	(12,492)	0	(12,492)
S&P500 CLIQUET 05/2007 CALL	24,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	840	402		402	402	(438)	0	(438)
S&P500 CLIQUET 05/2007 CALL	77,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	2,995	1,457		1,457	1,457	(1,538)	0	(1,538)
S&P500 CLIQUET 05/2007 CALL	301,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	10,294	4,911		4,911	4,911	(5,383)	0	(5,383)
S&P 500 INDEX OPTIONS	200	03/16/2007	1,325	05/05/2006	CBOE	1,644,600	905,000		905,000	905,000	(739,600)	0	(739,600)
S&P500 CLIQUET 05/2007 CALL	6,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	236	88		88	88	(148)	0	(148)
S&P500 CLIQUET 05/2007 CALL	104,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	3,754	1,348		1,348	1,348	(2,406)	0	(2,406)
S&P500 CLIQUET 05/2007 CALL	13,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	459	163		163	163	(296)	0	(296)
S&P500 CLIQUET 05/2007 CALL	217,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	7,487	2,626		2,626	2,626	(4,861)	0	(4,861)
S&P 500 INDEX OPTIONS	600	07/21/2006	1,225	06/13/2006	CBOE	5,457,300	3,069,000		3,069,000	3,069,000	(2,388,300)	0	(2,388,300)
S&P500 CLIQUET 04/2007 CALL	100,000	04/05/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	3,610	1,500		1,500	1,500	(2,110)	0	(2,110)
S&P500 CLIQUET 05/2007 CALL	166,000	05/17/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	5,743	4,990		4,990	4,990	(753)	0	(753)
S&P500 CLIQUET 05/2007 CALL	180,000	05/17/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	6,804	5,027		5,027	5,027	(1,777)	0	(1,777)
S&P500 CLIQUET 05/2007 CALL	640,000	05/17/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	25,152	18,563		18,563	18,563	(6,589)	0	(6,589)
S&P 500 INDEX OPTIONS	250	08/18/2006	1,200	05/22/2006	CBOE	2,113,250	2,028,750		2,028,750	2,028,750	(84,500)	0	(84,500)
S&P500 CLIQUET 05/2007 CALL	456,000	05/24/2007	S&P 500	05/24/2006	MERRILL LYNCH	22,800	14,391		14,391	14,391	(8,409)	0	(8,409)
S&P500 CLIQUET 05/2007 CALL	41,000	05/24/2007	S&P 500	05/24/2006	MERRILL LYNCH	2,071	1,342		1,342	1,342	(728)	0	(728)
S&P500 CLIQUET 05/2007 CALL	66,000	05/24/2007	S&P 500	05/24/2006	MERRILL LYNCH	3,267	2,003		2,003	2,003	(1,264)	0	(1,264)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P 500 INDEX OPTIONS	350	03/16/2007	1,250	05/31/2006	CBOE	3,382,050	3,151,750		3,151,750	3,151,750	(230,300)	0	(230,300)
S&P500 CLIQUET 05/2007 CALL	305,000	05/31/2007	S&P 500	05/31/2006	CREDIT SUISSE FB	11,895	9,605		9,605	9,605	(2,290)	0	(2,290)
S&P 500 INDEX OPTIONS	250	08/18/2006	1,225	06/07/2006	CBOE	1,725,750	1,488,750		1,488,750	1,488,750	(237,000)	0	(237,000)
S&P500 CLIQUET 06/2007 CALL	57,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	2,252	1,782		1,782	1,782	(469)	0	(469)
S&P500 CLIQUET 06/2007 CALL	240,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	9,888	7,769		7,769	7,769	(2,119)	0	(2,119)
S&P500 CLIQUET 06/2007 CALL	375,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	16,163	12,542		12,542	12,542	(3,621)	0	(3,621)
S&P500 CLIQUET 06/2007 CALL	540,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	23,274	19,177		19,177	19,177	(4,097)	0	(4,097)
S&P 500 INDEX OPTIONS	200	08/18/2006	1,230	06/14/2006	CBOE	803,600	1,107,000		1,107,000	1,107,000	303,400	0	303,400
S&P 500 INDEX OPTIONS	250	06/15/2007	1,225	06/14/2006	CBOE	2,648,750	3,096,250		3,096,250	3,096,250	447,500	0	447,500
S&P500 CLIQUET 06/2007 CALL	25,000	06/14/2007	S&P 500	06/14/2006	GOLDMAN SACHS & CO	1,080	848		848	848	(232)	0	(232)
S&P500 CLIQUET 06/2007 CALL	319,000	06/14/2007	S&P 500	06/21/2006	GOLDMAN SACHS & CO	13,967	10,476		10,476	10,476	(3,491)	0	(3,491)
S&P500 CLIQUET 06/2007 CALL	127,000	06/14/2007	S&P 500	06/14/2006	GOLDMAN SACHS & CO	4,850	4,031		4,031	4,031	(820)	0	(820)
S&P 500 INDEX OPTIONS	100	08/18/2006	1,240	06/15/2006	CBOE	368,300	473,500		473,500	473,500	105,200	0	105,200
S&P 500 INDEX OPTIONS	50	07/21/2006	1,240	06/19/2006	CBOE	116,650	189,750		189,750	189,750	73,100	0	73,100
S&P500 CLIQUET 06/2007 CALL	55,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	3,025	1,915		1,915	1,915	(1,110)	0	(1,110)
S&P500 CLIQUET 06/2007 CALL	361,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	19,133	12,164		12,164	12,164	(6,969)	0	(6,969)
S&P500 CLIQUET 06/2007 CALL	192,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	9,792	6,249		6,249	6,249	(3,543)	0	(3,543)
S&P500 CLIQUET 06/2007 CALL	145,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	5,206	5,058		5,058	5,058	(147)	0	(147)
S&P500 CLIQUET 06/2007 CALL	100,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	3,400	3,260		3,260	3,260	(140)	0	(140)
S&P500 CLIQUET 06/2007 CALL	229,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	8,015	7,731		7,731	7,731	(284)	0	(284)
0199999 - Subtotal - Call Options - Hedging Transactions						144,533,953	114,260,269	XXX	114,260,269	114,260,269	(30,273,684)		(30,273,684)
0499999 - Subtotal - Call Options						144,533,953	114,260,269	XXX	114,260,269	114,260,269	(30,273,684)		(30,273,684)
OPTIONS ON S&P 500 INDEX FUTURES	80	09/15/2006	1,200	11/08/2005	CME	890,440	194,000		194,000	194,000	(696,440)	0	(696,440)
S&P 500 INDEX OPTIONS	25	09/15/2006	1,200	01/03/2006	CBOE	65,075	24,750		24,750	24,750	(40,325)	0	(40,325)
S&P 500 INDEX OPTIONS	450	09/15/2006	1,225	12/01/2005	CBOE	1,757,350	621,000		621,000	621,000	(1,136,350)	0	(1,136,350)
S&P 500 INDEX OPTIONS	200	03/16/2007	1,275	06/14/2006	CBOE	1,365,600	959,000		959,000	959,000	(406,600)	0	(406,600)
S&P 500 INDEX OPTIONS	25	07/21/2006	1,250	06/05/2006	CBOE	44,075	17,000		17,000	17,000	(27,075)	0	(27,075)
S&P 500 INDEX OPTIONS	100	07/21/2006	1,225	06/13/2006	CBOE	227,300	33,000		33,000	33,000	(194,300)	0	(194,300)
S&P 500 INDEX OPTIONS	350	08/18/2006	1,225	06/28/2006	CBOE	680,050	315,000		315,000	315,000	(365,050)	0	(365,050)
S&P 500 INDEX OPTIONS	100	08/18/2006	1,230	06/13/2006	CBOE	330,300	98,000		98,000	98,000	(232,300)	0	(232,300)
S&P 500 INDEX OPTIONS	500	07/21/2006	1,200	06/16/2006	CBOE	644,500	85,000		85,000	85,000	(559,500)	0	(559,500)
S&P 500 INDEX OPTIONS	50	07/21/2006	1,210	06/13/2006	CBOE	122,650	11,000		11,000	11,000	(111,650)	0	(111,650)
S&P 500 INDEX OPTIONS	50	07/21/2006	1,240	06/19/2006	CBOE	110,150	25,000		25,000	25,000	(85,150)	0	(85,150)
S&P 500 INDEX OPTIONS	150	12/15/2006	1,175	06/22/2006	CBOE	342,450	244,500		244,500	244,500	(97,950)	0	(97,950)
S&P 500 INDEX OPTIONS	100	08/18/2006	1,200	06/26/2006	CBOE	116,300	59,000		59,000	59,000	(57,300)	0	(57,300)
0599999 - Subtotal - Put Options - Hedging Transactions						6,696,240	2,686,250	XXX	2,686,250	2,686,250	(4,009,990)	0	(4,009,990)
0899999 - Subtotal - Put Options						6,696,240	2,686,250	XXX	2,686,250	2,686,250	(4,009,990)	0	(4,009,990)
INT RATE CAP0057 ON LIABILITY-STRIKE 5YR CMT	30,000,000	05/21/2007	4.5200	05/16/2002	JP MORGAN CHASE BANK	1,650,000	1,650,000		111,306	111,306	0	0	14,667
INT RATE CAP0058 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/19/2007	3.9050	07/17/2002	JP MORGAN CHASE BANK	2,082,500	2,082,500		418,001	418,001	0	0	13,125
INT RATE CAP0059 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/20/2007	3.3450	08/16/2002	BANK OF AMERICA	1,597,500	1,597,500		447,273	447,273	0	0	91,875
INT RATE CAP0060 ON LIABILITY-STRIKE 5YR CMT	30,000,000	09/17/2007	3.0000	09/13/2002	UBS AG	1,860,000	1,860,000		658,463	658,463	0	0	148,500
INT RATE CAP0061 ON LIABILITY-STRIKE 5YR CMT	50,000,000	09/26/2007	2.6920	09/24/2002	JP MORGAN CHASE BANK	3,103,750	3,103,750		1,286,073	1,286,073	0	0	324,500
INT RATE CAP0062 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/01/2007	2.7250	09/27/2002	JP MORGAN CHASE BANK	3,230,000	3,230,000		1,289,764	1,289,764	0	0	353,750
INT RATE CAP0063 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/15/2007	2.6300	10/10/2002	GOLDMAN SACHS	3,215,000	3,215,000		1,392,914	1,392,914	0	0	422,500
INT RATE CAP0064 ON LIABILITY-STRIKE 5YR CMT	100,000,000	10/22/2007	3.1200	10/17/2002	DEUTSCHE BANK	6,480,000	6,480,000		2,214,844	2,214,844	0	0	605,000
INT RATE CAP0065 ON LIABILITY-STRIKE 5YR CMT	75,000,000	10/30/2007	2.9700	10/28/2002	SALOMON SWAPCO	5,077,500	5,077,500		1,841,025	1,841,025	0	0	547,500
INT RATE CAP0066 ON LIABILITY-STRIKE 5YR CMT	75,000,000	11/12/2007	2.9050	11/07/2002	UBS AG	4,665,000	4,665,000		1,959,321	1,959,321	0	0	616,875
INT RATE CAP0067 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/06/2007	3.2170	12/04/2002	JP MORGAN CHASE BANK	4,755,000	4,755,000		1,683,416	1,683,416	0	0	462,375
INT RATE CAP0068 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/20/2007	2.9950	12/18/2002	BANK OF AMERICA	4,942,500	4,942,500		1,907,301	1,907,301	0	0	511,875
INT RATE CAP0069 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/24/2007	2.9220	12/20/2002	CREDIT SUISSE FB	4,927,500	4,927,500		1,994,276	1,994,276	0	0	546,750
INT RATE CAP0070 ON LIABILITY-STRIKE 5YR CMT	10,000,000	01/28/2008	2.8600	01/24/2003	JP MORGAN CHASE BANK	664,000	664,000		288,706	288,706	0	0	73,281
INT RATE CAP0072 ON LIABILITY-STRIKE 5YR CMT	50,000,000	03/04/2008	2.7550	02/28/2003	BANK OF AMERICA	3,215,000	3,215,000		1,665,375	1,665,375	0	0	419,861
INT RATE CAP0073 ON LIABILITY-STRIKE 5YR CMT	40,000,000	03/12/2008	2.4850	03/10/2003	BANK OF AMERICA	2,722,000	2,722,000		1,534,752	1,534,752	0	0	403,400
INT RATE CAP0074 ON LIABILITY-STRIKE 5YR CMT	45,000,000	03/28/2008	2.9270	03/26/2003	JP MORGAN CHASE BANK	2,997,000	2,997,000		1,414,013	1,414,013	0	0	350,775
INT RATE CAP0075 ON LIABILITY-STRIKE 5YR CMT	25,000,000	04/25/2008	2.9430	04/23/2003	MERRILL LYNCH	1,637,500	1,637,500		858,362	858,362	0	0	171,917
INT RATE CAP0076 ON LIABILITY-STRIKE 5YR CMT	15,000,000	05/13/2008	2.6500	05/09/2003	JP MORGAN CHASE BANK	963,750	963,750		619,840	619,840	0	0	116,158
INT RATE CAP0077 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/27/2008	2.3450	05/22/2003	JP MORGAN CHASE BANK	1,540,000	1,540,000		1,174,301	1,174,301	0	0	208,097

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0078 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/13/2008	2.1100	06/11/2003	BANK OF AMERICA	1,573,750	1,573,750		1,303,054	1,303,054	0	0	209,243
INT RATE CAP0079 ON LIABILITY-STRIKE 5YR CMT	25,000,000	07/02/2008	2.4450	06/30/2003	BANK OF AMERICA	1,655,625	1,655,625		1,232,867	1,232,867	0	0	159,375
INT RATE CAP0080 ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/09/2008	2.5600	07/07/2003	JP MORGAN CHASE BANK	3,475,000	3,475,000		2,371,009	2,371,009	0	0	317,500
INT RATE CAP0081 ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000		864,180	864,180	0	0	118,600
INT RATE CAP0082 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/11/2008	3.2040	08/07/2003	JP MORGAN CHASE BANK	1,742,500	1,742,500		907,360	907,360	0	0	130,750
INT RATE CAP0083 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/19/2008	3.3850	08/15/2003	BANK OF AMERICA	1,787,500	1,787,500		819,337	819,337	0	0	95,625
INT RATE CAP0084 ON LIABILITY-STRIKE 5YR CMT	20,000,000	09/03/2008	3.4600	08/29/2003	UBS AG	1,396,000	1,396,000		619,245	619,245	0	0	39,000
INT RATE CAP0085 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/30/2008	2.9950	09/26/2003	JP MORGAN CHASE BANK	1,029,000	1,029,000		619,757	619,757	0	0	83,625
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		736,107	736,107	0	0	106,300
INT RATE CAP0089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(145,199)	(145,199)	0	0	90,075
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(18,892)	(18,892)	0	0	54,081
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(18,599)	(18,599)	0	0	12,858
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(43,542)	(43,542)	0	0	18,647
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(65,867)	(65,867)	0	0	7,482
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(109,988)	(109,988)	0	0	4,432
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(28,259)	(28,259)	0	0	1,166
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(54,066)	(54,066)	0	0	1,292
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(14,987)	(14,987)	0	0	2,776
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(65,487)	(65,487)	0	0	8,798
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(33,539)	(33,539)	0	0	13,320
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(25,817)	(25,817)	0	0	10,200
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(16,046)	(16,046)	0	0	6,851
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(28,846)	(28,846)	0	0	10,302
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(20,533)	(20,533)	0	0	16,095
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(37,562)	(37,562)	0	0	13,050
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(735)	(735)	0	0	4,615
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(4,478)	(4,478)	0	0	17,930
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(24,587)	(24,587)	0	0	22,515
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(5,107)	(5,107)	0	0	17,760
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		549	549	0	0	20,580
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		8,783	8,783	0	0	16,324
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		12,867	12,867	0	0	24,460
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		10,720	10,720	0	0	17,743
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		23,405	23,405	0	0	35,488
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		22,130	22,130	0	0	26,000
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		11,211	11,211	0	0	13,913
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		7,944	7,944	0	0	13,913
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		14,435	14,435	0	0	9,243
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		29,168	29,168	0	0	10,656
INT RATE CAP0125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.4500	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000		4,786,343	4,786,343	0	0	34,944
INT RATE CAP0126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.4500	02/03/2005	UBS AG	4,360,000	4,360,000		4,786,343	4,786,343	0	0	34,944
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		670,506	670,506	0	0	0
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		11,642	11,642	0	0	7,598
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(5,199)	(5,199)	0	0	4,124
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(4,761)	(4,761)	0	0	3,624
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(16,467)	(16,467)	0	0	5,109
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		21,452	21,452	0	0	8,759
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		64,428	64,428	0	0	11,597
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		76,388	76,388	0	0	12,609
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		92,182	92,182	0	0	11,767
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		138,349	138,349	0	0	11,864
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		105,381	105,381	0	0	6,619
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		130,575	130,575	0	0	6,254
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		100,205	100,205	0	0	2,837
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		72,690	72,690	0	0	1,982
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		106,670	106,670	0	0	1,493
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT EFF.07/07/06	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		158,625	158,625	0	0	0
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT EFF.07/21/06	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		143,516	143,516	0	0	0

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INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT EFF.08/29/06	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		42,594	42,594	0	0	0
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT EFF.09/01/06	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		57,655	57,655	0	0	0
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT EFF.09/16/06	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		189,704	189,704	0	0	0
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT EFF.09/25/06	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		54,630	54,630	0	0	0
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT EFF.09/29/06	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		58,769	58,769	0	0	0
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT EFF.10/13/06	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		123,978	123,978	0	0	0
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT EFF.11/23/06	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		39,081	39,081	0	0	0
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT EFF.12/01/06	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		43,034	43,034	0	0	0
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT EFF.12/08/06	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		57,399	57,399	0	0	0
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT EFF.12/15/06	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		42,895	42,895	0	0	0
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT EFF.12/21/06	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		60,637	60,637	0	0	0
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT EFF.12/30/06	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		87,298	87,298	0	0	0
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT EFF.01/05/07	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		23,098	23,098	0	0	0
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT EFF.01/25/07	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		38,929	38,929	0	0	0
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT EFF.02/02/07	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		26,118	26,118	0	0	0
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT EFF.02/09/07	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		9,013	9,013	0	0	0
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT EFF.02/15/07	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		15,843	15,843	0	0	0
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT EFF.02/23/07	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		29,618	29,618	0	0	0
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT EFF.03/01/07	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		37,947	37,947	0	0	0
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT EFF.03/08/07	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		8,810	8,810	0	0	0
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT EFF.03/17/07	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		16,942	16,942	0	0	0
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3M LIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		87,912	87,912	0	0	0
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT EFF.03/22/07	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		65,744	65,744	0	0	0
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT EFF.03/29/07	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		60,381	60,381	0	0	0
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT EFF.04/05/07	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		16,201	16,201	0	0	0
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT EFF.04/12/07	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		9,821	9,821	0	0	0
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT EFF.04/19/07	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(2,231)	(2,231)	0	0	0
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT EFF.04/24/07	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		13,407	13,407	0	0	0
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT EFF.05/04/07	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(31,168)	(31,168)	0	0	0
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1M LIBOR EFF.08/01/06	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438		22,124	22,124	0	0	0
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT EFF.05/10/07	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(31,360)	(31,360)	0	0	0
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT EFF.05/18/07	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(61,679)	(61,679)	0	0	0
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT EFF.05/24/07	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		12,091	12,091	0	0	0
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT EFF.06/01/07	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(29,867)	(29,867)	0	0	0
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT EFF.06/07/07	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		7,890	7,890	0	0	0
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT EFF.06/14/07	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		72,728	72,728	0	0	0
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT EFF.06/21/07	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(34,547)	(34,547)	0	0	0
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT EFF.06/28/07	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(76,089)	(76,089)	0	0	0
0999999 - Subtotal - Caps - Hedging Transactions						107,966,351	107,966,351	XXX	46,215,537	46,215,537	0		8,351,486
1299999 - Subtotal - Caps						107,966,351	107,966,351	XXX	46,215,537	46,215,537	0		8,351,486
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/1996	BANK OF AMERICA	59,500	39,205		15,054	15,054	0	0	0
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/1996	BANK OF AMERICA	59,700	40,077		26,740	26,740	0	0	0
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/1996	BANK OF AMERICA	69,400	46,996		33,245	33,245	0	0	0
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/1996	CIBC	60,000	39,914		20,451	20,451	0	0	0
INT RATE FLOOR23-STRIKE 10YR CMS	1,000,000,000	06/30/2008	3.8800	06/26/2003	LEHMAN BROTHERS	8,190,000	8,190,000		54,018	54,018	0	0	0
1399999 - Subtotal - Floors - Hedging Transactions						8,438,600	8,356,193	XXX	149,508	149,508	0		0
1699999 - Subtotal - Floors						8,438,600	8,356,193	XXX	149,508	149,508	0		0
2599999 - Subtotal - Hedging Transactions						267,635,144	233,269,063	XXX	163,311,563	163,311,563	(34,283,674)	0	(25,932,188)
2799999 - Subtotal - Other Derivative Transactions						0	0	XXX	0	0	0	0	0
9999999 - Totals						267,635,144	233,269,063	XXX	163,311,563	163,311,563	(34,283,674)	0	(25,932,188)

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P 500 INDEX OPTIONS	645	12/15/2006	1350	11/30/2005	CBOE	2,673,565	1,128,750		1,128,750	1,128,750	(1,544,815)	0	1,544,815
S&P 500 INDEX OPTIONS	600	12/15/2006	1400	01/09/2006	CBOE	1,730,700	324,000		324,000	324,000	(1,406,700)	0	1,406,700
OPTIONS ON S&P 500 INDEX FUTURES	200	09/15/2006	1325	10/06/2005	CME	1,436,400	425,000		425,000	425,000	(1,011,400)	0	1,011,400
S&P 500 INDEX OPTIONS	1,475	09/15/2006	1300	05/11/2006	CBOE	6,680,575	2,684,500		2,684,500	2,684,500	(3,996,075)	0	3,996,075
OPTIONS ON S&P 500 INDEX FUTURES	100	09/15/2006	1300	10/13/2005	CME	636,950	450,000		450,000	450,000	(186,950)	0	186,950
S&P 500 INDEX OPTIONS	600	09/15/2006	1275	10/27/2005	CBOE	2,219,200	1,899,000		1,899,000	1,899,000	(320,200)	0	320,200
S&P 500 INDEX OPTIONS	500	09/15/2006	1350	11/28/2005	CBOE	1,548,500	170,000		170,000	170,000	(1,378,500)	0	1,378,500
S&P 500 INDEX OPTIONS	1,325	12/15/2006	1375	05/02/2006	CBOE	4,876,025	1,351,500		1,351,500	1,351,500	(3,524,525)	0	3,524,525
OPTIONS ON S&P 500 INDEX FUTURES	100	12/15/2006	1400	01/12/2006	CME	749,450	130,000		130,000	130,000	(619,450)	0	619,450
S&P 500 INDEX OPTIONS	1,100	06/15/2007	1375	06/30/2006	CBOE	5,440,200	4,196,500		4,196,500	4,196,500	(1,243,700)	0	1,243,700
OPTIONS ON S&P 500 INDEX FUTURES	100	09/15/2006	1350	01/20/2006	CME	667,100	78,750		78,750	78,750	(588,350)	0	588,350
S&P 500 INDEX OPTIONS	1,400	06/15/2007	1350	06/28/2006	CBOE	6,778,300	6,895,000		6,895,000	6,895,000	116,700	0	(116,700)
OPTIONS ON S&P 500 INDEX FUTURES	50	12/15/2006	1375	02/01/2006	CME	424,800	122,500		122,500	122,500	(302,300)	0	302,300
OPTIONS ON S&P 500 INDEX FUTURES	100	12/15/2006	1325	02/13/2006	CME	1,124,600	675,000		675,000	675,000	(449,600)	0	449,600
S&P 500 INDEX OPTIONS	400	06/15/2007	1450	04/21/2006	CBOE	1,278,800	584,000		584,000	584,000	(694,800)	0	694,800
S&P 500 INDEX OPTIONS	700	06/15/2007	1400	03/17/2006	CBOE	3,711,900	2,012,500		2,012,500	2,012,500	(1,699,400)	0	1,699,400
S&P 500 INDEX OPTIONS	1,900	03/16/2007	1350	05/26/2006	CBOE	10,922,300	6,374,500		6,374,500	6,374,500	(4,547,800)	0	4,547,800
S&P 500 INDEX OPTIONS	1,100	03/16/2007	1400	05/12/2006	CBOE	3,721,700	1,760,000		1,760,000	1,760,000	(1,961,700)	0	1,961,700
S&P 500 INDEX OPTIONS	325	03/16/2007	1450	05/05/2006	CBOE	706,525	195,000		195,000	195,000	(511,525)	0	511,525
S&P 500 INDEX OPTIONS	650	03/16/2007	1375	06/02/2006	CBOE	3,173,050	1,550,250		1,550,250	1,550,250	(1,622,800)	0	1,622,800
S&P 500 INDEX OPTIONS	125	06/15/2007	1325	06/14/2006	CBOE	630,875	771,875		771,875	771,875	141,000	0	(141,000)
S&P 500 INDEX OPTIONS	125	06/15/2007	1425	05/10/2006	CBOE	549,625	273,125		273,125	273,125	(276,500)	0	276,500
S&P 500 INDEX OPTIONS	500	07/21/2006	1325	05/11/2006	CBOE	1,183,500	22,500		22,500	22,500	(1,161,000)	0	1,161,000
OPTIONS ON S&P 500 INDEX FUTURES	75	09/15/2006	1375	05/11/2006	CME	241,575	22,500		22,500	22,500	(219,075)	0	219,075
S&P 500 INDEX OPTIONS	250	08/18/2006	1300	05/22/2006	CBOE	499,250	265,000		265,000	265,000	(234,250)	0	234,250
OPTIONS ON S&P 500 INDEX FUTURES	25	07/21/2006	1325	06/01/2006	CME	61,150	3,750		3,750	3,750	(57,400)	0	57,400
OPTIONS ON S&P 500 INDEX FUTURES	50	08/18/2006	1325	06/02/2006	CME	207,300	50,625		50,625	50,625	(156,675)	0	156,675
S&P 500 INDEX OPTIONS	250	08/18/2006	1275	06/07/2006	CBOE	829,250	573,750		573,750	573,750	(255,500)	0	255,500
S&P 500 INDEX OPTIONS	250	12/15/2006	1325	06/29/2006	CBOE	584,250	678,750		678,750	678,750	94,500	0	(94,500)
0199999 - Subtotal - Call Options - Hedging Transactions						65,287,415	35,668,625	XXX	35,668,625	35,668,625	(29,618,790)		29,618,790
0499999 - Subtotal - Call Options						65,287,415	35,668,625	XXX	35,668,625	35,668,625	(29,618,790)		29,618,790
2599999 - Subtotal - Hedging Transactions						65,287,415	35,668,625	XXX	35,668,625	35,668,625	(29,618,790)		29,618,790
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						65,287,415	35,668,625	XXX	35,668,625	35,668,625	(29,618,790)		29,618,790

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,306,605	1,306,605	0	0	114,657	17,289
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,444,442	1,444,442	0	0	115,339	17,995
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,588,600	1,588,600	0	0	116,024	18,679
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,741,457	1,741,457	0	0	116,712	19,337
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550% (1m Libor)	06/08/1992	BANQUE AIG	0	0		1,902,811	1,902,811	0	0	117,402	19,973
INT RATE SWAP0080 ON COMM MTG LOANS	22,000,000	08/14/2007	5yr CMS (6.8100%)	10/26/1995	BARCLAY'S BANK PLC	0	0		(96,422)	(303,040)	0	0	(235,565)	116,584
INT RATE SWAP0096 ON COMM MTG LOANS	7,000,000	06/07/2008	5yr CMS (7.5700%)	12/07/1996	UBS AG	0	0		(96,204)	(245,854)	0	0	(144,158)	48,746
INT RATE SWAP0127 ON VARIABLE RATE SECURITIES	5,000,000	06/18/2007	6.6775% (1m Libor)	08/21/1997	DEUTSCHE BANK	0	0		46,927	46,927	0	0	47,306	24,586
INT RATE SWAP0157 ON FIXED RATE SECURITIES	18,200,000	12/01/2009	3m Libor (5.9910%)	07/09/1998	MORGAN STANLEY	0	0		0	(225,676)	0	0	(110,126)	168,403
INT RATE SWAP0161A ON FIXED RATE SECURITIES	7,000,000	06/02/2008	3m Libor (5.9790%)	12/01/2000	SALOMON SWAPCO	0	0		0	(42,234)	0	0	(41,936)	48,573
INT RATE SWAP0161B ON FIXED RATE SECURITIES	10,800,000	12/03/2012	3m Libor (5.9790%)	12/01/2000	SALOMON SWAPCO	0	0		0	(151,742)	0	0	(64,701)	136,961
INT RATE SWAP0162C ON FIXED RATE SECURITIES	12,400,000	09/03/2007	3m Libor (5.9130%)	12/01/2000	MORGAN STANLEY	0	0		0	(29,435)	0	0	(70,195)	67,294
INT RATE SWAP0164C ON FIXED RATE SECURITIES	10,676,000	07/02/2007	3m Libor (5.4540%)	10/01/2000	MORGAN GUR TRUST	0	0		0	17,281	0	0	(36,121)	53,526
INT RATE SWAP0164D ON FIXED RATE SECURITIES	11,400,000	07/01/2008	3m Libor (5.4540%)	10/01/2000	MORGAN GUR TRUST	0	0		3,660	29,806	0	0	(38,570)	80,721
INT RATE SWAP0168B ON FIXED RATE SECURITIES	20,000,000	11/01/2013	3m Libor (5.4390%)	11/01/2000	BANK OF AMERICA	0	0		0	63,066	0	0	(65,242)	271,020
INT RATE SWAP0168C ON FIXED RATE SECURITIES	12,700,000	11/01/2013	3m Libor (5.4390%)	11/01/2000	BANK OF AMERICA	0	0		0	134,348	0	0	(41,429)	172,098
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	3m Libor (6.6280%)	07/15/1999	DEUTSCHE BANK	0	0		0	(1,031,283)	0	0	(352,649)	324,398
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	3m Libor (6.5840%)	07/20/1999	DEUTSCHE BANK	0	0		0	(543,643)	0	0	(199,325)	184,964
INT RATE SWAP0180 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF 4.26% (CHF 3m Libor+.1%)	11/30/1999	UBS AG	0	0	@	0	10,403,746	0	0	0	1,480,245
INT RATE SWAP0181 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF 3m Libor+.1% (3m Libor+.4%)	11/30/1999	UBS AG	0	0	@	0	46,002,002	0	0	0	1,480,245
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3m Libor (7.5150%)	02/14/2000	BANQUE AIG	0	0		0	(1,239,803)	0	0	(284,578)	195,396
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3m Libor (7.1825%)	04/05/2000	BANQUE AIG	0	0		0	(1,361,865)	0	0	(313,164)	252,868
INT RATE SWAP0195 ON FIXED RATE SECURITIES	23,445,000	11/15/2007	3m Libor (7.1940%)	04/12/2000	GOLDMAN SACHS	0	0		0	(333,246)	0	0	(282,637)	137,612
INT RATE SWAP0196 ON EMTN LIABILITIES	120,591,000	05/12/2010	CHF 4.76% (3m Libor+.36%)	04/04/2000	UBS AG	0	0	@	0	54,000,447	0	0	0	1,185,921
INT RATE SWAP0199 ON FIXED RATE SECURITIES	15,000,000	09/15/2007	3m Libor (7.7620%)	05/10/2000	MERRILL LYNCH	0	0		0	(363,481)	0	0	(221,795)	82,533
INT RATE SWAP0201 ON GMTN LIABILITIES	30,000,000	07/27/2006	3m Libor +0.55 (3m Libor+.37%)	07/14/2000	DRESNDER BANK	0	0		3,995	3,995	0	0	27,150	40,797
INT RATE SWAP0205 ON FIXED RATE SECURITIES	15,000,000	11/01/2006	3m Libor (6.9500%)	08/28/2000	MORGAN STANLEY	0	0		0	(65,501)	0	0	(162,886)	43,715
INT RATE SWAP0213 ON EMTN LIABILITIES	213,450,000	01/17/2011	GBP 6.375% (3m Libor+.5%)	11/16/2000	MERRILL LYNCH	0	0	@	0	71,936,580	0	0	0	2,277,379
INT RATE SWAP0216 ON FIXED RATE SECURITIES	15,000,000	07/02/2007	3m Libor (6.7430%)	11/17/2000	MORGAN STANLEY	0	0		0	(154,232)	0	0	(147,426)	75,205
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3m Libor (6.8400%)	11/21/2000	UBS AG	0	0		0	(1,602,199)	0	0	(354,060)	364,675
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3m Libor (6.8000%)	11/22/2000	CREDIT SUISSE FB	0	0		0	(650,231)	0	0	(151,701)	154,803
INT RATE SWAP0222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	3m Libor (6.7750%)	11/22/2000	MERRILL LYNCH	0	0		0	(539,161)	0	0	(157,622)	143,414
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	3m Libor (6.1725%)	12/14/2000	SALOMON SWAPCO	0	0		0	(332,116)	0	0	(132,550)	178,118
INT RATE SWAP0227 ON FIXED RATE SECURITIES	6,300,000	03/03/2008	3m Libor (6.1070%)	12/28/2000	DEUTSCHE BANK	0	0		0	(47,731)	0	0	(41,774)	40,789
INT RATE SWAP0228 ON FIXED RATE SECURITIES	23,000,000	03/01/2011	3m Libor (6.1750%)	12/28/2000	ABN-AMRO	0	0		0	(505,987)	0	0	(160,330)	248,550
INT RATE SWAP0237 ON FIXED RATE SECURITIES	20,000,000	01/15/2008	3m Libor (5.8410%)	02/13/2001	MORGAN STANLEY	0	0		0	(56,186)	0	0	(96,629)	124,306
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3m Libor (6.1140%)	02/14/2001	BANK OF AMERICA	0	0		(1,906)	(438,378)	0	0	(153,072)	247,527
INT RATE SWAP0241 ON EMTN LIABILITIES	74,715,941	01/17/2011	GBP 6.375% (3m Libor+.45%)	02/16/2001	SALOMON SWAPCO	0	0	@	0	20,496,063	0	0	0	797,173
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	3m Libor (6.1150%)	02/23/2001	BANQUE AIG	0	0		0	(239,829)	0	0	(68,169)	128,399
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3m Libor (5.7980%)	03/01/2001	BANQUE AIG	0	0		0	(379,350)	0	0	(287,351)	610,568
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3m Libor (5.9030%)	03/06/2001	BANK OF AMERICA	0	0		0	(317,349)	0	0	(162,715)	313,389
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3m Libor (5.8540%)	03/09/2001	UBS AG	0	0		0	(68,862)	0	0	(42,843)	86,096
INT RATE SWAP0248 ON EMTN LIABILITIES	88,080,000	01/17/2011	GBP 6.375% (3m Libor+.44%)	03/09/2001	MORGAN STANLEY	0	0	@	0	26,234,878	0	0	0	939,759
INT RATE SWAP0251 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m Libor (5.5663%)	03/16/2001	ABN-AMRO	0	0		0	11,724	0	0	(37,824)	62,153
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3m Libor (5.7130%)	03/16/2001	SALOMON SWAPCO	0	0		0	(63,554)	0	0	(93,217)	204,337
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3m Libor (5.8930%)	03/30/2001	BANQUE AIG	0	0		0	(158,375)	0	0	(67,651)	130,774
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/16/2011	3m Libor (5.9970%)	05/09/2001	GOLDMAN SACHS	0	0		(156,972)	(263,864)	0	0	(105,866)	192,620
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3m Libor (6.1600%)	05/24/2001	MORGAN STANLEY	0	0		0	(220,998)	0	0	(68,959)	110,942
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	3m Libor (6.1120%)	06/08/2001	UBS AG	0	0		0	(436,970)	0	0	(144,965)	241,633
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3m Libor (6.1340%)	06/08/2001	GOLDMAN SACHS	0	0		0	(210,478)	0	0	(66,464)	111,374
INT RATE SWAP0269 ON FIXED RATE SECURITIES	13,250,000	04/15/2011	3m Libor (6.1370%)	06/11/2001	CREDIT SUISSE FB	0	0		0	(271,978)	0	0	(90,185)	145,064
INT RATE SWAP0270 ON FIXED RATE SECURITIES	16,000,000	05/16/2011	3m Libor (6.0850%)	06/11/2001	MERRILL LYNCH	0	0		0	(301,350)	0	0	(104,165)	176,716

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0271 ON FIXED RATE SECURITIES	12,400,000	10/02/2006	3m Libor (5.5900%)	06/21/2001	LEHMAN BROTHERS	0	0		0	(121)	0	0	(50,386)	31,464
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3m Libor (6.0350%)	06/21/2001	JP MORGAN CHASE BANK	0	0		0	(318,980)	0	0	(125,767)	218,086
INT RATE SWAP0273 ON FIXED RATE SECURITIES	13,800,000	06/15/2007	3m Libor (5.6900%)	06/26/2001	BANQUE AIG	0	0		0	(5,924)	0	0	(61,084)	67,567
INT RATE SWAP0274 ON FIXED RATE SECURITIES	27,500,000	07/02/2008	3m Libor (5.8700%)	06/28/2001	DEUTSCHE BANK	0	0		0	(119,484)	0	0	(159,211)	194,854
INT RATE SWAP0275 ON EMTN LIABILITIES	210,900,000	07/18/2008	GBP 6.3% (3m Libor+.36%)	06/29/2001	MERRILL LYNCH	0	0	@	0	70,902,106	0	0	0	1,510,571
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	3m Libor (6.1180%)	07/12/2001	CREDIT SUISSE FB	0	0		0	(369,012)	0	0	(111,619)	202,126
INT RATE SWAP0279 ON FIXED RATE SECURITIES	35,000,000	01/24/2011	3m Libor (5.9100%)	07/20/2001	GOLDMAN SACHS	0	0		0	(377,685)	0	0	(194,110)	374,214
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/11/2008	3m Libor (5.5490%)	08/20/2001	MORGAN STANLEY	0	0		0	39,315	0	0	(102,793)	196,461
INT RATE SWAP0286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	5.1900% (3m Libor)	09/18/2001	JP MORGAN CHASE BANK	0	0		(676,866)	(676,868)	0	0	144,071	552,205
INT RATE SWAP0287 ON VARIABLE RATE SECURITIES	59,800,000	09/20/2007	5.0150% (3m Libor)	09/18/2001	CREDIT SUISSE FB	0	0		(454,673)	(454,673)	0	0	64,100	330,886
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/03/2011	3m Libor (5.3360%)	09/26/2001	CREDIT SUISSE FB	0	0		0	202,269	0	0	(39,107)	160,589
INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	3m Libor (5.1380%)	10/05/2001	GOLDMAN SACHS	0	0		0	638,029	0	0	(49,446)	330,479
INT RATE SWAP0296 ON FIXED RATE SECURITIES	10,000,000	10/15/2008	3m Libor (5.0230%)	10/11/2001	CREDIT SUISSE FB	0	0		0	128,129	0	0	(12,055)	75,761
INT RATE SWAP0297 ON FIXED RATE SECURITIES	17,500,000	04/01/2009	3m Libor (5.0710%)	10/15/2001	UBS AG	0	0		0	243,136	0	0	(25,696)	145,265
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/03/2008	3m Libor (4.8860%)	10/25/2001	LEHMAN BROTHERS	0	0		0	207,623	0	0	(4,498)	99,600
INT RATE SWAP0299 ON FIXED RATE SECURITIES	13,640,000	12/29/2006	3m Libor (4.1050%)	11/07/2001	BANK OF AMERICA	0	0		0	106,207	0	0	46,457	48,159
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011	GBP 6.375% (3m Libor+.45%)	11/08/2001	MORGAN STANLEY	0	0	@	0	17,596,424	0	0	0	625,140
INT RATE SWAP0301 ON FIXED RATE SECURITIES	20,000,000	12/05/2008	3m Libor (4.5925%)	11/09/2001	CREDIT SUISSE FB	0	0		0	458,112	0	0	19,437	156,065
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	3m Libor (5.3800%)	11/19/2001	MORGAN STANLEY	0	0		0	250,438	0	0	(64,148)	243,317
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150% (3m Libor)	11/16/2001	DEUTSCHE BANK	0	0		(319,355)	(319,355)	0	0	129,000	373,078
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	3m Libor (5.5620%)	12/10/2001	GOLDMAN SACHS	0	0		0	32,474	0	0	(100,338)	207,945
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3m Libor (5.8790%)	12/14/2001	BANQUE AIG	0	0		0	(142,219)	0	0	(79,665)	160,761
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/17/2011	3m Libor (5.8890%)	12/14/2001	SALOMON SWAPCO	0	0		0	(305,538)	0	0	(118,711)	253,272
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	3m Libor (5.8750%)	12/21/2001	BANK OF AMERICA	0	0		0	(207,352)	0	0	(107,027)	233,731
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320% (3m Libor)	01/01/2002	BANQUE AIG	0	0		12,027	12,028	0	0	340,672	750,233
INT RATE SWAP0314 ON VARIABLE RATE SECURITIES	75,000,000	01/04/2008	5.4350% (3m Libor)	01/01/2002	LEHMAN BROTHERS	0	0		(238,452)	(238,453)	0	0	245,505	461,580
INT RATE SWAP0315 ON VARIABLE RATE SECURITIES	25,000,000	01/04/2007	5.0425% (3m Libor)	01/01/2002	UBS AG	0	0		(79,625)	(79,626)	0	0	36,031	89,710
INT RATE SWAP0317 ON FIXED RATE SECURITIES	8,000,000	01/15/2007	3m Libor (5.0350%)	01/09/2002	DEUTSCHE BANK	0	0		26,398	26,398	0	0	(6,770)	29,535
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	3m Libor (5.3750%)	01/10/2002	MORGAN STANLEY	0	0		16,429	47,316	0	0	(19,366)	62,411
INT RATE SWAP0320 ON EMTN LIABILITIES	50,001,000	02/07/2007	GBP 3m Libor+.22% (3m Libor+.28%)	01/23/2002	LEHMAN BROTHERS	0	0	@	0	14,709,012	0	0	0	194,975
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	3m Libor (5.4290%)	01/24/2002	GOLDMAN SACHS	0	0		0	85,277	0	0	(56,629)	155,839
INT RATE SWAP0325 ON FIXED RATE SECURITIES	18,428,000	10/15/2007	3m Libor (5.2400%)	01/28/2002	ABN-AMRO	0	0		12,780	94,203	0	0	(41,992)	104,779
INT RATE SWAP0327 ON FIXED RATE SECURITIES	25,000,000	05/15/2009	3m Libor (5.3300%)	02/05/2002	BANK OF AMERICA	0	0		0	177,731	0	0	(68,383)	212,011
INT RATE SWAP0328 ON FIXED RATE SECURITIES	20,000,000	01/15/2009	3m Libor (5.2900%)	02/06/2002	GOLDMAN SACHS	0	0		0	155,179	0	0	(48,019)	159,623
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	3m Libor (5.3890%)	02/06/2002	CREDIT SUISSE FB	0	0		24,740	84,536	0	0	(49,911)	158,969
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	3m Libor (5.2200%)	02/21/2002	UBS AG	0	0		0	110,913	0	0	(29,065)	112,790
INT RATE SWAP0335 ON FIXED RATE SECURITIES	35,000,000	02/16/2009	3m Libor (5.5180%)	03/07/2002	LEHMAN BROTHERS	0	0		74	83,744	0	0	(128,636)	284,105
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	3m Libor (5.7425%)	03/15/2002	DEUTSCHE BANK	0	0		0	(53,585)	0	0	(82,878)	142,633
INT RATE SWAP0341 ON FIXED RATE SECURITIES	19,216,213	02/15/2007	3m Libor (5.3145%)	03/18/2002	SALOMON SWAPCO	0	0		6,658	39,781	0	0	(51,073)	76,270
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3m Libor (6.1290%)	03/21/2002	MORGAN STANLEY	0	0		0	(163,509)	0	0	(47,186)	85,202
INT RATE SWAP0352 ON EMTN LIABILITIES	41,539,740	06/14/2007	SGD 3.5% (3m Libor+.28%)	05/15/2002	UBS AG	0	0	@	0	5,618,951	0	0	0	203,095
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	3m Libor (4.3010%)	08/12/2002	MORGAN STANLEY	0	0		91,425	274,275	0	0	19,342	65,923
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	4,000,000	08/01/2011	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK	0	0		2,911	2,911	0	0	(6,156)	45,124
INT RATE SWAP0360 ON VARIABLE RATE SECURITIES	19,750,000	08/07/2006	5yr CMS (3m Libor)	08/16/2002	UBS AG	0	0		(7,140)	(7,140)	0	0	13,261	31,863
INT RATE SWAP0361 ON VARIABLE RATE SECURITIES	19,000,000	08/01/2006	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK	0	0		(14,619)	(14,619)	0	0	(29,241)	28,129
INT RATE SWAP0362 ON VARIABLE RATE SECURITIES	11,250,000	08/06/2006	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK	0	0		(8,636)	(8,637)	0	0	7,498	17,909
INT RATE SWAP0380 ON FIXED RATE SECURITIES	12,000,000	11/13/2007	3m Libor (3.4800%)	11/06/2002	MERRILL LYNCH	0	0		0	337,005	0	0	78,108	70,295
INT RATE SWAP0383 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m Libor (3.3840%)	12/20/2002	UBS AG	0	0		0	329,490	0	0	71,291	62,153
INT RATE SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	3m Libor (4.1650%)	01/28/2003	DEUTSCHE BANK	0	0		0	591,895	0	0	32,257	109,537
INT RATE SWAP0385 ON FIXED RATE SECURITIES	26,721,000	03/01/2008	3m Libor (3.3970%)	02/05/2003	CREDIT SUISSE FB	0	0		0	916,434	0	0	184,886	172,719
INT RATE SWAP0386 ON FIXED RATE SECURITIES	46,775,000	05/01/2010	3m Libor (3.8340%)	03/18/2003	GOLDMAN SACHS	0	0		0	2,768,883	0	0	229,852	458,201
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	3m Libor (2.8200%)	05/23/2003	LEHMAN BROTHERS	0	0		2,049,831	2,057,223	0	0	401,476	284,097
INT RATE SWAP0390 ON FIXED RATE SECURITIES	108,300,000	05/15/2007	3m Libor (2.5070%)	05/23/2003	UBS AG	0	0		2,934,300	2,840,933	0	0	1,232,420	506,229

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INT RATE SWAP0391 ON FIXED RATE SECURITIES	67,500,000	01/15/2009	3m Libor (3.0550%)	05/23/2003	SALOMON SWAPCO	0	0		3,696,319	4,048,970	0	0	603,708	538,727
INT RATE SWAP0393 ON FIXED RATE SECURITIES	36,500,000	08/31/2009	3m Libor (3.2500%)	05/27/2003	UBS AG	0	0		2,321,091	2,454,634	0	0	285,527	325,067
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	3m Libor (4.3938%)	07/30/2003	BANK OF AMERICA	0	0		0	3,668,348	0	0	153,943	810,167
INT RATE SWAP0400 ON FIXED RATE SECURITIES	100,000,000	08/15/2008	3m Libor (3.8275%)	07/31/2003	BANK OF AMERICA	0	0		0	3,538,870	0	0	477,719	729,515
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	3m Libor (3.6574%)	07/30/2003	LEHMAN BROTHERS	0	0		0	795,017	0	0	118,181	153,198
INT RATE SWAP0402 ON FIXED RATE SECURITIES	41,520,000	11/15/2010	3m Libor (4.4650%)	07/31/2003	GOLDMAN SACHS	0	0		319,645	1,769,555	0	0	66,004	434,515
INT RATE SWAP0404 ON FIXED RATE SECURITIES	33,969,000	09/01/2007	3m Libor (3.1940%)	07/30/2003	JP MORGAN CHASE BANK	0	0		14,623	913,106	0	0	269,515	183,920
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	3m Libor (4.4350%)	07/31/2003	SALOMON SWAPCO	0	0		26	2,572,009	0	0	102,424	617,363
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	3m Libor (4.6730%)	07/31/2003	JP MORGAN CHASE BANK	0	0		0	2,050,362	0	0	32,932	570,838
INT RATE SWAP0409 ON FIXED RATE SECURITIES	41,956,000	07/20/2010	3m Libor (4.4830%)	07/31/2003	GOLDMAN SACHS	0	0		0	1,712,848	0	0	60,858	422,567
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	3m Libor (3.8450%)	07/31/2003	LEHMAN BROTHERS	0	0		151,758	595,383	0	0	83,469	127,819
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	3m Libor (3.8760%)	08/07/2003	LEHMAN BROTHERS	0	0		969,000	1,114,350	0	0	108,192	202,165
INT RATE SWAP0415 ON FIXED RATE SECURITIES	25,000,000	07/31/2011	3m Libor (4.3730%)	08/08/2003	GOLDMAN SACHS	0	0		1,389,420	1,389,420	0	0	48,537	281,948
INT RATE SWAP0421 ON FIXED RATE SECURITIES	8,624,000	10/01/2008	3m Libor (3.6750%)	09/08/2003	GOLDMAN SACHS	0	0		0	345,347	0	0	47,532	64,788
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3m Libor (4.6390%)	09/08/2003	CREDIT SUISSE FB	0	0		0	796,314	0	0	14,086	220,376
INT RATE SWAP0427 ON FIXED RATE SECURITIES	15,146,000	08/02/2010	3m Libor (4.0340%)	11/20/2003	CREDIT SUISSE FB	0	0		0	869,473	0	0	57,069	153,213
INT RATE SWAP0430 ON FIXED RATE SECURITIES	7,555,000	09/01/2006	3m Libor (2.7970%)	11/20/2003	DEUTSCHE BANK	0	0		33,394	33,394	0	0	74,939	15,694
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	3m Libor (4.8125%)	12/12/2003	BANK OF AMERICA	0	0		650,164	3,724,996	0	0	(2,212)	875,890
INT RATE SWAP0433 ON FIXED RATE SECURITIES	70,457,000	10/12/2013	3m Libor (4.5500%)	12/12/2003	SALOMON SWAPCO	0	0		0	4,723,406	0	0	81,717	951,196
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	3m Libor (4.0750%)	12/12/2003	UBS AG	0	0		242,616	1,637,658	0	0	98,514	285,199
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	3m Libor (3.5700%)	12/12/2003	JP MORGAN CHASE BANK	0	0		185,626	1,194,970	0	0	158,825	202,172
INT RATE SWAP0436 ON FIXED RATE SECURITIES	43,000,000	09/15/2013	3m Libor (4.4775%)	12/17/2003	DEUTSCHE BANK	0	0		336,828	2,896,725	0	0	70,354	577,564
INT RATE SWAP0438 ON FIXED RATE SECURITIES	35,250,000	06/14/2011	3m Libor (4.1420%)	12/22/2003	CREDIT SUISSE FB	0	0		0	2,182,953	0	0	116,383	392,484
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	3m Libor (3.2740%)	01/23/2004	SALOMON SWAPCO	0	0		0	530,117	0	0	73,337	77,880
INT RATE SWAP0445 ON FIXED RATE SECURITIES	32,588,000	05/11/2014	3m Libor (4.6200%)	01/29/2004	UBS AG	0	0		1,342,528	2,187,515	0	0	27,546	457,060
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	3m Libor (3.4870%)	02/09/2004	LEHMAN BROTHERS	0	0		0	526,705	0	0	64,516	83,008
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH	0	0	@	0	(3,363,539)	0	0	0	448,708
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	3m Libor (3.6375%)	02/26/2004	BANK OF AMERICA	0	0		490,135	1,347,871	0	0	128,395	204,701
INT RATE SWAP0451 ON FIXED RATE SECURITIES	27,600,000	12/29/2006	3m Libor (2.4640%)	02/27/2004	JP MORGAN CHASE BANK	0	0		428,745	428,745	0	0	319,773	97,447
INT RATE SWAP0452 ON FIXED RATE SECURITIES	17,670,000	02/27/2008	3m Libor (2.9900%)	02/27/2004	SALOMON SWAPCO	0	0		213,321	729,088	0	0	157,675	113,934
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	3m Libor (4.5075%)	03/03/2004	BANK OF AMERICA	0	0		185,109	1,684,784	0	0	32,340	318,578
INT RATE SWAP0457 ON FIXED RATE SECURITIES	22,000,000	07/15/2013	3m Libor (4.0900%)	03/05/2004	SALOMON SWAPCO	0	0		0	1,946,552	0	0	76,368	291,999
INT RATE SWAP0458 ON FIXED RATE SECURITIES	27,600,000	02/03/2014	3m Libor (4.2390%)	03/05/2004	CREDIT SUISSE FB	0	0		673,102	2,444,422	0	0	74,873	380,508
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	3m Libor (3.1690%)	03/05/2004	JP MORGAN CHASE BANK	0	0		0	716,639	0	0	104,751	99,764
INT RATE SWAP0461 ON FIXED RATE SECURITIES	3,000,000	06/15/2007	3m Libor (2.5450%)	03/05/2004	SALOMON SWAPCO	0	0		85,475	85,475	0	0	33,896	14,689
INT RATE SWAP0462 ON FIXED RATE SECURITIES	35,000,000	11/30/2006	3m Libor (2.2800%)	03/08/2004	GOLDMAN SACHS	0	0		467,296	467,296	0	0	437,415	113,302
INT RATE SWAP0463 ON FIXED RATE SECURITIES	67,600,000	07/31/2009	3m Libor (3.8530%)	03/08/2004	BANK OF AMERICA	0	0		3,116,368	3,314,568	0	0	307,981	593,926
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	3m Libor (3.7800%)	03/08/2004	MORGAN STANLEY	0	0		3,383,718	3,492,014	0	0	371,585	623,054
INT RATE SWAP0465 ON FIXED RATE SECURITIES	25,700,000	07/15/2007	3m Libor (2.5780%)	03/08/2004	LEHMAN BROTHERS	0	0		862,202	787,233	0	0	286,788	131,114
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	3m Libor (3.7340%)	03/08/2004	JP MORGAN CHASE BANK	0	0		1,851,348	1,966,530	0	0	131,524	272,529
INT RATE SWAP0467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	3m Libor (3.2625%)	03/08/2004	MORGAN STANLEY	0	0		1,931,725	2,171,142	0	0	265,286	299,068
INT RATE SWAP0468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	3m Libor (2.9400%)	03/08/2004	CREDIT SUISSE FB	0	0		1,680,917	1,680,917	0	0	321,724	242,522
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	4.68% (JPY 1.99%)	03/11/2004	BANK OF AMERICA	0	0	@	0	(532,044)	0	0	0	218,964
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25,120,000	06/01/2011	3m Libor (3.6290%)	03/12/2004	GOLDMAN SACHS	0	0		1,023,538	2,142,606	0	0	144,670	278,687
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	3m Libor (4.1500%)	03/15/2004	UBS AG	0	0		190,728	2,827,251	0	0	92,992	419,487
INT RATE SWAP0474 ON FIXED RATE SECURITIES	91,881,000	07/30/2006	3m Libor (1.9930%)	03/23/2004	CREDIT SUISSE FB	0	0		238,455	238,455	0	0	1,282,330	131,707
INT RATE SWAP0475 ON FIXED RATE SECURITIES	63,936,000	03/01/2007	3m Libor (2.2600%)	03/23/2004	MORGAN STANLEY	0	0		1,382,227	1,382,227	0	0	805,858	261,375
INT RATE SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	3m Libor (2.7460%)	03/23/2004	JP MORGAN CHASE BANK	0	0		1,947,296	1,947,296	0	0	403,863	266,393
INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	3m Libor (3.0940%)	03/23/2004	GOLDMAN SACHS	0	0		2,274,531	2,602,841	0	0	334,747	336,165
INT RATE SWAP0478 ON FIXED RATE SECURITIES	44,092,000	07/20/2010	3m Libor (3.3990%)	03/24/2004	LEHMAN BROTHERS	0	0		2,714,979	3,511,347	0	0	302,935	444,080
INT RATE SWAP0479 ON FIXED RATE SECURITIES	43,750,000	04/01/2011	3m Libor (3.5650%)	03/24/2004	SALOMON SWAPCO	0	0		3,751,131	3,751,131	0	0	265,196	477,064
INT RATE SWAP0480 ON FIXED RATE SECURITIES	28,500,000	05/01/2013	3m Libor (3.9460%)	03/24/2004	UBS AG	0	0		1,938,264	2,762,026	0	0	120,965	372,716

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

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INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	3m Libor (3.7870%)	03/24/2004	CREDIT SUISSE FB	0	0		219,608	2,415,225	0	0	132,209	317,763
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009	3m Libor (3.0520%)	03/24/2004	MORGAN STANLEY	0	0		0	1,293,736	0	0	172,533	166,017
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3m Libor (3.1950%)	03/26/2004	GOLDMAN SACHS	0	0		1,258,805	1,888,207	0	0	237,874	256,464
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	3m Libor (3.7160%)	03/26/2004	CREDIT SUISSE FB	0	0		0	1,628,226	0	0	108,636	222,571
INT RATE SWAP0492 ON FIXED RATE SECURITIES	41,811,000	02/10/2014	3m Libor (4.5390%)	04/06/2004	CREDIT SUISSE FB	0	0		0	2,802,071	0	0	50,847	577,155
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3m Libor (3.9150%)	04/07/2004	MORGAN STANLEY	0	0		0	1,569,703	0	0	107,007	258,668
INT RATE SWAP0495 ON FIXED RATE SECURITIES	43,988,000	06/10/2014	3m Libor (4.6730%)	04/12/2004	UBS AG	0	0		0	2,833,702	0	0	28,006	620,164
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	3m Libor (4.6920%)	04/20/2004	MORGAN STANLEY	0	0		134,164	1,073,312	0	0	9,094	257,597
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	3m Libor (5.0775%)	04/22/2004	BANK OF AMERICA	0	0		884,282	884,283	0	0	(34,772)	316,358
INT RATE SWAP0502 ON FIXED RATE SECURITIES	27,000,000	10/01/2008	3m Libor (3.7900%)	04/21/2004	GOLDMAN SACHS	0	0		106,148	1,042,185	0	0	133,289	202,839
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	5.79% (CHF 5.99%)	04/30/2004	UBS AG	0	0	@	0	(2,866,987)	0	0	0	133,507
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	3m Libor (4.9880%)	04/30/2004	JP MORGAN CHASE BANK	0	0		862,400	1,479,376	0	0	(34,419)	471,147
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	3m Libor (4.9310%)	05/13/2004	LEHMAN BROTHERS	0	0		177,468	834,101	0	0	(28,412)	309,972
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	3m Libor (4.6290%)	05/19/2004	CREDIT SUISSE FB	0	0		0	805,003	0	0	25,489	266,820
INT RATE SWAP0513 ON FIXED RATE SECURITIES	18,384,000	08/15/2014	3m Libor (5.1980%)	05/26/2004	UBS AG	0	0		0	588,161	0	0	(38,153)	262,117
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	3m Libor (4.5545%)	05/26/2004	MORGAN STANLEY	0	0		0	967,715	0	0	30,845	266,845
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3m Libor (5.2460%)	06/03/2004	UBS AG	0	0		0	474,851	0	0	(38,039)	229,658
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	3m Libor (4.9750%)	07/01/2004	UBS AG	0	0		0	1,344,378	0	0	(28,908)	472,780
INT RATE SWAP0525 ON FIXED RATE SECURITIES	22,000,000	08/09/2014	3m Libor (4.9910%)	07/15/2004	JP MORGAN CHASE BANK	0	0		0	996,432	0	0	(22,378)	313,357
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	3m Libor (4.6800%)	07/21/2004	MORGAN STANLEY	0	0		0	1,184,104	0	0	11,941	315,367
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	3m Libor (4.5060%)	07/21/2004	LEHMAN BROTHERS	0	0		0	1,216,013	0	0	38,504	301,605
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3m Libor (4.7370%)	07/28/2004	UBS AG	0	0		0	1,383,183	0	0	11,514	388,170
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	3m Libor (5.0800%)	07/28/2004	JP MORGAN CHASE BANK	0	0		155,288	1,708,167	0	0	(60,810)	620,974
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	3m Libor (4.7525%)	08/03/2004	UBS AG	0	0		0	965,835	0	0	3,785	260,403
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3m Libor (4.5740%)	08/03/2004	MORGAN STANLEY	0	0		0	1,611,399	0	0	36,630	389,297
INT RATE SWAP0535 ON FIXED RATE SECURITIES	29,500,000	07/30/2013	3m Libor (4.4990%)	08/13/2004	BANK OF AMERICA	0	0		0	1,908,936	0	0	42,079	392,685
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	3m Libor (4.6800%)	08/18/2004	CREDIT SUISSE FB	0	0		1,198,872	1,931,516	0	0	14,326	416,671
INT RATE SWAP0547 ON FIXED RATE SECURITIES	23,000,000	09/15/2014	3m Libor (4.4700%)	09/24/2004	JP MORGAN CHASE BANK	0	0		0	1,833,700	0	0	38,494	329,640
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	3m Libor (4.3900%)	09/24/2004	MORGAN STANLEY	0	0		0	1,567,516	0	0	40,490	273,686
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	3m Libor (4.5520%)	10/12/2004	MORGAN STANLEY	0	0		0	1,674,267	0	0	25,547	320,308
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	3m Libor (3.5160%)	10/18/2004	GOLDMAN SACHS	0	0		373,963	958,280	0	0	129,510	159,516
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	3m Libor (3.6450%)	10/21/2004	GOLDMAN SACHS	0	0		0	1,153,164	0	0	111,027	180,895
INT RATE SWAP0552 ON FIXED RATE SECURITIES	39,000,000	09/16/2014	3m Libor (4.4100%)	10/21/2004	UBS AG	0	0		0	3,261,445	0	0	76,750	559,048
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA (3m Libor+.19%)	11/08/2004	MERRILL LYNCH	0	0		(8,202,378)	(8,202,378)	0	0	383,932	1,371,486
INT RATE SWAP0562 ON FIXED RATE SECURITIES	15,143,000	12/31/2014	3m Libor (4.0100%)	12/22/2004	CREDIT SUISSE FB	0	0		0	745,365	0	0	64,411	220,870
INT RATE SWAP0563 ON FIXED RATE SECURITIES	15,000,000	01/10/2012	3m Libor (4.1125%)	12/27/2004	UBS AG	0	0		0	715,158	0	0	47,678	176,437
INT RATE SWAP0566 ON FIXED RATE SECURITIES	11,000,000	10/07/2009	3m Libor (3.8420%)	12/29/2004	LEHMAN BROTHERS	0	0		0	321,610	0	0	51,275	99,518
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	3m Libor (4.3590%)	12/29/2004	UBS AG	0	0		0	704,174	0	0	27,506	184,790
INT RATE SWAP0568 ON FIXED RATE SECURITIES	39,333,333	12/21/2014	3m Libor (4.5910%)	01/13/2005	MORGAN STANLEY	0	0		0	2,912,962	0	0	40,343	572,776
INT RATE SWAP0570 ON GMTN LIABILITIES	275,000,000	01/25/2008	3.8500% (3m Libor+.03%)	01/18/2005	MORGAN STANLEY	0	0	@	0	(7,412,246)	0	0	0	1,724,298
INT RATE SWAP0573 ON FIXED RATE SECURITIES	17,975,000	01/02/2012	3m Libor (3.9720%)	01/21/2005	JP MORGAN CHASE BANK	0	0		0	754,788	0	0	68,058	211,012
INT RATE SWAP0575 ON FIXED RATE SECURITIES	20,000,000	10/01/2011	3m Libor (4.2200%)	01/21/2005	UBS AG	0	0		0	1,291,158	0	0	55,733	229,293
INT RATE SWAP0576 ON FIXED RATE SECURITIES	20,000,000	01/12/2011	3m Libor (4.1440%)	01/21/2005	JP MORGAN CHASE BANK	0	0		0	1,182,862	0	0	63,796	213,066
INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	3m Libor (4.0050%)	01/21/2005	GOLDMAN SACHS	0	0		0	794,189	0	0	63,627	148,579
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3m Libor (4.6070%)	01/27/2005	JP MORGAN CHASE BANK	0	0		0	926,002	0	0	10,631	183,723
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23,000,000	03/05/2010	3m Libor (4.1450%)	02/03/2005	LEHMAN BROTHERS	0	0		0	1,069,008	0	0	73,815	220,674
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	CPURNSA+1.05% (3m Libor+.02%)	02/10/2005	MORGAN STANLEY	0	0		(4,584,399)	(4,584,399)	0	0	(44,850)	958,023
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	3m Libor (3.8590%)	02/11/2005	JP MORGAN CHASE BANK	0	0		0	563,048	0	0	71,886	119,968

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INT RATE SWAP0586 ON FIXED RATE SECURITIES	7,701,163	02/15/2008	3m Libor (3.7780%)	02/11/2005	GOLDMAN SACHS	0	0		45,998	208,232	0	0	37,888	49,163
INT RATE SWAP0587 ON FIXED RATE SECURITIES	25,000,000	10/16/2013	3m Libor (4.2980%)	02/14/2005	MORGAN STANLEY	0	0		0	1,907,566	0	0	58,007	337,763
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	3m Libor (4.5240%)	02/16/2005	MORGAN STANLEY	0	0		316,416	1,977,599	0	0	31,999	365,695
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450% (1m Libor+.09%)	02/22/2005	JP MORGAN CHASE BANK	0	0	@	0	(22,442,306)	0	0	0	4,784,750
INT RATE SWAP0591 ON GMTN LIABILITIES	175,000,000	04/02/2007	CPURNSA+.85% (3m Libor-.25%)	03/09/2005	MORGAN STANLEY	0	0		(932,620)	(932,620)	0	0	(13,184)	760,880
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	3m Libor (4.9400%)	03/11/2005	LEHMAN BROTHERS	0	0		0	4,775,982	0	0	(60,553)	1,461,425
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	6m Libor+3.20% (CAD 5.23%)	03/17/2005	UBS AG	0	0		0	(429,172)	0	0	80,741	45,122
INT RATE SWAP0596 ON FIXED RATE SECURITIES	33,794,987	04/05/2010	1m Libor (4.7300%)	03/23/2005	GOLDMAN SACHS	0	0		0	908,089	0	0	8,753	327,965
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/15/2015	5.5% (AUD 6m Libor+.65%)	03/23/2005	CITIGROUP	0	0	@	0	(182,020)	0	0	0	148,992
INT RATE SWAP0598 ON FIXED RATE SECURITIES	53,927,660	04/04/2015	3m Libor (4.9740%)	03/31/2005	MORGAN STANLEY	0	0		943,763	2,707,178	0	0	(52,224)	798,381
INT RATE SWAP0599 ON FIXED RATE SECURITIES	29,000,000	03/13/2014	3m Libor (4.9240%)	03/31/2005	JP MORGAN CHASE BANK	0	0		0	1,366,124	0	0	(18,351)	402,538
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	3m Libor (4.7140%)	03/31/2005	MORGAN STANLEY	0	0		0	949,855	0	0	10,116	271,822
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	3m Libor (4.8640%)	03/31/2005	UBS AG	0	0		455,743	911,486	0	0	(8,106)	262,287
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3m Libor (4.8255%)	03/31/2005	JP MORGAN CHASE BANK	0	0		0	1,321,356	0	0	(6,555)	381,333
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	3m Libor+0.38 (5.2292%)	04/08/2005	UBS AG	0	0		0	690,333	0	0	(19,633)	171,835
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	3m Libor (4.4510%)	04/14/2005	MORGAN STANLEY	0	0		0	568,549	0	0	26,281	147,987
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	3m Libor (4.6400%)	05/03/2005	MORGAN STANLEY	0	0		0	2,089,227	0	0	21,607	423,972
INT RATE SWAP0609 ON FIXED RATE SECURITIES	39,500,000	06/26/2010	3m Libor (4.3490%)	05/03/2005	CITIBANK	0	0		721,623	1,781,507	0	0	87,570	394,594
INT RATE SWAP0610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	3m Libor (4.4710%)	05/03/2005	LEHMAN BROTHERS	0	0		0	527,705	0	0	14,037	109,114
INT RATE SWAP0611 ON FIXED RATE SECURITIES	25,858,896	03/01/2019	3m Libor (4.7150%)	05/05/2005	UBS AG	0	0		0	1,953,478	0	0	9,674	460,345
INT RATE SWAP0613 ON FIXED RATE SECURITIES	31,820,000	09/30/2009	3m Libor (4.2050%)	05/10/2005	JP MORGAN CHASE BANK	0	0		0	737,086	0	0	94,337	287,033
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	3m Libor+0.55 (5.0892%)	05/11/2005	CITIBANK	0	0		0	1,720,584	0	0	5,178	292,725
INT RATE SWAP0615 ON FIXED RATE SECURITIES	13,351,725	12/30/2019	3m Libor (4.6210%)	05/16/2005	UBS AG	0	0		0	988,815	0	0	10,535	245,374
INT RATE SWAP0616 ON FIXED RATE SECURITIES	25,000,000	08/07/2009	3m Libor (4.1475%)	05/18/2005	LEHMAN BROTHERS	0	0		0	1,025,341	0	0	79,683	220,328
INT RATE SWAP0617 ON FIXED RATE SECURITIES	17,500,000	03/22/2010	3m Libor (4.2750%)	05/19/2005	LEHMAN BROTHERS	0	0		223,289	781,511	0	0	45,494	168,963
INT RATE SWAP0618 ON FIXED RATE SECURITIES	18,000,000	06/01/2015	3m Libor (4.5790%)	05/20/2005	LEHMAN BROTHERS	0	0		0	1,404,433	0	0	18,164	268,888
INT RATE SWAP0619 ON FIXED RATE SECURITIES	32,200,000	07/11/2012	3m Libor (4.3600%)	05/26/2005	MORGAN STANLEY	0	0		0	2,122,435	0	0	66,581	395,537
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	3m Libor (4.1640%)	05/31/2005	LEHMAN BROTHERS	0	0		0	1,009,391	0	0	61,683	198,073
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19,000,000	06/01/2015	3m Libor (4.3160%)	06/01/2005	LEHMAN BROTHERS	0	0		0	1,828,429	0	0	44,159	283,826
INT RATE SWAP0623 ON FIXED RATE SECURITIES	20,000,000	08/25/2010	3m Libor (4.0090%)	06/01/2005	LEHMAN BROTHERS	0	0		0	911,261	0	0	77,211	203,867
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	3m Libor (4.3100%)	06/02/2005	JP MORGAN CHASE BANK	0	0		0	728,122	0	0	18,552	112,277
INT RATE SWAP0627 ON FIXED RATE SECURITIES	76,259,610	06/10/2015	3m Libor (4.2975%)	06/07/2005	UBS AG	0	0		0	6,763,388	0	0	192,358	1,140,756
INT RATE SWAP0628 ON FIXED RATE SECURITIES	23,050,000	09/01/2012	3m Libor (4.1810%)	06/07/2005	JP MORGAN CHASE BANK	0	0		0	1,607,602	0	0	69,414	286,462
INT RATE SWAP0629 ON FIXED RATE SECURITIES	14,500,000	06/01/2008	3m Libor (3.9500%)	06/07/2005	LEHMAN BROTHERS	0	0		145,539	422,065	0	0	60,235	100,545
INT RATE SWAP0633 ON FIXED RATE SECURITIES	27,500,000	06/01/2010	3m Libor (4.1030%)	06/23/2005	UBS AG	0	0		0	1,399,454	0	0	93,201	272,350
INT RATE SWAP0635 ON FIXED RATE SECURITIES	31,500,000	07/27/2012	3m Libor (4.3890%)	07/06/2005	MORGAN STANLEY	0	0		0	2,038,955	0	0	60,650	388,341
INT RATE SWAP0637 ON FIXED RATE SECURITIES	24,900,000	06/13/2015	3m Libor (4.6950%)	07/27/2005	CITIBANK	0	0		0	1,749,829	0	0	12,754	372,646
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	5.25% (AUD 6m Libor+.83%)	08/25/2005	CITIGROUP	0	0	@	0	(2,501,457)	0	0	0	504,996
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	5.1% (NZD 6m Libor+.71%)	08/25/2005	CITIGROUP	0	0	@	0	459,847	0	0	0	152,738
INT RATE SWAP0649 ON FIXED RATE SECURITIES	25,025,137	09/01/2014	3m Libor (4.5120%)	09/07/2005	BANK OF AMERICA	0	0		0	1,633,761	0	0	33,701	357,826
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009	4.9310% (1m Libor)	11/02/2005	LEHMAN BROTHERS	0	0		(2,661,410)	(2,661,411)	0	0	116,664	1,308,907
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500% (1m Libor)	11/03/2005	CITIBANK	0	0		(609,202)	(609,203)	0	0	34,507	315,437
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620% (1m Libor)	11/03/2005	CREDIT SUISSE FB	0	0		(768,545)	(768,548)	0	0	43,383	389,419
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009	5.0150% (1m Libor)	11/03/2005	LEHMAN BROTHERS	0	0		(1,151,496)	(1,151,498)	0	0	73,399	577,310
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200% (1m Libor)	11/03/2005	BANK OF AMERICA	0	0		(870,095)	(870,096)	0	0	57,123	439,856
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3m Libor (5.0500%)	12/01/2005	MORGAN STANLEY	0	0		0	1,319,642	0	0	(31,368)	500,236

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0663 ON FIXED RATE SECURITIES	45,000,000	02/15/2026	3m Libor (5.2000%)	12/01/2005	LEHMAN BROTHERS	0	0		0	2,004,792	0	0	(51,964)	997,231
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	3m Libor (5.1000%)	12/01/2005	UBS AG	0	0		0	936,200	0	0	13,535	323,048
INT RATE SWAP0667 ON FIXED RATE SECURITIES	40,000,000	11/12/2015	3m Libor (5.0845%)	12/01/2005	GOLDMAN SACHS	0	0		0	1,811,138	0	0	(57,890)	612,384
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015	3m Libor (5.0330%)	12/02/2005	LEHMAN BROTHERS	0	0		0	824,935	0	0	(11,561)	283,031
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3m Libor (5.0850%)	12/02/2005	CREDIT SUISSE FB	0	0		0	1,358,299	0	0	(43,059)	459,489
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	3m Libor (5.0900%)	12/02/2005	UBS AG	0	0		0	1,132,625	0	0	(35,659)	384,581
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3m Libor (5.0985%)	12/02/2005	MORGAN STANLEY	0	0		0	1,357,688	0	0	(30,657)	463,563
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	3m Libor (5.0420%)	12/02/2005	CITIBANK	0	0		0	1,759,070	0	0	(29,186)	619,589
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3m Libor (4.9740%)	12/02/2005	CREDIT SUISSE FB	0	0		0	702,234	0	0	(25,080)	291,333
INT RATE SWAP0674 ON FIXED RATE SECURITIES	32,000,000	09/17/2011	3m Libor (4.9960%)	12/02/2005	MORGAN STANLEY	0	0		0	937,157	0	0	(31,351)	365,528
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3m Libor (4.9675%)	12/02/2005	UBS AG	0	0		0	501,468	0	0	(16,678)	207,133
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3m Libor (5.0330%)	12/02/2005	JP MORGAN CHASE BANK	0	0		0	963,365	0	0	(14,352)	348,397
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3m Libor (5.0170%)	12/05/2005	UBS AG	0	0		0	590,892	0	0	(24,044)	237,695
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	6m Libor+.76% (5.7300%)	12/08/2005	BARCLAY'S CAPITAL	0	0		0	(663,702)	0	0	(14,834)	256,431
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	6m Libor+.82% (5.8700%)	12/08/2005	BARCLAY'S CAPITAL	0	0		0	(533,568)	0	0	(21,959)	310,166
INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	3m Libor (5.0749%)	12/12/2005	UBS AG	0	0		0	859,670	0	0	(28,090)	315,174
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	6m Libor (5.0490%)	12/13/2005	BARCLAY'S CAPITAL	0	0		0	804,830	0	0	(36,015)	369,571
INT RATE SWAP0682 ON FIXED RATE SECURITIES	49,853,333	01/10/2028	3m Libor (5.1625%)	12/13/2005	CITIBANK	0	0		0	2,435,254	0	0	(94,985)	1,157,016
INT RATE SWAP0683 ON FIXED RATE SECURITIES	67,370,000	10/15/2008	3m Libor (4.8740%)	12/20/2005	CREDIT SUISSE FB	0	0		0	1,075,094	0	0	(25,003)	510,402
INT RATE SWAP0688 ON FIXED RATE SECURITIES	23,239,000	11/01/2007	3m Libor (4.8300%)	01/10/2006	UBS AG	0	0		0	242,678	0	0	1,920	134,492
INT RATE SWAP0689 ON FIXED RATE SECURITIES	27,250,000	06/01/2014	3m Libor (4.9000%)	01/11/2006	UBS AG	0	0		0	1,359,199	0	0	(9,609)	383,587
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	3m Libor (4.8795%)	01/13/2006	LEHMAN BROTHERS	0	0		0	1,998,562	0	0	(4,332)	496,450
INT RATE SWAP0694 ON FIXED RATE SECURITIES	27,665,000	09/15/2015	3m Libor (4.8580%)	01/13/2006	JP MORGAN CHASE BANK	0	0		0	1,678,037	0	0	(3,023)	419,935
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	3m Libor (4.7322%)	01/13/2006	LEHMAN BROTHERS	0	0		0	488,657	0	0	8,263	162,149
INT RATE SWAP0696 ON GMTN LIABILITIES	300,000,000	07/30/2007	4.7790% (1m Libor)	01/17/2006	LEHMAN BROTHERS	0	0		(2,737,292)	(2,737,292)	0	0	(61,075)	1,560,427
INT RATE SWAP0697 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3m Libor (4.8255%)	01/24/2006	UBS AG	0	0		0	1,219,181	0	0	5,929	309,042
INT RATE SWAP0699 ON VARIABLE RATE SECURITIES	35,000,000	02/09/2008	4.9450% (1m Libor)	02/07/2006	GOLDMAN SACHS	0	0		(377,911)	(377,912)	0	0	12,495	222,305
CASH FLOW SWAP0700 ON VARIABLE RATE SECURITIES	60,000,000	03/01/2016	5.92% (EUR 4.485%)	02/14/2006	JP MORGAN CHASE BANK	0	0	@	0	(4,709,327)	0	0	0	933,222
INT RATE SWAP0702 ON FIXED RATE SECURITIES	28,000,000	09/03/2008	3m Libor (5.1470%)	03/02/2006	MORGAN STANLEY	0	0		0	148,734	0	0	(11,340)	206,746
INT RATE SWAP0703 ON VARIABLE RATE SECURITIES	25,000,000	03/06/2007	5.1640% (1m Libor)	03/02/2006	CITIBANK	0	0		(81,354)	(81,355)	0	0	13,290	103,244
INT RATE SWAP0704 ON VARIABLE RATE SECURITIES	268,200,000	03/06/2009	5.1500% (1m Libor)	03/02/2006	CREDIT SUISSE FB	0	0		(3,064,973)	(3,064,974)	0	0	130,585	2,197,330
INT RATE SWAP0705 ON VARIABLE RATE SECURITIES	425,000,000	03/06/2009	5.1480% (1m Libor)	03/02/2006	GOLDMAN SACHS	0	0		(4,877,754)	(4,877,755)	0	0	204,215	3,481,974
INT RATE SWAP0706 ON VARIABLE RATE SECURITIES	30,000,000	03/06/2007	5.1625% (1m Libor)	03/02/2006	LEHMAN BROTHERS	0	0		(97,922)	(97,923)	0	0	15,805	123,892
INT RATE SWAP0707 ON VARIABLE RATE SECURITIES	322,000,000	03/06/2008	5.1400% (1m Libor)	03/02/2006	MORGAN STANLEY	0	0		(2,564,529)	(2,564,530)	0	0	107,577	2,089,859
INT RATE SWAP0708 ON VARIABLE RATE SECURITIES	170,000,000	03/06/2008	5.1410% (1m Libor)	03/02/2006	JP MORGAN CHASE BANK	0	0		(1,351,253)	(1,351,254)	0	0	77,885	1,103,342
INT RATE SWAP0709 ON VARIABLE RATE SECURITIES	690,000,000	03/06/2008	5.1410% (1m Libor)	03/02/2006	UBS AG	0	0		(5,484,500)	(5,484,501)	0	0	316,120	4,478,269
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775% (1m Libor)	03/06/2006	MORGAN STANLEY	0	0		(268,913)	(268,913)	0	0	13,229	205,031
CASH FLOW SWAP0711 ON VARIABLE RATE SECURITIES	15,759,000	04/20/2016	5.521% (GBP 4.86%)	03/08/2006	BARCLAY'S CAPITAL	0	0	@	0	(866,858)	0	0	0	246,840
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	3m Libor (5.2030%)	03/08/2006	GOLDMAN SACHS	0	0		0	277,693	0	0	(13,321)	257,225
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930% (1m Libor)	03/09/2006	UBS AG	0	0		(363,863)	(363,864)	0	0	17,357	287,773
INT RATE SWAP0716 ON FIXED RATE SECURITIES	24,000,000	10/29/2009	3m Libor (5.2290%)	03/10/2006	CITIBANK	0	0		0	156,910	0	0	(11,331)	219,119
INT RATE SWAP0717 ON FIXED RATE SECURITIES	14,375,600	10/31/2011	3m Libor (5.2375%)	03/10/2006	CITIBANK	0	0		0	147,233	0	0	(8,241)	166,095
INT RATE SWAP0718 ON FIXED RATE SECURITIES	15,901,536	05/12/2010	1m Libor (5.1090%)	03/22/2006	LEHMAN BROTHERS	0	0		0	196,410	0	0	(1,397)	156,380
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3m Libor (5.1660%)	03/27/2006	CITIBANK	0	0		0	394,240	0	0	(1)	219,526
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575% (1m Libor)	03/31/2006	MORGAN STANLEY	0	0		(318,078)	(318,079)	0	0	17,011	290,963
INT RATE SWAP0721 ON VARIABLE RATE SECURITIES	30,000,000	04/10/2008	5.2600% (1m Libor)	04/06/2006	CITIBANK	0	0		(191,697)	(191,698)	0	0	12,273	200,171
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950% (1m Libor)	04/07/2006	CITIBANK	0	0		(244,457)	(244,457)	0	0	14,378	250,260
INT RATE SWAP0723 ON FIXED RATE SECURITIES	18,000,000	04/01/2016	3m Libor (5.5710%)	04/19/2006	LEHMAN BROTHERS	0	0		0	206,850	0	0	(16,243)	281,193
INT RATE SWAP0724 ON FIXED RATE SECURITIES	20,000,000	04/15/2016	3m Libor (5.6280%)	04/26/2006	UBS AG	0	0		0	142,057	0	0	(14,735)	313,050
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3m Libor (5.6200%)	04/26/2006	UBS AG	0	0		0	144,419	0	0	(15,722)	309,042
INT RATE SWAP0727 ON VARIABLE RATE SECURITIES	25,000,000	05/09/2008	5.3825% (1m Libor)	05/05/2006	UBS AG	0	0		(110,147)	(110,148)	0	0	6,420	170,490
INT RATE SWAP0728 ON FIXED RATE SECURITIES	27,000,000	05/11/2016	3m Libor (5.6335%)	05/09/2006	UBS AG	0	0		0	178,452	0	0	(13,461)	424,150

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INT RATE SWAP0729 ON FIXED RATE SECURITIES	20,000,000	05/01/2013	3m Libor (5.5560%)	05/09/2006	MORGAN STANLEY	0	0		0	133,598	0	0	(8,080)	261,555
FWD INT RATE SWAP0733 ON FIXED RATE SECURITIES, EFF 11/15/2006	250,000,000	11/15/2016	1m Libor (5.6910%)	05/15/2006	UBS AG	0	0		1,010,893	1,010,893	0	0	0	4,028,473
INT RATE SWAP0734 ON FIXED RATE SECURITIES	25,000,000	06/30/2010	3m Libor (5.4730%)	05/15/2006	UBS AG	0	0		0	134,992	0	0	(7,580)	250,086
FWD INT RATE SWAP0735 ON FIXED RATE SECURITIES, EFF 11/15/2006	250,000,000	11/15/2016	1m Libor (5.6850%)	05/16/2006	UBS AG	0	0		1,121,746	1,121,746	0	0	0	4,028,473
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	3m Libor (5.5080%)	05/24/2006	JP MORGAN CHASE BANK	0	0		0	277,823	0	0	(2,302)	382,657
INT RATE SWAP0738 ON FIXED RATE SECURITIES	22,000,000	06/01/2013	3m Libor (5.6075%)	06/01/2006	LEHMAN BROTHERS	0	0		0	85,102	0	0	(5,363)	289,491
INT RATE SWAP0739 ON FIXED RATE SECURITIES	35,525,000	12/10/2013	3m Libor (5.5820%)	06/01/2006	LEHMAN BROTHERS	0	0		0	104,993	0	0	(7,404)	484,889
INT RATE SWAP0740 ON FIXED RATE SECURITIES	36,927,435	06/15/2010	1m Libor (5.3610%)	06/02/2006	LEHMAN BROTHERS	0	0		0	260,412	0	0	(5,396)	367,500
CASH FLOW SWAP0741 ON VARIABLE RATE SECURITIES	25,000,000	11/28/2011	7.35% (EUR 5.78%)	06/02/2006	BARCLAY'S CAPITAL	0	0	@	0	(21,939)	0	0	0	290,916
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	3m Libor (5.4690%)	06/02/2006	CITIBANK	0	0		0	296,745	0	0	(3,685)	334,063
INT RATE SWAP0743 ON FIXED RATE SECURITIES	62,000,000	06/13/2016	3m Libor (5.5785%)	06/07/2006	CREDIT SUISSE FB	0	0		0	676,749	0	0	(8,324)	978,424
INT RATE SWAP0744 ON FIXED RATE SECURITIES	32,000,000	05/14/2023	1m Libor (5.5320%)	06/08/2006	CITIBANK	0	0		0	350,722	0	0	(5,262)	657,407
FWD INT RATE SWAP0745 ON FIXED RATE SECURITIES, EFF 07/27/2006	41,000,000	08/01/2013	1m Libor (5.4600%)	06/09/2006	MORGAN STANLEY	0	0		73,991	391,435	0	0	0	545,976
INT RATE SWAP0746 ON FIXED RATE SECURITIES	30,000,000	06/20/2011	3m Libor (5.4800%)	06/12/2006	MORGAN STANLEY	0	0		141,461	212,192	0	0	(607)	334,582
INT RATE SWAP0747 ON FIXED RATE SECURITIES	25,000,000	06/20/2016	3m Libor (5.5170%)	06/13/2006	MORGAN STANLEY	0	0		0	394,138	0	0	(789)	394,905
INT RATE SWAP0748 ON FIXED RATE SECURITIES	18,181,500	05/15/2014	3m Libor (5.4580%)	06/13/2006	CITIBANK	0	0		0	131,767	0	0	(1,519)	255,181
INT RATE SWAP0749 ON FIXED RATE SECURITIES	19,000,000	03/01/2021	1m Libor (5.4775%)	06/13/2006	CITIBANK	0	0		78	233,022	0	0	(2,951)	363,981
INT RATE SWAP0750 ON FIXED RATE SECURITIES	64,897,000	05/19/2016	1m Libor (5.6230%)	06/15/2006	LEHMAN BROTHERS	0	0		0	203,104	0	0	(8,028)	1,020,615
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3m Libor (5.6285%)	06/16/2006	UBS AG	0	0		0	62,560	0	0	(1,437)	235,410
CASH FLOW SWAP0752 ON VARIABLE RATE SECURITIES	18,696,581	06/30/2018	6.44% (CAD 5.76%)	06/16/2006	JP MORGAN CHASE BANK	0	0	@	0	(65,554)	0	0	0	323,945
INT RATE SWAP0753 ON FIXED RATE SECURITIES	70,925,000	04/20/2016	1m Libor (5.6020%)	06/16/2006	JP MORGAN CHASE BANK	0	0		0	329,069	0	0	(7,263)	1,110,927
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1m Libor (5.6410%)	06/19/2006	CITIBANK	0	0		0	24,854	0	0	(3,181)	454,778
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400% (1m Libor)	06/19/2006	GOLDMAN SACHS	0	0		(13,153)	(13,153)	0	0	3,005	334,674
INT RATE SWAP0756 ON FIXED RATE SECURITIES	38,674,000	03/15/2016	1m Libor (5.6605%)	06/19/2006	JP MORGAN CHASE BANK	0	0		0	3,482	0	0	(4,183)	602,715
INT RATE SWAP0757 ON FIXED RATE SECURITIES	29,500,000	06/11/2015	1m Libor (5.6525%)	06/21/2006	BANK OF AMERICA	0	0		0	(5,384)	0	0	(2,376)	441,354
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1m Libor (5.6738%)	06/21/2006	BANK OF AMERICA	0	0		0	(20,571)	0	0	(713)	625,653
INT RATE SWAP0759 ON FIXED RATE SECURITIES	19,000,000	06/15/2016	1m Libor (5.7000%)	06/22/2006	GOLDMAN SACHS	0	0		0	(47,840)	0	0	(3,008)	299,922
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	22,192,444	496,610,978			10,555,900	133,899,728
CDS SP15000L1 ON ROHM & HAAS CO	10,000,000	03/20/2012	0.2900% (0.0000%)	03/17/2005	BARCLAY'S CAPITAL	0	0		0	6,816	0	0	14,581	119,646
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800% (0.0000%)	05/20/2005	MERRILL LYNCH	0	0		0	100,709	0	0	22,122	49,846
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000% (0.0000%)	05/24/2005	MORGAN STANLEY	0	0		0	58,063	0	0	15,083	49,846
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700% (0.0000%)	06/07/2005	DEUTSCHE BANK	0	0		0	33,970	0	0	9,301	61,125
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	1.5500% (0.0000%)	04/04/2006	CITIBANK	0	0		0	(15,394)	0	0	11,238	33,458
CDS SPF401A57 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1600% (0.0000%)	03/18/2005	GOLDMAN SACHS	0	0		0	(114,135)	0	0	58,322	96,479
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	0.2300% (0.0000%)	09/21/2005	MORGAN STANLEY	0	0		0	39,338	0	0	11,564	102,803
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000% (0.0000%)	10/14/2005	MERRILL LYNCH	0	0		0	18,113	0	0	9,427	64,252
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400% (0.0000%)	10/19/2005	JP MORGAN CHASE BANK	0	0		0	98,317	0	0	27,150	105,791
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000% (0.0000%)	06/10/2005	GOLDMAN SACHS	0	0		0	59,801	0	0	15,083	99,691
CDS SPH300L81 ON CVX,UPS,CLX,ADM	15,000,000	09/20/2010	0.5000% (0.0000%)	06/10/2005	MERRILL LYNCH	0	0		0	35,027	0	0	37,708	154,205
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000% (0.0000%)	07/22/2005	JP MORGAN CHASE BANK	0	0		0	97,025	0	0	25,139	124,801
CDS SPH400IY6 ON NABORS INDS INC	5,000,000	07/15/2008	0.4000% (0.0000%)	01/26/2004	DEUTSCHE BANK	0	0		0	24,213	0	0	10,111	35,741
CDS SPH4014W3 ON SUNCOR ENERGY INC	5,000,000	12/20/2009	0.3100% (0.0000%)	09/22/2004	MERRILL LYNCH	0	0		0	26,676	0	0	7,793	46,615
CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	10,000,000	12/20/2009	0.3500% (0.0000%)	09/23/2004	CREDIT SUISSE FB	0	0		0	16,458	0	0	17,597	93,230
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800% (0.0000%)	12/14/2005	MERRILL LYNCH	0	0		0	11,152	0	0	14,078	105,791
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800% (0.0000%)	02/17/2005	JP MORGAN CHASE BANK	0	0		0	35,044	0	0	43,742	144,719
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000% (0.0000%)	03/23/2005	CREDIT SUISSE FB	0	0		0	(62,833)	0	0	37,708	149,537
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500% (0.0000%)	05/14/2004	DEUTSCHE BANK	0	0		0	20,514	0	0	6,285	43,123
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600% (0.0000%)	05/12/2004	MORGAN STANLEY	0	0		0	52,709	0	0	13,072	86,246
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700% (0.0000%)	05/21/2004	GOLDMAN SACHS	0	0		0	13,962	0	0	6,788	43,123

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 SPJ600MG3 ON CSX CORP.	5,000,000	06/20/2009	0.6300% (0.0000%)	05/27/2004	MERRILL LYNCH	0	0		0	65,158	0	0	15,838	43,123
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300% (0.0000%)	06/24/2004	GOLDMAN SACHS	0	0		0	13,411	0	0	5,782	44,912
CDS SPJ6000K2 ON APACHE CORP.	5,000,000	09/20/2009	0.2600% (0.0000%)	07/20/2004	CREDIT SUISSE FB	0	0		0	10,019	0	0	6,536	44,912
CDS SPK4015X6 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800% (0.0000%)	03/02/2005	GOLDMAN SACHS	0	0		0	(17,759)	0	0	59,328	96,479
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200% (0.0000%)	03/02/2005	MERRILL LYNCH	0	0		0	(11,697)	0	0	46,758	144,719
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200% (0.0000%)	09/05/2003	JP MORGAN CHASE BANK	0	0		0	16,104	0	0	5,531	37,311
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	0.2200% (0.0000%)	09/05/2003	DEUTSCHE BANK	0	0		0	17,802	0	0	5,531	37,311
CDS SPK600FD6 ON FRANKLIN RES INC.	5,000,000	12/20/2008	0.3000% (0.0000%)	10/09/2003	CREDIT SUISSE FB	0	0		0	23,175	0	0	7,542	39,344
CDS SPM401X05 ON MASCO CORP.	5,000,000	12/20/2010	0.6200% (0.0000%)	11/15/2005	MERRILL LYNCH	0	0		0	43,213	0	0	15,586	52,896
CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700% (0.0000%)	02/03/2004	BARCLAY'S CAPITAL	0	0		0	37,130	0	0	9,301	41,256
CDS SPO100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500% (0.0000%)	02/27/2004	JP MORGAN CHASE BANK	0	0		0	19,397	0	0	6,285	41,256
CDS SPO100HP4 ON APACHE CORP.	5,000,000	03/20/2009	0.2500% (0.0000%)	03/02/2004	MERRILL LYNCH	0	0		0	10,771	0	0	6,285	41,256
CDS SPO100WP7 ON A BASKET OF 5 MUNI CREDITS	15,000,000	03/20/2010	1.0000% (0.0000%)	01/18/2005	GOLDMAN SACHS	0	0		0	(160,898)	0	0	75,417	144,719
CDS SPQ400ER5 ON VIACOM INC.	5,000,000	03/20/2009	0.3200% (0.0000%)	02/06/2004	MORGAN STANLEY	0	0		0	10,812	0	0	8,044	41,256
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700% (0.0000%)	03/05/2004	MORGAN STANLEY	0	0		0	46,713	0	0	13,575	82,512
CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,000,000	03/20/2008	0.3000% (0.0000%)	03/09/2004	JP MORGAN CHASE BANK	0	0		0	25,658	0	0	9,050	39,382
CDS SPQ400NL8 ON SUNCOR ENERGY INC.	5,000,000	09/20/2009	0.3800% (0.0000%)	08/12/2004	SALOMON BROTHERS	0	0		0	36,415	0	0	9,553	44,912
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800% (0.0000%)	01/21/2005	GOLDMAN SACHS	0	0		0	(8,941)	0	0	14,078	119,646
CDS SPS5013Q2 ON WASTE MANAGEMENT INC.	5,000,000	06/20/2012	0.6200% (0.0000%)	05/05/2005	LEHMAN BROTHERS	0	0		0	52,092	0	0	15,586	61,125
CDS SPT100FC0 ON NABORS INDS INC.	5,000,000	07/15/2008	0.4000% (0.0000%)	10/01/2003	MERRILL LYNCH	0	0		0	24,213	0	0	10,111	35,741
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500% (0.0000%)	09/10/2004	MORGAN STANLEY	0	0		0	19,948	0	0	12,569	89,825
CDS SPV601KI5 ON ABITIBI-CONSOLIDATED IN	2,000,000	06/20/2011	3.1000% (0.0000%)	04/28/2006	JP MORGAN CHASE BANK	0	0		0	(109,965)	0	0	10,850	22,305
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		718,315			783,027	3,156,265
0899999 - Subtotal - Swaps								XXX	22,192,444	497,329,293			11,338,927	137,055,994
2599999 - Subtotal - Hedging Transactions								XXX	22,192,444	496,610,978			10,555,900	133,899,728
2799999 - Subtotal - Other Derivative Transactions								XXX		718,315			783,027	3,156,265
9999999 - Totals								XXX	22,192,444	497,329,293			11,338,927	137,055,994

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
EURO DOLLAR	36	03/14/2011	8,489,351	8,484,750	(4,601)	05/18/2006	CME	0	(4,601)	0	0	19,800
EURO DOLLAR	26	09/13/2010	6,135,748	6,130,475	(5,273)	05/18/2006	CME	0	(5,273)	0	0	14,300
EURO DOLLAR	21	09/18/2006	4,957,376	4,957,050	(326)	06/16/2006	CME	0	(326)	0	0	11,550
EURO DOLLAR	36	12/13/2010	8,491,151	8,485,650	(5,501)	05/18/2006	CME	0	(5,501)	0	0	19,800
INTEREST RATE FUTURES - GOV'T 5YR NOTES	250	09/18/2006	26,011,426	25,851,563	(159,863)	06/13/2006	CBOT	0	(159,863)	0	0	100,000
INDEX FUTURES - S & P 500	1,632	09/14/2006	519,392,553	521,995,200	2,602,647	06/15/2006	CME	0	2,602,647	0	0	25,704,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	205	09/18/2006	21,608,747	21,496,173	(112,574)	06/19/2006	CBOT	0	(112,574)	0	0	133,250
0199999 - Subtotal - Long Futures - Hedging Transactions			595,086,351	597,400,860	2,314,510	XXX	XXX		2,314,510			26,002,700
0499999 - Subtotal - Long Futures			595,086,351	597,400,860	2,314,510	XXX	XXX		2,314,510			26,002,700
EURO DOLLAR	40	03/15/2010	9,529,493	9,436,500	92,993	11/15/2005	CME	0	92,993	0	0	22,000
EURO DOLLAR	114	03/19/2007	26,941,008	26,915,400	25,608	12/08/2005	CME	0	25,608	0	0	62,700
EURO DOLLAR	120	03/17/2008	28,409,107	28,365,000	44,107	11/15/2005	CME	0	44,107	0	0	66,000
EURO DOLLAR	32	03/16/2009	7,630,215	7,556,800	73,415	11/15/2005	CME	0	73,415	0	0	17,600
EURO DOLLAR	75	06/14/2010	17,872,133	17,688,750	183,383	11/15/2005	CME	0	183,383	0	0	41,250
EURO DOLLAR	112	06/18/2007	26,480,051	26,457,200	22,851	12/08/2005	CME	0	22,851	0	0	61,600
EURO DOLLAR	120	06/16/2008	28,402,982	28,360,500	42,482	11/15/2005	CME	0	42,482	0	0	66,000
EURO DOLLAR	32	06/15/2009	7,628,065	7,554,800	73,265	11/15/2005	CME	0	73,265	0	0	17,600
EURO DOLLAR	112	09/18/2006	26,459,638	26,437,600	22,038	12/08/2005	CME	0	22,038	0	0	61,600
EURO DOLLAR	124	09/17/2007	29,343,286	29,304,300	38,986	12/08/2005	CME	0	38,986	0	0	68,200
EURO DOLLAR	25	09/15/2008	5,961,498	5,906,875	54,623	11/15/2005	CME	0	54,623	0	0	13,750
EURO DOLLAR	32	09/21/2009	7,625,665	7,552,800	72,865	11/15/2005	CME	0	72,865	0	0	17,600
EURO DOLLAR	211	12/18/2006	49,862,153	49,798,638	63,516	12/08/2005	CME	0	63,516	0	0	116,050
EURO DOLLAR	120	12/17/2007	28,410,919	28,363,500	47,419	11/15/2005	CME	0	47,419	0	0	66,000
EURO DOLLAR	25	12/15/2008	5,959,123	5,904,688	54,435	11/15/2005	CME	0	54,435	0	0	13,750
EURO DOLLAR	32	12/21/2009	7,622,190	7,550,400	71,790	11/15/2005	CME	0	71,790	0	0	17,600
INDEX FUTURES - EMINI S & P 500	1,256	09/14/2006	79,654,924	80,346,320	(691,396)	06/30/2006	CME	0	(691,396)	0	0	3,956,400
INTEREST RATE FUTURES - GOV'T 5YR NOTES	2,776	09/18/2006	288,945,289	287,055,750	1,889,539	06/06/2006	CBOT	0	1,889,539	0	0	1,110,400
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,294	09/18/2006	135,268,150	135,688,038	(419,887)	06/30/2006	CBOT	0	(419,887)	0	0	841,100
INTEREST RATE FUTURES - GOV'T TBONDS	519	09/18/2006	55,855,037	55,354,594	500,443	06/12/2006	CBOT	0	500,443	0	0	467,100
0599999 - Subtotal - Short Futures - Hedging Transactions			873,860,926	871,598,451	2,262,474	XXX	XXX		2,262,474			7,104,300
0899999 - Subtotal - Short Futures			873,860,926	871,598,451	2,262,474	XXX	XXX		2,262,474			7,104,300
2599999 - Subtotal - Hedging Transactions			1,468,947,277	1,468,999,312	4,576,984	XXX	XXX		4,576,984			33,107,000
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			1,468,947,277	1,468,999,312	4,576,984	XXX	XXX		4,576,984			33,107,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Vernon Hills, Illinois		3.640	301,273		27,046,964	57,344,564	9,883,375	XXX
Bank of New York	New York, New York		2.250	312,142		(110)	238,064	1,345,598	XXX
J.P. Morgan Chase Bank	New York, New York					33,593,678	75,965,882	35,979,000	XXX
Citibank	New York, New York		3.690	478,014		105,387,321	74,758,200	189,061,668	XXX
First Bank	Clayton, Missouri					(35,265)	(190,616)	(224,021)	XXX
Fleet Bank	Providence, Rhode Island					266,357	218,557	318,557	XXX
Guaranty Bank	Austin, Texas							(67,200)	XXX
Harris Bank	Chicago, Illinois		4.690	31,157		(52,582,402)	(52,808,448)	(18,572,440)	XXX
LaSalle National Bank	Chicago, Illinois					1	1	1	XXX
The Northern Trust Company	Chicago, Illinois		4.620	7,653		7,321,284	4,477,867	16,987,339	XXX
TCF	St. Paul, Minnesota					(154,243)	(102,699)	1	XXX
Wells Fargo Bank	San Francisco, California					2,671,688	1,777,803	3,426,892	XXX
Wachovia Bank N.A.	Salem, North Carolina					(78,798,754)	(75,175,122)	(80,737,474)	XXX
World Savings Bank	San Antonio, Texas					(715,147)	(393,148)	0	XXX
US Bank	Minneapolis, Minnesota		0.000	0		1,629,264	373,803	957,211	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	1,130,239		45,630,637	86,484,707	158,358,508	XXX
0399999 Total Cash on Deposit		XXX	XXX	1,130,239		45,630,637	86,484,707	158,358,508	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total Cash		XXX	XXX	1,130,239		45,630,637	86,484,707	158,358,508	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	19,972,600	0	9,134
0020A3-GC-8	AT&T INC		06/19/2006	0.000	07/12/2006	19,968,161	0	34,733
02225B-G3-8	ALCOA INC		06/30/2006	0.000	07/03/2006	11,696,457	0	1,771
02635S-G6-8	AMERICAN GENERAL FINANCE CORP		06/07/2006	0.000	07/06/2006	49,964,896	0	168,501
03221K-GC-0	AMSTERDAM FUNDING		06/23/2006	0.000	07/12/2006	49,920,097	0	58,112
03505U-GH-4	ANGLO IRISH BANK CORP		06/15/2006	0.000	07/17/2006	46,392,534	0	107,466
03505U-HP-5	ANGLO IRISH BANK CORP		05/25/2006	0.000	08/23/2006	28,276,031	0	150,072
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	999,689	0	156
04830H-GB-0	ATLANTIC CITY ELECTRIC COMPANY		06/27/2006	0.000	07/11/2006	14,977,500	0	9,000
05278U-G3-5	AUTOLIV ASP INC		06/30/2006	0.000	07/03/2006	5,798,195	0	902
0556N1-G3-1	BNP PARIBAS FINANCE INC		06/30/2006	0.000	07/03/2006	74,978,040	0	10,980
07273M-G3-4	BAYER CORP		06/30/2006	0.000	07/03/2006	39,988,133	0	5,933
11040F-HN-8	BRITANNIA BUILDING SOCIETY		05/24/2006	0.000	08/22/2006	28,388,487	0	154,567
12665K-CV-6	CVS CORP		03/28/2006	0.000	03/29/2006	0	0	(2,678)
12665K-G5-9	CVS CORP		06/30/2006	0.000	07/05/2006	19,988,000	0	3,000
15231H-G5-4	CENTEX CORPORATION		06/28/2006	0.000	07/05/2006	19,987,955	0	9,033
2082M3-G3-3	CONOCOPHILLIPS		06/30/2006	0.000	07/03/2006	39,514,594	0	6,203
2338E1-GD-0	DAIMLER CHRYSLER		06/29/2006	0.000	07/13/2006	19,963,467	0	6,089
2338G1-GD-8	DAIMLERCHRYS REV AUTO II		06/13/2006	0.000	07/13/2006	35,450,394	0	90,909
2338G1-HJ-4	DAIMLERCHRYS REV AUTO II		05/26/2006	0.000	08/18/2006	38,734,281	0	199,289
23585M-GA-8	DANAHER CORP		06/28/2006	0.000	07/10/2006	66,911,223	0	29,592
23585M-GK-6	DANAHER CORP		06/29/2006	0.000	07/19/2006	2,493,375	0	736
25179L-GD-1	DEVON ENERGY CORP		06/30/2006	0.000	07/13/2006	19,964,000	0	3,000
2546R1-G3-6	WALT DISNEY CO		06/30/2006	0.000	07/03/2006	19,994,000	0	3,000
26440B-G3-6	DUKE ENERGY CORPORATION		06/26/2006	0.000	07/03/2006	3,998,809	0	2,978
2925A3-G5-1	ENBRIDGE ENERGY PARTNERS		06/30/2006	0.000	07/05/2006	8,894,561	0	1,360
29284K-G5-4	ENGELHARD CORP		06/30/2006	0.000	07/05/2006	39,975,910	0	6,022
29454U-G3-1	EQUITABLE RESOURCES INC		06/30/2006	0.000	07/03/2006	16,495,114	0	2,443
3024A1-GD-9	FCAR OWNER TRUST (SERIES 1)		06/13/2006	0.000	07/13/2006	49,914,334	0	128,499
30257B-GB-2	FPL GROUP CAPITAL INC		06/16/2006	0.000	07/11/2006	39,942,222	0	86,666
34108B-GQ-2	FLORIDA POWER & LIGHT CO		06/27/2006	0.000	07/24/2006	12,432,599	0	7,374
3495P3-G3-3	FORTIS FUNDING LLC		06/30/2006	0.000	07/03/2006	74,977,915	0	11,043
4595A3-GB-7	INTERNATIONAL FLAVOR & FRAGRANCES		06/30/2006	0.000	07/11/2006	19,970,111	0	2,989
49833M-G3-9	KITTY HAWK FUNDING CORP		06/30/2006	0.000	07/03/2006	27,361,940	0	4,030
50559D-G3-9	LACLEDE GAS COMPANY		05/19/2006	0.000	07/03/2006	7,747,821	0	46,840
50559D-G6-2	LACLEDE GAS COMPANY		06/26/2006	0.000	07/06/2006	6,595,096	0	4,904
50559D-G7-0	LACLEDE GAS COMPANY		06/26/2006	0.000	07/07/2006	7,243,536	0	5,387
50559D-GA-3	LACLEDE GAS COMPANY		06/26/2006	0.000	07/10/2006	9,637,093	0	7,171
53127U-GS-3	LIBERTY STREET FUNDING CORP		06/26/2006	0.000	07/26/2006	24,908,160	0	18,368
53127U-GU-8	LIBERTY STREET FUNDING CORP		06/28/2006	0.000	07/28/2006	16,932,553	0	7,494
53127U-GX-2	LIBERTY STREET FUNDING CORP		06/30/2006	0.000	07/31/2006	19,911,833	0	2,939
5705X5-G3-9	MARKET STREET FUNDING CORP		06/30/2006	0.000	07/03/2006	64,980,899	0	11,020
59018K-G6-2	MERRILL LYNCH & CO INC NT		06/28/2006	0.000	07/06/2006	34,974,430	0	15,342
59087B-HN-0	METLIFE FUNDING INCORPORATED		05/25/2006	0.000	08/22/2006	16,874,521	0	89,283
61745B-G5-0	MORGAN STANLEY GROUP INC		06/27/2006	0.000	07/05/2006	49,970,723	0	29,278
61745B-GA-9	MORGAN STANLEY GROUP INC		06/29/2006	0.000	07/10/2006	24,967,001	0	7,333
64351Q-GL-1	NEW CENTER ASSET TRUST		06/21/2006	0.000	07/20/2006	26,599,235	0	38,824
64351V-GS-5	NEW CENTER ASSET TRUST		06/27/2006	0.000	07/26/2006	44,111,355	0	28,962
6555X3-G7-3	NORDDEUTSCHE LANDESBANK		06/30/2006	0.000	07/07/2006	74,933,940	0	11,010
6701X3-G5-7	NSTAR		06/30/2006	0.000	07/05/2006	12,033,842	0	1,790
67983U-HA-4	OLD LINE FUNDING CORP		06/30/2006	0.000	08/10/2006	12,195,755	0	1,806
6931M1-HP-1	PB FINANCE		05/25/2006	0.000	08/23/2006	29,773,646	0	158,021
6933J5-G3-2	PECO ENERGY TRANSITION (EXELON)		06/30/2006	0.000	07/03/2006	39,988,112	0	5,944
69430M-G5-9	PACIFIC GAS & ELEC CO		06/27/2006	0.000	07/05/2006	1,199,276	0	724
69430M-G6-7	PACIFIC GAS & ELEC CO		06/29/2006	0.000	07/06/2006	14,988,479	0	4,608
70016L-GU-6	PARK AVENUE RECEIVABLES		06/29/2006	0.000	07/28/2006	10,955,279	0	3,239
70489S-G7-0	PEARSON HOLDINGS INC		06/30/2006	0.000	07/07/2006	19,981,733	0	3,045
71103M-G5-1	PEOPLES ENERGY CORP		06/30/2006	0.000	07/05/2006	19,987,822	0	3,044
74433H-G5-7	PRUDENTIAL FUNDING CORPORATION		06/28/2006	0.000	07/05/2006	74,956,419	0	32,686
74444R-G3-7	PUBLIC SERVICE COLORADO		06/30/2006	0.000	07/03/2006	14,995,542	0	2,229
7743E3-G3-4	ROCKWELL AUTOMATION		06/30/2006	0.000	07/03/2006	2,099,353	0	324
82124M-G6-1	SHEFFIELD RECEIVABLES		06/07/2006	0.000	07/06/2006	999,293	0	3,393

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
82655F-GX-4	SIGMA-ALDRICH CORP		06/27/2006	0.000	07/31/2006	10,055,391	0	5,948
83549S-G3-0	SONOCO PRODUCTS COMPANY		06/30/2006	0.000	07/03/2006	3,518,950	0	525
83700F-GM-1	SOUTH CAROLINA ELECTRIC & GAS		06/22/2006	0.000	07/21/2006	22,632,783	0	30,248
83701M-GL-7	SOUTH CAROLINA FUEL CO		06/22/2006	0.000	07/20/2006	15,624,922	0	20,879
84262M-GC-6	SOUTHERN COMPANY		06/23/2006	0.000	07/12/2006	36,192,070	0	42,131
88562M-GD-2	THREE RIVERS FUNDING		06/13/2006	0.000	07/13/2006	34,939,916	0	90,126
8910A1-G7-7	TORCHMARK CORP		06/30/2006	0.000	07/07/2006	16,909,728	0	2,545
90262D-G6-6	UNION BANK OF SWITZERLAND		06/29/2006	0.000	07/06/2006	74,945,052	0	21,979
90655K-G3-2	UNION ELECTRIC CO		06/30/2006	0.000	07/03/2006	39,987,888	0	6,056
912795-XL-0	TREASURY BILL	C	06/02/2006	0.000	07/13/2006	8,387,284	0	75,197
912795-XM-8	TREASURY BILL	C	06/22/2006	0.000	07/20/2006	21,947,761	0	26,242
912795-XQ-9	TREASURY BILL	C	06/26/2006	0.000	08/10/2006	1,492,233	0	971
92240F-G3-1	VECTREN UTILITY HOLDINGS		06/30/2006	0.000	07/03/2006	16,038,187	0	2,406
92344M-GR-8	VERIZON GLOBAL		06/27/2006	0.000	07/25/2006	14,946,300	0	8,950
92780K-G3-6	VIRGINIA ELECTRIC POWER		06/30/2006	0.000	07/03/2006	19,993,777	0	3,111
ST1000-94-9	COUNTRYWIDE HOME LOANS		06/15/2006	5.250	07/17/2006	40,000,000	93,333	0
ST1000-94-9	CATERPILLAR FINANCIAL SERVICES INC		06/30/2006	5.340	07/06/2006	75,000,000	11,125	0
0199999 Total Cash Equivalents						2,125,428,434	104,458	2,198,271