LIFE ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2006

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE LIFE INSURANCE COMPANY

NAIC Group Code 0008 (Current) 0008 (Prior) 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)
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)

OFFICERS

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

OTHER

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	MICHAEL JOSEPH VELOTTA	JOHN CHARLES PINTOZZI
President	Secretary	Chief Financial Officer

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

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..............

Miguel Saucedo
Notary
11/04/08

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	46,677,259,906		46,677,259,906	45,886,095,230
2.	Stocks:				
	2.1 Preferred stocks	399,966,463		399,966,463	96,578,407
	2.2 Common stocks	1,207,062,229		1,207,062,229	769,748,021
3.	Mortgage loans on real estate:				
	3.1 First liens	6,229,229,307		6,229,229,307	6,140,147,249
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				6,534,123
5.	Cash ($ 34,481,241), cash equivalents ($ 1,109,204,652) and short-term investments ($ 192,585,513)	1,336,271,406		1,336,271,406	854,187,272
6.	Contract loans, (including $ premium notes)	708,885,790	1,118,217	707,767,573	690,006,355
7.	Other invested assets	400,770,740	1,996,626	398,774,114	255,146,642
8.	Receivables for securities	139,786,757		139,786,757	41,235,416
9.	Aggregate write-ins for invested assets	248,379,624		248,379,624	164,934,767
10.	Subtotals, cash and invested assets (Lines 1 to 9)	57,347,612,222	3,114,843	57,344,497,379	54,904,613,482
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	581,408,197		581,408,197	552,649,121
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	4,961,768		4,961,768	(3,691,213)
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	212,406,540		212,406,540	224,732,273
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	6,030,156	447,416	5,582,740	3,832,678
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts	3,596,287		3,596,287	32,276,598
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon				
16.2	Net deferred tax asset	643,481,569	359,869,023	283,612,546	272,342,297
17.	Guaranty funds receivable or on deposit	1,529,653		1,529,653	2,535,143
18.	Electronic data processing equipment and software				
19.	Furniture and equipment, including health care delivery assets ($)	137,254	137,254		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	207,552,859		207,552,859	103,876,268
22.	Health care ($) and other amounts receivable	8,595,267	8,595,267		
23.	Aggregate write-ins for other than invested assets	86,570,612	36,551,199	50,019,414	63,003,480
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	59,103,882,385	408,715,003	58,695,167,382	56,156,170,127
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,673,295,311		20,673,295,311	20,440,300,072
26.	Total (Lines 24 and 25)	79,777,177,696	408,715,003	79,368,462,693	76,596,470,199
	DETAILS OF WRITE-INS				
0901.	Derivative contracts	244,138,988		244,138,988	164,934,767
0902.	External security lending	4,240,636		4,240,636	
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	248,379,624		248,379,624	164,934,767
2301.	Advanced benefits	32,790,136		32,790,136	37,421,456
2302.	Accounts receivable	18,636,612	2,641,905	15,994,707	25,492,044
2303.	Investment accounts receivable	949,500		949,500	
2398.	Summary of remaining write-ins for Line 23 from overflow page	34,194,364	33,909,293	285,071	89,980
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	86,570,612	36,551,199	50,019,414	63,003,480

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,458,030,200 less $ included in Line 6.3 (including $ Modco Reserve)	35,458,030,200	34,870,694,678
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	71,069,587	62,046,750
3.	Liability for deposit-type contracts (including $ Modco Reserve)	15,251,191,271	14,868,264,328
4.	Contract claims:		
	4.1 Life	70,946,971	70,047,923
	4.2 Accident and health	1,049,937	2,223,199
5.	Policyholders' dividends $ 9,018 and coupons $ due and unpaid	9,018	10,854
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	69,832	73,997
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	38,237	35,353
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 27,389 accident and health premiums	3,793,072	2,755,391
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 167,707,265 assumed and $ 6,537,408 ceded	174,244,673	144,961,831
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 23,603,961 , accident and health $ 93,895 and deposit-type contract funds $ 60,833	23,758,689	24,724,167
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	6,925,033	9,384,071
13.	Transfers to Separate Accounts due or accrued (net) (including $ (204,958,274) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(169,530,453)	(317,917,394)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	24,657,394	21,564,309
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	21,039,233	59,567,546
15.2	Net deferred tax liability		
16.	Unearned investment income	2,580,249	2,525,365
17.	Amounts withheld or retained by company as agent or trustee	242,965	744,308
18.	Amounts held for agents' account, including $ agents' credit balances	12,042,957	21,661,654
19.	Remittances and items not allocated	144,902,676	102,350,021
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 113,103,714 and interest thereon $ 24,534	113,128,248	87,123,573
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	457,367,943	265,690,685
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	56,280,200	67,676,946
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	178,765,270	55,700,340
	24.9 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,192,925,113	2,069,580,180
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	55,095,528,317	52,491,490,075
27.	From Separate Accounts Statement	20,673,295,311	20,440,300,072
28.	Total liabilities (Lines 26 and 27)	75,768,823,628	72,931,790,147
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock	17,693,500	36,849,250
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,023,231,106	1,023,231,106
34.	Aggregate write-ins for special surplus funds	468,372,476	
35.	Unassigned funds (surplus)	2,084,939,384	2,599,197,095
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,576,542,966	3,622,428,201
38.	Totals of Lines 29, 30 and 37	3,599,639,066	3,664,680,051
39.	Totals of Lines 28 and 38	79,368,462,695	76,596,470,198
	DETAILS OF WRITE-INS		
2501.	Accounts payable	5,672,483	9,505,984
2502.	Deferred basis adjustments on futures and liability swaps	74,013,163	40,720,429
2503.	Deposit-type fund suspense	10,645,480	7,041,976
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,102,593,988	2,012,311,791
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,192,925,113	2,069,580,180
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	468,372,476	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	468,372,476	

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,218,496,074	5,883,328,704	7,855,786,637
2.	Considerations for supplementary contracts with life contingencies		33,670	33,670
3.	Net investment income	2,460,838,935	2,172,892,790	2,940,848,058
4.	Amortization of Interest Maintenance Reserve (IMR)	(167,120,228)	(88,302,221)	(125,784,310)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	214,281,082	16,366,004	27,314,080
7.	Reserve adjustments on reinsurance ceded	(551,659,792)	4,094,570	5,459,427
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	157,107,111	202,117,912	273,328,974
	8.2 Charges and fees for deposit-type contracts	10,547,943	18,261,308	22,695,551
	8.3 Aggregate write-ins for miscellaneous income	24,857,525	30,320,479	42,073,994
9.	Totals (Lines 1 to 8.3)	7,367,348,650	8,239,113,216	11,041,756,081
10.	Death benefits	334,910,682	341,605,074	456,891,502
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,137,495	1,086,453	1,601,889
12.	Annuity benefits	1,332,624,820	1,274,005,998	1,703,558,880
13.	Disability benefits and benefits under accident and health contracts	5,413,268	3,792,604	6,977,046
14.	Coupons, guaranteed annual pure endowments and similar benefits	59,429	54,009	69,614
15.	Surrender benefits and withdrawals for life contracts	3,734,743,682	3,368,905,191	4,856,962,222
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	635,031,230	391,266,975	572,390,132
18.	Payments on supplementary contracts with life contingencies	96,185	220,419	215,044
19.	Increase in aggregate reserves for life and accident and health and contracts	596,358,360	1,535,137,060	1,700,597,372
20.	Totals (Lines 10 to 19)	6,640,375,151	6,916,073,783	9,299,263,701
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	236,225,633	224,049,161	284,694,183
22.	Commissions and expense allowances on reinsurance assumed	212,119,315	180,435,534	256,405,734
23.	General insurance expenses	316,692,693	356,718,471	476,027,913
24.	Insurance taxes, licenses and fees, excluding federal income taxes	49,824,051	51,748,207	67,688,006
25.	Increase in loading on deferred and uncollected premiums	(14,852,087)	(19,489,900)	(23,133,444)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(518,894,745)	(91,877,029)	(78,031,860)
27.	Aggregate write-ins for deductions	129,032,604	277,972,075	305,849,537
28.	Totals (Lines 20 to 27)	7,050,522,616	7,895,630,302	10,588,763,770
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	316,826,034	343,482,914	452,992,311
30.	Dividends to policyholders	47,921	55,055	83,847
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	316,778,113	343,427,859	452,908,464
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	184,178,111	123,832,192	142,904,269
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	132,600,003	219,595,667	310,004,195
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,156,683 (excluding taxes of $ (15,074,351) transferred to the IMR)	50,371,619	(35,004,274)	(62,968,034)
35.	Net income (Line 33 plus Line 34)	182,971,622	184,591,393	247,036,161
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,664,680,055	3,656,392,699	3,656,392,699
37.	Net income (Line 35)	182,971,622	184,591,393	247,036,161
38.	Change in net unrealized capital gains (losses)	86,939,694	5,346,690	8,221,084
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	107,517,424	53,342,832	33,048,676
41.	Change in non-admitted assets and related items	(175,635,641)	25,581,010	61,674,103
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(19,772,511)
44.	Change in asset valuation reserve	(191,677,255)	(21,590,648)	(5,436,717)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in	(19,155,750)	(19,155,750)	(25,541,000)
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	468,372,476		
52.	Dividends to stockholders	(426,189,494)	(51,502,203)	(262,336,074)
53.	Aggregate write-ins for gains and losses in surplus	(98,184,061)	(21,894,409)	(28,606,366)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(65,040,984)	154,718,915	8,287,356
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,599,639,071	3,811,111,614	3,664,680,055
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	17,865,746	24,696,781	34,065,433
08.302.	Income on interco notes	5,156,611	810,000	2,025,000
08.303.	Miscellaneous income	1,832,677	3,873,013	5,184,561
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,491	940,685	799,000
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	24,857,525	30,320,479	42,073,994
2701.	Maturities and other scheduled payments	115,172,870	278,510,578	305,333,107
2702.	Transfer of IMR due to reinsurance agreement	13,839,170	(730,643)	(22,918)
2703.	Fines and penalties	22,779	190,684	623,138
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,214)	1,456	(83,790)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	129,032,604	277,972,075	305,849,537
5301.	Surplus adjustment for ING reinsurance treaty covering secondary guarantees	(4,872,461)	(4,094,570)	(5,459,427)
5302.	Deferred gains on Direct Response reinsurance	(93,311,600)	(17,799,839)	(23,146,939)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(98,184,061)	(21,894,409)	(28,606,366)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	5,238,058,594	7,861,991,748
2.	Net investment income	2,306,710,802	2,791,352,280
3.	Miscellaneous income	395,871,708	682,368,738
4.	Total (Lines 1 to 3)	7,940,641,104	11,335,712,766
5.	Benefit and loss related payments	5,940,790,361	7,013,262,098
6.	Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	(770,925,049)	(35,641,196)
7.	Commissions, expenses paid and aggregate write-ins for deductions	929,381,067	1,397,504,885
8.	Dividends paid to policyholders	53,922	79,370
9.	Federal and foreign income taxes paid (recovered) $ (12,917,668) net of tax on capital gains (losses)	209,788,755	144,405,654
10.	Total (Lines 5 through 9)	6,309,089,056	8,519,610,811
11.	Net cash from operations (Line 4 minus Line 10)	1,631,552,049	2,816,101,955
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	12,968,110,404	14,540,599,963
	12.2 Stocks	300,264,364	453,062,740
	12.3 Mortgage loans	1,120,643,487	933,432,671
	12.4 Real estate	8,092,664	25,000,000
	12.5 Other invested assets	181,176,923	192,350,760
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(508)	(29,316)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,578,287,335	16,144,416,818
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	13,759,286,437	17,485,687,456
	13.2 Stocks	985,230,269	475,340,741
	13.3 Mortgage loans	1,212,527,824	1,321,435,447
	13.4 Real estate	112,096	153,635
	13.5 Other invested assets	292,234,426	273,726,985
	13.6 Miscellaneous applications	155,985,107	213,291,354
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,405,376,159	19,769,635,618
14.	Net increase (or decrease) in contract loans and premium notes	16,176,622	5,673,724
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,843,265,447)	(3,630,892,524)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	(19,155,750)	(25,541,000)
	16.3 Borrowed funds	26,004,675	(634,169,135)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(342,605,618)	1,351,650,072
	16.5 Dividends to stockholders	426,189,494	262,336,074
	16.6 Other cash provided (applied)	1,455,743,718	(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)	693,797,532	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)	482,084,133	(550,723,008)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	854,187,271	1,404,910,279
	19.2 End of period (Line 18 plus Line 19.1)	1,336,271,404	854,187,271

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

20.0001. Proceeds from bonds sold, matured or repaid	841,240,091	177,266,553
20.0002. Proceeds from equities sold	12,807,741	22,572,673
20.0003. Cost of bonds acquired	85,528,790	120,532,207
20.0004. Cost of equities acquired	774,394,619	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			
2.	Ordinary life insurance	545,273,672	629,552,525	857,446,701
3.	Ordinary individual annuities	2,594,708,558	1,880,244,800	2,383,108,409
4.	Credit life (group and individual)			
5.	Group life insurance	46,010,020	45,616,928	61,314,981
6.	Group annuities	964,304,355	1,039,596,133	1,350,598,555
7.	A & H - group	40,800,419	47,363,680	61,770,953
8.	A & H - credit (group and individual)			
9.	A & H - other	3,294,511	4,030,583	5,236,602
10.	Aggregate of all other lines of business			
11.	Subtotal	4,194,391,535	3,646,404,649	4,719,476,201
12.	Deposit-type contracts	1,756,375,635	2,774,193,012	4,289,253,423
13.	Total	5,950,767,170	6,420,597,661	9,008,729,624
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

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

9. Income Taxes

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

(in millions)	September 30, 2006	December 31, 2005
Total of gross deferred tax assets	$ 680	$ 605
Total of gross deferred tax liabilities	(36)	(46)
Net deferred tax asset	644	559
Deferred tax asset nonadmitted	360	287
Net admitted deferred tax asset	$ 284	$ 272
(Increase) decrease in nonadmitted asset	$ (73)	

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

(in millions)	2006	2005
Federal income tax - excluding net capital gains (losses)	$ 184	$ 124
Federal income tax on net capital gains (losses)	(13)	14
Federal income taxes incurred	$ 171	$ 138

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

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

(in millions)	September 30, 2006	December 31, 2005
Deferred tax assets:		
Proxy deferred acquisition costs	$ 381	$ 370
Sale of variable annuity business	136	-
Reserves	65	87
Unrealized losses	34	57
Deferred gain	28	33
Nonadmitted assets	16	18
Tax goodwill	1	11
Investments	-	18
Employee benefits	-	3
Other	19	8
Total deferred tax assets	680	605
Nonadmitted deferred tax assets	(360)	(287)
Admitted deferred tax assets	320	318
Deferred tax liabilities:		
Interest expense	(21)	(31)
Prepaid commissions	(11)	(15)
Investments	(3)	-
Employee benefits	(1)	-
Total deferred tax liabilities	(36)	(46)
Net admitted deferred tax asset	$ 284	$ 272

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

(in millions)	September 30, 2006	December 31, 2005	Change
Total deferred tax assets	$ 680	$ 605	$ 75
Total deferred tax liabilities	(36)	(46)	10
Net deferred tax asset (liability)	$ 644	$ 559	85
Tax effect of unrealized gains (losses)			23
Change in net deferred income tax			108
Adjustment to prior year tax liabilities			(8)
Tax effect of nonadmitted assets			1
Change in net deferred income tax relating to the provision			$ 101

(in millions)	September 30, 2005	December 31, 2004	Change
Total deferred tax assets	$ 631	$ 569	$ 62
Total deferred tax liabilities	(48)	(53)	5
Net deferred tax asset (liability)	$ 583	$ 516	67
Tax effect of unrealized gains (losses)			(14)
Change in net deferred income tax			53
Adjustment to prior year tax liabilities			6
Tax effect of nonadmitted assets			6
Change in net deferred income tax relating to the provision			$ 62

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 September 30:

(in millions)	2006	Effective Tax Rate	
Provision computed at statutory rate	$ 22	35.0	%
Change in net deferred income taxes	101	158.2	
Interest maintenance reserve amortization	64	99.0	
Nondeductible Employee Stock Option Plan expense	2	3.7	
Dividend received deduction	(12)	(18.8)	
Prior year true-up	(3)	(5.6)	
Other statutory true-up adjustment	(2)	(2.7)	
Foreign tax credit	(1)	(1.8)	
Adjustment to prior year tax liabilities	-	0.7	
Total statutory income taxes	$ 171	267.7	%

(in millions)	2005	Effective Tax Rate	
Provision computed at statutory rate	$ 80	35.0	%
Change in net deferred income taxes	62	27.0	
Interest maintenance reserve amortization	31	13.4	
Nondeductible Employee Stock Option Plan expense	1	0.4	
Dividend received deduction	(11)	(4.6)	
Prior year true-up	(1)	(0.4)	
Other statutory true-up adjustment	(1)	(0.6)	
Foreign tax credit	(1)	(0.5)	
Adjustment to prior year tax liabilities	(22)	(9.4)	
Total statutory income taxes	$ 138	60.3	%

10. Information Concerning Parent, Subsidiaries and Affiliates

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

Transactions with Allstate Insurance Company ("AIC"), its parent
The Company paid the following cash dividends on common stock to AIC:

(in millions) Date of payment	2006	2005
April 12	$ -	$ 25
June 27	125	-
July 20	-	25
September 21	300	-
December 16	-	100
December 23	-	61
Total	$ 425	$ 211

The $300 million dividends paid on September 21, 2006 included $29 million ordinary dividends and $271 extraordinary dividends.

Transactions with Northbrook Holdings, LLC ("NHLLC"), an affiliate
The Company paid the following cash dividends on preferred stock, Series A to NHLLC:

(in thousands) Date of payment	2006	2005
February 28	$ 452	$ -
March 14	-	488
May 31	403	512
August 31	-	502
September 6	334	-
November 30	-	484
Total	$ 1,189	$ 1,986

In addition, beginning April 30, 2004, the Company started to redeem $6.3 million of this outstanding preferred stock quarterly. There will be a total of 12 quarterly redemptions with the final redemption scheduled for first quarter of 2007. Total redemption for the nine months of 2006 was $19 million compared to $25 million in 2005.

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

(in millions)	September 30, 2006	December 31, 2005
Kennett Capital, Inc.	$ 203	$ 100
Allstate Life Insurance Company of New York	4	3
Other	1	1
Total	$ 208	$ 104

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

(in millions)	September 30, 2006	December 31, 2005
Allstate Insurance Company	$ 47	$ 58
Allstate Investments, LLC	7	6
Allstate Distributors, LLC	2	3
Other	-	1
Total	$ 56	$ 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 guarantee were $41 million and $47 million at September 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 guarantee were $2.04 billion and $1.80 billion at September 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 guarantee 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 guarantee were $337 million and $295 million at September 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.

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

9. Cumulative unrealized gains and losses increased unassigned funds by $371 million and $284 million at September 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 $223 million at September 30, 2006. The obligations associated with these bonds expire at various times during the next seven years.

The Company also has commitments to invest in joint ventures, partnerships or limited liability companies for $660 million at September 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.

- 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 (the "EEOC I" suit) and a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In March 2004, in the consolidated EEOC I and Romero I litigation, 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 stated 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. The EEOC also filed another lawsuit in October 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in October 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether AIC had reasonable factors other than age to support the rehire policy. 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. 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 all of these various 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. 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 defending a certified nationwide class action related to certain of its universal life policies written prior to 1992. The breach of contract claim involves premium increases that the Company charged related to those policies. Other life insurance companies have faced similar suits. The Company is vigorously defending this lawsuit, and the outcome of this dispute 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 one of the Company's New York subsidiaries' 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 this New York subsidiary failed to meet the requirements of certain applicable regulations. In relation to this examination, the New York subsidiary accrued $17 million of additional contractholder benefits. The final outcomes of these examinations are still pending; however, the 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.

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 third 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	7	$ 19	$ 19	$ -
NAIC 4	3	4	4	-

($ in millions)	2005			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	2	$ 6	$ 5	$ 1
NAIC 4	8	11	11	-

The Company did not have any wash sales related to preferred stock for the third 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, $932 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 $356 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 $12 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 $403 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 $13.55 billion as of June 30, 2006. Separate Account balances totaling approximately $757 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.

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

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

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

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

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

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

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

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: ..... $

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 7/31/2006.

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

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

$113,103,713.40 BONY

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 149,755,317

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

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	$ 787,375,578
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	$ 787,375,578
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 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:

2005-1 exception, 69351UAG8, PPL Electric Utilities Corp; 2006-1 exception, 9904129A8, Trizec Properties, Inc.;
2006-1 exception, 9904879AO, Infrastrux Group, Inc..

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	
	1.13 Commercial Mortgages	$	6,229,229,307
	1.14 Total Mortgages in Good Standing	$	6,229,229,307
	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 Mortgage 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	$	
	1.4 Long-Term Mortgage 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	$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	6,229,229,307
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	$	

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		(2,994,441)
3.	Cost of acquired		
4.	Cost of additions to and permanent improvements	112,096	153,635
5.	Total profit (loss) on sales	1,446,447	2,100,000
6.	Increase (decrease) by foreign exchange adjustment		
7.	Amount received on sales	8,092,664	25,000,000
8.	Book/adjusted carrying value at end of current period		6,534,121
9.	Total valuation allowance		
10.	Subtotal (Lines 8 plus 9)		6,534,121
11.	Total nonadmitted amounts		
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)		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	6,140,147,249	5,754,721,661
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	1,202,735,424	1,315,335,017
	2.2. Additional investment made after acquisitions	9,792,400	6,100,430
3.	Accrual of discount and mortgage interest points and commitment fees	1,625,911	1,402,061
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale	(1,981,884)	386,357
6.	Amounts paid on account or in full during the period	1,120,643,487	933,432,671
7.	Amortization of premium	2,446,305	4,365,606
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	6,229,229,308	6,140,147,249
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	6,229,229,308	6,140,147,249
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	6,229,229,308	6,140,147,249

SCHEDULE BA - VERIFICATION

Other Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	257,834,246	149,444,592
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	48,963,324	139,343,216
	2.2. Additional investment made after acquisitions	243,271,102	134,383,769
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	31,390,737	26,836,305
5.	Total profit (loss) on sale	488,254	160,864
6.	Amounts paid on account or in full during the period	181,176,923	192,350,760
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		16,260
9.	Book/adjusted carrying value of long-term invested assets at end of current period	400,770,740	257,834,246
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	400,770,740	257,834,246
12.	Total nonadmitted amounts	1,996,626	2,687,603
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	398,774,114	255,146,643

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,752,421,659	43,731,765,827
2.	Cost of bonds and stocks acquired	14,744,516,706	17,961,028,196
3.	Accrual of discount	185,797,274	225,951,535
4.	Increase (decrease) by adjustment	26,319,422	(51,923,262)
5.	Increase (decrease) by foreign exchange adjustment		
6.	Total profit (loss) on disposal	(63,884,408)	14,427,980
7.	Consideration for bonds and stocks disposed of	13,268,374,768	14,993,662,703
8.	Amortization of premium	92,507,286	135,165,914
9.	Book value/adjusted carrying value, current period	48,284,288,599	46,752,421,659
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	48,284,288,599	46,752,421,659
12.	Total nonadmitted amounts		
13.	Statement value	48,284,288,599	46,752,421,659

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	34,006,451,575	38,190,187,873	38,468,041,481	(80,041,269)	32,921,625,557	34,006,451,575	33,648,556,698	31,662,519,076
2.	Class 2	11,806,019,825	485,056,695	714,068,791	96,206,217	12,443,449,343	11,806,019,825	11,673,213,945	12,318,773,601
3.	Class 3	1,785,846,981	166,070,444	261,622,442	36,590,670	1,795,014,399	1,785,846,981	1,726,885,653	1,857,127,676
4.	Class 4	877,683,207	98,209,199	102,642,225	(1,691,979)	780,122,141	877,683,207	871,558,202	760,263,221
5.	Class 5	46,492,598	7,695,842	5,768,556	1,312,135	49,046,281	46,492,598	49,732,019	57,844,222
6.	Class 6	16,516,606		9,584,923	2,171,872	16,874,437	16,516,606	9,103,555	57,157,290
7.	Total Bonds	48,539,010,792	38,947,220,052	39,561,728,417	54,547,646	48,006,132,158	48,539,010,792	47,979,050,073	46,713,685,086
	PREFERRED STOCK								
8.	Class 1	129,433,426	201,940,928	29,407,198	(196,211)	72,040,911	129,433,426	301,770,946	40,389,148
9.	Class 2	77,395,167	30,327,098	11,000,000	(50,328)	52,766,265	77,395,167	96,671,937	53,396,210
10.	Class 3	1,250,000				1,250,000	1,250,000	1,250,000	1,250,000
11.	Class 4					1,387,950			1,387,950
12.	Class 5	155,098			(30,978)	155,098	155,098	124,120	155,098
13.	Class 6	149,459				149,459	149,459	149,459	
14.	Total Preferred Stock	208,383,150	232,268,026	40,407,198	(277,516)	127,749,683	208,383,150	399,966,462	96,578,406
15.	Total Bonds and Preferred Stock	48,747,393,942	39,179,488,078	39,602,135,615	54,270,130	48,133,881,841	48,747,393,942	48,379,016,535	46,810,263,492

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	192,585,513	XXX	192,458,841	267,383	

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	161,170,220	445,537,205
2.	Cost of short-term investments acquired	7,030,812,619	88,313,478,693
3.	Increase (decrease) by adjustment	1,125,874	37,409,540
4.	Increase (decrease) by foreign exchange adjustment		
5.	Total profit (loss) on disposal of short-term investments	(19)	(29,316)
6.	Consideration received on disposal of short-term investments	7,000,523,182	88,635,225,902
7.	Book/adjusted carrying value, current period	192,585,513	161,170,220
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)	192,585,513	161,170,220
10.	Total nonadmitted amounts		
11.	Statement value (Lines 9 minus 10)	192,585,513	161,170,220
12.	Income collected during period	18,384,370	43,470,534
13.	Income earned during period	18,147,980	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	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	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	9,798,364	9,697,103	CDS SP15000L1 ON ROHM & HAAS CO	28,188	07383F-X3-7	BSCMS 2004-PWR6, A4	9,798,364	9,668,915	1FE
14040HA*6	TTX CO 5% SR UNSEC NTS 5.0% with 4/1/2012 maturity.CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	2	4,968,537	5,007,954	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	105,376	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,968,537	4,902,579	2FE
94106LD*7	CENTERPOINT ENER HOUSTON 5.7% with 1/15/2014 maturity.CDS SP1500U34 ON WASTE MANAGEMENT INC	2	5,128,411	5,096,775	CDS SP1500U34 ON WASTE MANAGEMENT INC	62,720	15189X-AG-3	CENTERPOINT ENER HOUSTON	5,128,411	5,034,055	2FE
244217B@3	BOEING CAPITAL CORP 5.8% with 1/15/2013 maturity.CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1	5,383,805	5,203,780	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	43,180	097014-AH-7	BOEING CAPITAL CORP	5,383,805	5,160,600	1FE
33938EA*8	CASE NEW HOLLAND INC 7.1% with 3/1/2014 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	1,360,000	1,376,931	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	11,831	147446-AM-0	CASE NEW HOLLAND INC	1,360,000	1,365,100	3FE
33938EA*8	ECHOSTAR DBS CORP 7.1% with 2/1/2016 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,693,915	2,651,634	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	23,434	27876G-AZ-1	ECHOSTAR DBS CORP	2,693,915	2,628,200	3FE
30275#AD3	RBS CAPITAL TRUST III 5.5% with 9/29/2049 maturity.CDS SPF401A57 ON FIVE MUNI CREDITS	1	9,716,600	9,657,083	CDS SPF401A57 ON 5 MUNI CREDITS	(59,517)	74927Q-AA-5	RBS CAPITAL TRUST III	9,716,600	9,716,600	1FE
701094B@2	CWL 2005-11, AF5A 5.4% with 1/25/2036 maturity.CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	9,999,509	9,779,209	CDS SPG4023G8 ON PARKET HANNIFIN CORP	21,681	126670-CK-2	CWL 2005-11, AF5A	9,999,509	9,757,528	1FE
837004D*8	NATIONAL CAPITAL TRST II 5.4% with 12/29/2049 maturity.CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1	5,966,250	5,982,158	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	15,908	635192-AA-5	NATIONAL CAPITAL TRST II	5,966,250	5,966,250	2FE
205887X@6	CTCDO 2005-3A, A2 5.1% with 6/25/2035 maturity.CDS SPG4025N1 ON CONAGRA FOODS INC	2	9,809,415	9,890,275	CDS SPG4025N1 ON CONAGRA FOODS INC	129,337	22943E-AB-9	CTCDO 2005-3A, A2	9,809,415	9,760,938	1FE
369622@R7	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	1	10,062,813	9,800,613	CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	70,513	90331H-KP-7	US BANK NA	10,062,813	9,730,100	1FE
30275#AF8	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE 5.0% with 6/15/2025 maturity.CDS SPH300L81 ON CVX,UPS,CLX,ADM	1	15,000,000	14,404,065	CDS SPH300L81 ON CVX,UPS,CLX,ADM	77,904	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE	15,000,000	14,326,161	1
370334E@9	PRINCIPAL LIFE GLOBAL 5.2% with 1/15/2013 maturity.CDS SPH300MI8 ON GENERAL MILLS INC	2	10,319,755	10,088,733	CDS SPH300MI8 ON GENERAL MILLS INC	136,503	7425AO-A5-9	PRINCIPAL LIFE GLOBAL	10,319,755	9,952,230	1FE
629568C@3	TARGET CORP 6.3% with 1/15/2011 maturity.CDS SPH400IY6 ON NABORS INDS INC	1	4,234,434	4,199,201	CDS SPH400IY6 ON NABORS INDS INC	20,741	87612E-AC-0	TARGET CORP	4,234,434	4,178,460	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	5,075,782	CDS SPH4014W3 ON SUNCOR ENERGY INC.	27,488	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	5,048,294	1FE
093662A*5	CWL 2005-11, AF6 5.0% with 2/25/2036 maturity.CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	1	9,999,974	9,684,424	CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	30,925	126670-CL-0	CWL 2005-11, AF6	9,999,974	9,653,499	1FE
294549C*9	BSCMS 2005-T20, A3 5.1% with 10/12/2042 maturity.CDS SPH4026IO ON EQUITABLE RESOURCES INC	1	10,021,109	9,951,043	CDS SPH4026IO ON EQUITABLE RESOURCES INC	6,384	07387B-CJ-0	BSCMS 2005-T20, A3	10,021,109	9,944,659	1FE
30275#AB7	PRINCIPAL LIFE INC FNDG 5.1% with 4/15/2014 maturity.CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	1	14,979,632	14,837,158	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	86,128	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,979,632	14,751,030	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1	2	3	4	5	Derivative Instruments Open		Cash Instrument(s) Held				
					6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
30275#AE1	BANK OF NEW YORK CO INC 4.9% with 3/15/2015 maturity.CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	1	14,955,910	14,531,129	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(32,311)	06406J-HB-4	BANK OF NEW YORK CO INC	14,955,910	14,563,440	1FE
80851#AC2	LEHMAN BROTHERS HOLDINGS 4.8% with 3/13/2014 maturity.CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	5,046,551	4,816,714	CDS SPJ3IG9G1 ON SCHWAB CHARLES	20,349	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	5,046,551	4,796,365	1FE
459200F@5	BEAR STEARNS CO INC 4.5% with 10/28/2010 maturity.CDS SPJ600LG4 ON IBM CORP	1	10,278,107	9,778,040	CDS SPJ600LG4 ON IBM CORP	46,100	073902-CE-6	BEAR STEARNS CO INC	10,278,107	9,731,940	1FE
573284A*7	MERRILL LYNCH & CO 5.0% with 2/3/2014 maturity.CDS SPJ600M40 ON MARTIN MAR MTLS	1	5,121,631	4,891,699	CDS SPJ600M40 ON MARTIN MAR MTLS	16,074	59018Y-SU-6	MERRILL LYNCH & CO	5,121,631	4,875,625	1FE
126408G#4	VALERO LOGISTICS 6.8% with 7/15/2012 maturity.CDS SPJ600MG3 ON CSX CORP	2	5,450,166	5,343,228	CDS SPJ600MG3 ON CSX CORP	63,988	91914C-AA-5	VALERO LOGISTICS	5,450,166	5,279,240	2FE
929160B*9	COUNTRYWIDE FINANCIAL 4.0% with 3/22/2011 maturity.CDS SPJ600N98 ON VULCAN MATERIALS	1	4,765,969	4,733,979	CDS SPJ600N98 ON VULCAN MATERIALS	14,939	22237L-PA-4	COUNTRYWIDE FINANCIAL	4,765,969	4,719,040	1FE
037411C*4	MSC 2003-T11, A4 5.1% with 6/13/2041 maturity.CDS SPJ6000K2 ON APACHE CORP	1	5,012,791	4,984,058	CDS SPJ6000K2 ON APACHE CORP	17,020	61746W-H2-9	MSC 2003-T11, A4	5,012,791	4,967,038	1FE
30275#AA9	BRISTOL-MYERS SQUIBB 5.7% with 10/1/2011 maturity.CDS SPK4015X6 ON 5 MUNI CREDITS	1	10,576,113	10,163,727	CDS SPK4015X6 ON 5 MUNI CREDITS	(22,603)	110122-AG-3	BRISTOL-MYERS SQUIBB	10,576,113	10,186,330	1FE
30275#AC5	CWL 2005-11, AF6 5.0% with 2/25/2036 maturity.CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	1	14,999,961	14,533,152	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	52,904	126670-CL-0	CWL 2005-11, AF6	14,999,961	14,480,249	1FE
039483E*9	TENN VALLEY AUTHORITY 4.7% with 8/1/2013 maturity.CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	1	4,912,805	4,947,058	CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	15,803	880591-DW-9	TENN VALLEY AUTHORITY	4,912,805	4,931,255	1
548661C@4	PEPSIAMERICAS INC 4.5% with 3/15/2013 maturity.CDS SPK600EK1 ON LOWES COMPANIES	1	4,929,094	4,771,577	CDS SPK600EK1 ON LOWES COMPANIES	15,317	71343X-AD-6	PEPSIAMERICAS INC	4,929,094	4,756,260	1FE
354613B#7	KIMBERLY-CLARK CORP 5.0% with 8/15/2013 maturity.CDS SPK600FD6 ON FRANKLIN RES INC	1	4,995,320	4,973,194	CDS SPK600FD6 ON FRANKLIN RES INC	21,059	494368-AX-1	KIMBERLY-CLARK CORP	4,995,320	4,952,135	1FE
574599C#1	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE 7.3% with 5/17/2021 maturity.CDS SPM401X05 ON MASCO CORP	2	5,075,124	5,155,539	CDS SPM401X05 ON MASCO CORP	34,789	67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE	5,075,124	5,120,750	2FE
438516A*7	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	1	5,389,186	5,221,682	CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	34,326	337367-AC-0	FULBA 1998-C2, B	5,389,186	5,187,356	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS 7.1% with 3/15/2011 maturity.CDS SPO100HJ8 ON SCHWAB CHARLES	1	5,368,445	5,409,433	CDS SPO100HJ8 ON SCHWAB CHARLES	19,724	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,368,445	5,389,709	1FE
037411A#2	LBUBS 2004-C1, A4 4.5% with 9/15/2015 maturity.CDS SPO100HP4 ON APACHE CORP	1	4,838,645	4,801,180	CDS SPO100HP4 ON APACHE CORP	14,767	52108H-YK-4	LBUBS 2004-C1, A4	4,838,645	4,786,414	1FE
717880A*9	MERRILL LYNCH & CO 5.0% with 2/3/2014 maturity.CDS SPO100WP7 ON 5 MUNI CREDITS	1	14,346,089	14,467,793	CDS SPO100WP7 ON 5 MUNI CREDITS	(159,082)	59018Y-SU-6	MERRILL LYNCH & CO	14,346,089	14,626,875	1FE
925524A*1	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPQ400ER5 ON VIACOM INC	2	5,389,186	5,199,814	CDS SPQ400ER5 ON VIACOM INC	12,458	337367-AC-0	FULBA 1998-C2, B	5,389,186	5,187,356	1FE
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	1	10,000,000	10,143,580	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	46,991	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	10,096,589	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
438516A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	1	6,081,277	5,767,147	CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	21,217	587405-AB-7	MERCANTILE BANKSHARES	6,081,277	5,745,930	1FE
867229B@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPQ400NL8 ON SUNCOR ENERGY INC	1	5,000,000	4,780,461	CDS SPQ400NL8 ON SUNCOR ENERGY INC	35,811	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,744,650	1FE
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 9/29/2015 maturity.CDS SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,269,879	CDS SPS500V67 ON CONOCO PHILLIPS	24,125	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	9,245,754	1
94106LA@8	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPS501302 ON WASTE MANAGEMENT INC	2	5,031,406	4,927,708	CDS SPS501302 ON WASTE MANAGEMENT INC	62,658	90331H-KP-7	US BANK NA	5,031,406	4,865,050	1FE
629568C*5	TENN VALLEY AUTHORITY 4.7% with 8/1/2013 maturity.CDS SPT100FC0 ON NABORS INDS INC	1	3,930,244	3,965,745	CDS SPT100FC0 ON NABORS INDS INC	20,741	880591-DW-9	TENN VALLEY AUTHORITY	3,930,244	3,945,004	1
573284A@5	CWL 2005-11, AF5A 5.4% with 1/25/2036 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	799,961	782,529	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1,927	126670-CK-2	CWL 2005-11, AF5A	799,961	780,602	1FE
573284A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	9,324,625	8,832,888	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	22,462	587405-AB-7	MERCANTILE BANKSHARES	9,324,625	8,810,426	1FE
9999999 - Totals			326,061,129	319,576,854	XXX	1,260,277	XXX	XXX	326,061,129	318,316,580	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	43	330,047,911			45	335,192,012
2. Add: Opened or Acquired Transactions	1	425,000,000	2	5,991,529	1	700,000,000			4	1,130,991,529
3. Add: Increases in Replicated Asset Statement Value	XXX	2,203,989	XXX	58,515	XXX	947,405	XXX		XXX	3,209,909
4. Less: Closed or Disposed of Transactions			5	434,595,181	2	702,414,976			7	1,137,010,157
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	2,806,457	XXX	996,496	XXX	2,519,211	XXX		XXX	6,322,164
7. Ending Inventory	46	759,589,544	43	330,047,911	42	326,061,129			42	326,061,129

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)
		NONE		

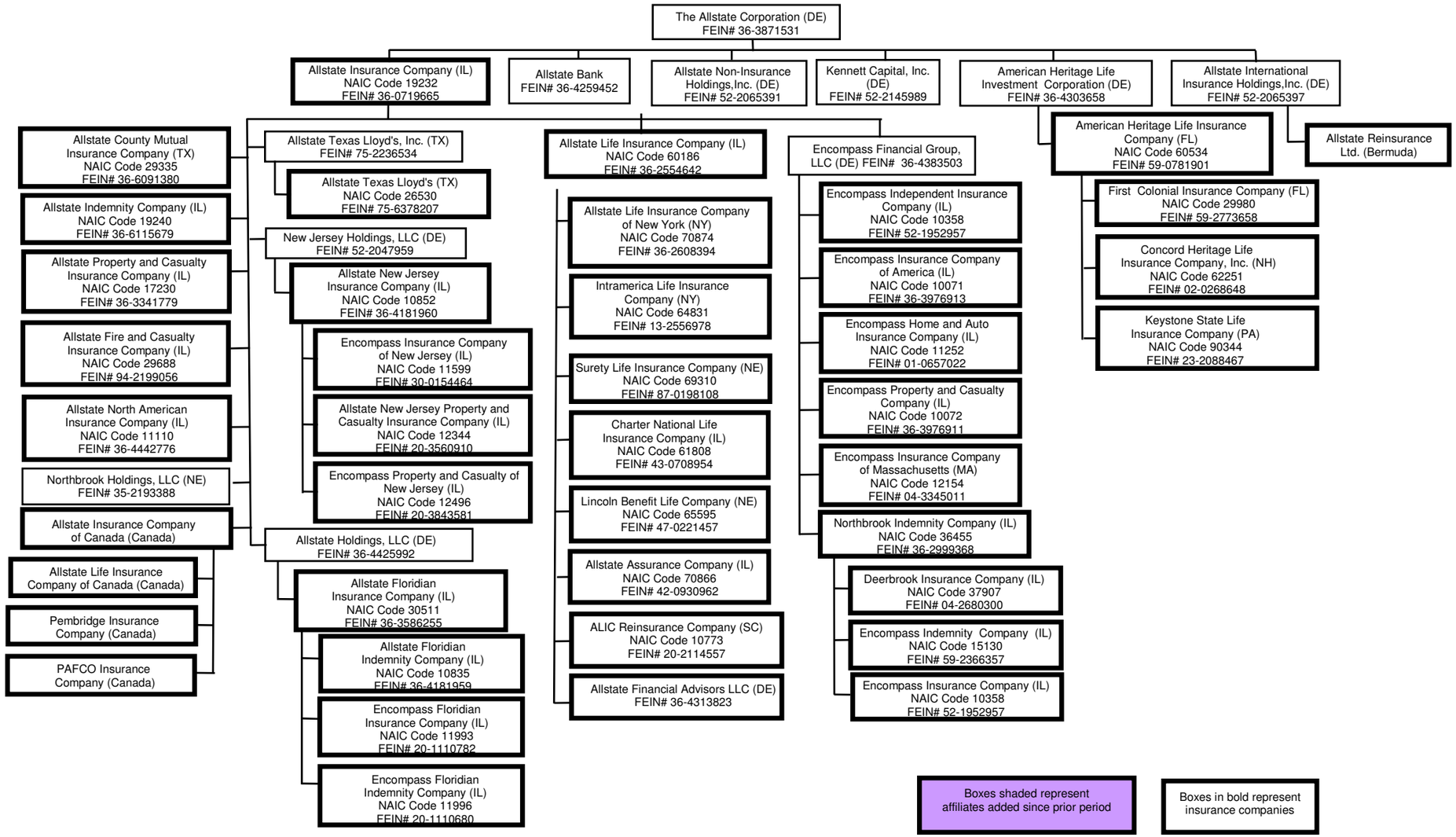
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Business Only				
		Life Contracts		4	5	6
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	YES	8,718,964	55,987,093	799,343		
2. Alaska AK	YES	1,576,858	1,643,912	135,189	332,272	
3. Arizona AZ	YES	10,322,910	59,415,368	601,823		
4. Arkansas AR	YES	3,674,768	16,966,736	669,062		
5. California CA	YES	83,805,249	482,391,674	6,035,500	64,107	
6. Colorado CO	YES	7,515,133	74,490,325	534,485		
7. Connecticut CT	YES	8,442,770	49,671,072	497,248	250	
8. Delaware DE	YES	2,001,071	20,414,063	107,820	1,600,024,044	
9. District of Columbia DC	YES	592,230	5,085,290	59,658		
10. Florida FL	YES	47,364,377	258,431,122	5,604,484		
11. Georgia GA	YES	21,310,695	48,200,331	1,825,666		
12. Hawaii HI	YES	2,911,701	42,250,422	499,528		
13. Idaho ID	YES	2,490,184	26,274,399	168,052		
14. Illinois IL	YES	46,775,853	191,512,727	1,728,666		
15. Indiana IN	YES	13,353,300	70,853,227	789,428		
16. Iowa IA	YES	2,757,416	39,936,311	227,383		
17. Kansas KS	YES	2,872,268	9,925,569	353,161		
18. Kentucky KY	YES	9,329,817	82,839,966	727,340		
19. Louisiana LA	YES	13,901,611	61,777,839	887,723		
20. Maine ME	YES	1,616,571	3,170,056	102,903		
21. Maryland MD	YES	13,800,635	61,801,014	657,021		
22. Massachusetts MA	YES	3,077,677	25,899,820	836,672		
23. Michigan MI	YES	22,266,919	177,699,954	985,608		
24. Minnesota MN	YES	6,829,847	98,389,382	527,639	250	
25. Mississippi MS	YES	4,628,587	27,411,498	518,871		
26. Missouri MO	YES	7,535,441	63,799,429	864,633		
27. Montana MT	YES	1,039,294	7,002,495	132,794		
28. Nebraska NE	YES	2,233,808	129,730,332	150,542	102,416,103	
29. Nevada NV	YES	6,026,246	37,723,914	326,621		
30. New Hampshire NH	YES	2,298,403	7,738,218	62,355	221	
31. New Jersey NJ	YES	10,588,188	148,580,157	959,309		
32. New Mexico NM	YES	5,035,972	8,006,049	1,660,747		
33. New York NY	NO	1,561,556	1,435,693	656,042		
34. North Carolina NC	YES	17,258,945	29,194,244	1,318,830		
35. North Dakota ND	YES	575,307	8,936,456	63,746		
36. Ohio OH	YES	29,050,905	228,704,436	1,334,978	125,904	
37. Oklahoma OK	YES	4,647,655	12,951,617	511,165		
38. Oregon OR	YES	7,239,499	39,211,034	85,881		
39. Pennsylvania PA	YES	46,908,550	212,226,557	2,510,075	137,066	
40. Rhode Island RI	YES	1,963,934	11,488,100	108,158		
41. South Carolina SC	YES	7,589,955	15,733,828	479,800		
42. South Dakota SD	YES	711,228	10,384,072	79,210		
43. Tennessee TN	YES	11,271,029	68,648,795	978,321	25,900	
44. Texas TX	YES	59,730,215	264,128,025	2,954,126		
45. Utah UT	YES	3,705,384	21,951,061	152,968		
46. Vermont VT	YES	677,348	3,894,525	160,877		
47. Virginia VA	YES	18,403,933	40,238,421	1,838,886	62,672	
48. Washington WA	YES	12,577,318	52,438,986	289,719	500	
49. West Virginia WV	YES	3,692,326	21,020,324	210,401		
50. Wisconsin WI	YES	7,910,599	106,600,096	517,399		
51. Wyoming WY	YES	726,628	1,677,065	84,807		
52. American Samoa AS	NO	944				
53. Guam GU	NO	9,845		328		
54. Puerto Rico PR	YES	37,127	2,764,648	10,934		
55. U.S. Virgin Islands VI	NO	8,724		1,746		
56. Northern Mariana Islands MP	NO					
57. Canada CN	NO	32,448	259,373	3,269		
58. Aggregate Other Aliens OT	XXX	385,588	10,105,084	14,955	53,186,346	
59. Subtotal	(a) 51	613,371,758	3,559,012,201	44,403,894	1,756,375,635	
90. Reporting entity contributions for employee benefits plans	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	983,822				
94. Aggregate or other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX	614,355,579	3,559,012,201	44,403,894	1,756,375,635	
96. Plus Reinsurance Assumed	XXX	681,637,775	1,827,538,903	22,721,303	62,406,735	
97 Totals (All Business)	XXX	1,295,993,354	5,386,551,104	67,125,196	1,818,782,370	
98. Less Reinsurance Ceded	XXX	162,668,016	1,306,371,127	42,129,473		
99. Totals (All Business) less Reinsurance Ceded	XXX	1,133,325,338	4,080,179,977	24,995,723	1,818,782,370	
DETAILS OF WRITE-INS						
5801. Army & Fleet Post Office - Americas	XXX			196		
5802. Army & Fleet Post Office - Europe	XXX	5,973	11,253	5,050		
5803. Army & Fleet Post Office - Pacific	XXX	64,484	5,994	2,746		
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	315,131	10,087,837	6,963	53,186,346	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	385,588	10,105,084	14,955	53,186,346	
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX					

(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 supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanation:

1.

Bar Code:

1.

6 0 1 8 6 2 0 0 6 4 9 0 0 0 0 0 3

Trusteed Surplus Statement [Document Identifier 490]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Premium tax recoverable	814,381	634,217	180,164	89,980
2305.	Prepaid commissions	32,395,413	32,290,506	104,907	
2306.	Customer receivables	984,570	984,570		
2397.	Summary of remaining write-ins for Line 23 from overflow page	34,194,364	33,909,293	285,071	89,980

Additional Write-ins for Liabilities Line 25

2504.	Discontinued operations		365,825	365,825
2505.	Reserve for checks written off		10,529,580	10,234,320
2506.	Securities lending - external program		17,920,136	13,679,500
2507.	Securities lending collateral		2,754,335,710	1,629,201,927
2508.	Swap collateral		297,028,908	353,751,009
2509.	Unearned fee income		4,856,433	5,079,210
2510.	Liabilities for VA business sold to Prudential		17,557,396	
2597.	Summary of remaining write-ins for Line 25 from overflow page		3,102,593,988	2,012,311,791

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Service fees	2,491	144,486	2,801	
08.305.	Synthetic GIC fee		(507)	(507)	
08.306.	Gain/(loss) on sale of subsidiary		796,706	796,706	
08.397.	Summary of remaining write-ins for Line 5 from overflow page	2,491	940,685	799,000	

Additional Write-ins for Summary of Operations Line 27

2704.	Net change in discontinued operations liability			(83,120)	
2705.	(Gain) loss on sale of fixed assets	(2,214)	1,456	(670)	
2797.	Summary of remaining write-ins for Line 27 from overflow page	(2,214)	1,456	(83,790)	

Additional Write-ins for Schedule T Line 58

5804.	Australia	XXX	628				
5805.	Barbados	XXX		8,881,532		53,186,346	
5806.	Columbia	XXX	122				
5807.	England	XXX	117				
5808.	Spain	XXX		900			
5809.	Ethiopia	XXX		20,000			
5810.	Finland	XXX	80				
5811.	Hungary	XXX		39,862			
5812.	Japan	XXX	842	397,238			
5813.	Kenya	XXX		384,879			
5814.	Mexico	XXX	14,575	80,000			
5815.	Norway	XXX		50,000			
5816.	Other foreign	XXX	296,641		6,963		
5817.	Philippines	XXX	960				
5818.	Poland	XXX	94				
5819.	Sweden	XXX	338	1,162			
5820.	United Kingdom	XXX	734	232,264			
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	315,131	10,087,837	6,963	53,186,346	

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
NONE								
9999999 - Totals								

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
Starks Building	Louisville	KY	07/06/2006	Hertz Investment Group	9,315,252			112,096	6,646,217	8,092,664		1,446,447	1,446,447	751,427	619,429
0199999. Property Sold					9,315,252			112,096	6,646,217	8,092,664		1,446,447	1,446,447	751,427	619,429
9999999 - Totals					9,315,252			112,096	6,646,217	8,092,664		1,446,447	1,446,447	751,427	619,429

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					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
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest					
122834	PHOENIX	AZ		19,250,000	08/16/2006	6.270	19,260,000			26,300,000	06/21/2006
122856	STUDIO CITY	CA		21,750,000	08/15/2006	6.380	21,750,000			36,500,000	07/19/2006
122843	ENCINO	CA		6,700,000	07/28/2006	5.980	6,700,000			28,000,000	06/20/2006
122842	CITY OF INDUSTRY	CA		4,000,000	07/13/2006	6.220	3,993,040			7,800,000	06/19/2006
122835	SAN DIEGO	CA		7,550,000	08/17/2006	6.420	7,534,457			21,080,000	06/20/2006
122830	DENVER	CO		9,100,000	07/19/2006	6.260	9,069,397			12,700,000	06/07/2006
122820	BOULDER	CO		19,500,000	08/10/2006	5.710	19,500,000			31,040,816	04/24/2006
122869	ATLANTA	GA		14,565,789	09/29/2006	6.124	14,565,789			21,402,631	09/11/2006
122811	HYATTSVILLE	MD		7,500,000	07/11/2006	6.673	7,500,000			10,000,000	05/19/2006
122716	EDEN PRAIRIE	MN		13,000,000	07/21/2006	5.770	12,983,247			25,450,000	07/06/2006
122888	CLAYTON	MO		20,000,000	09/29/2006	5.870	20,000,000			30,577,778	09/15/2006
122809	ASHEVILLE	NC		9,025,000	07/27/2006	6.072	8,936,683			23,360,000	05/17/2006
122886	BERKELEY HEIGHTS	NJ		15,000,000	09/29/2006	5.920	15,000,000			23,403,676	09/15/2006
122844	LAS VEGAS	NV		15,000,000	07/10/2006	6.423	15,000,000			21,825,000	06/20/2006
122836	GOSHEN	NY		9,000,000	08/30/2006	6.920	9,000,000			12,000,000	08/24/2006
122833	MACEDONIO	OH		15,750,000	08/31/2006	6.050	15,750,000			32,475,000	07/28/2006
122823	PHILADELPHIA	PA		11,000,000	07/18/2006	5.740	11,000,000			22,000,000	02/17/2006
122866	SAN ANTONIO	TX		8,000,000	08/25/2006	6.440	8,000,000			12,156,391	08/14/2006
122849	BELLEVUE	WA		11,775,000	09/01/2006	6.330	11,775,000			19,050,000	07/18/2006
0599999. Mortgages in good standing - Commercial mortgages-all other				237,465,790	XXX	XXX	237,317,613			417,121,292	XXX
0899999. Total Mortgages in good standing				237,465,790	XXX	XXX	237,317,613			417,121,292	XXX
1699999. Total - Restructured Mortgages					XXX	XXX					XXX
2499999. Total - Mortgages with overdue interest over 90 days					XXX	XXX					XXX
3299999. Total - Mortgages in the process of foreclosure					XXX	XXX					XXX
9999999 - Totals				237,465,790	XXX	XXX	237,317,613			417,121,292	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			Book Value/Recorded Investment Excluding Accrued Interest			Book Value/Recorded Investment Excluding Accrued Interest at		Foreign Exchange Profit (Loss)	Realized Profit (Loss)	Total Profit (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Disposition	Consideration Received	on Sale	on Sale	on Sale
122064	CHANDLER	AZ		10/11/2001	8,750,000			8,750,000	8,750,000			
121857	PHOENIX	AZ		05/11/2000	4,465,389			4,392,518	4,388,476		(4,041)	(4,041)
122343	MENLO PARK	CA		09/25/2003	25,921,725			25,601,048	25,601,048			
122570	STUDIO CITY	CA		01/31/2005	21,750,000			21,750,000	21,750,000			
122072	CHINO HILLS	CA		09/13/2001	14,605,486			14,500,000	14,500,000			
122071	SAN JOSE	CA		09/13/2001	13,105,524			13,000,000	13,000,000			
121925	SAN JOSE	CA		03/16/2001	8,056,061			7,669,720	7,669,720			
121584	SAN JOSE	CA		03/13/1998	5,732,326			5,628,184	5,613,548		(14,636)	(14,636)
122098	EL CAJON	CA		10/30/2001	881,384			831,908	831,908			
122277	ENGLEWOOD	CO		04/30/2003	5,250,000			5,202,289	5,202,289			
122069	WASHINGTON	DC		10/11/2001	17,860,481			17,685,155	17,770,000		84,845	84,845
122109	ATLANTA	GA		10/05/2001	14,660,647			14,487,287	14,484,212		(3,076)	(3,076)
122073	ALPHARETTA	GA		09/26/2001	10,600,606			10,490,000	10,490,000			
122081	ROLLING MEADOWS	IL		12/14/2001	10,512,819			10,213,291	10,209,857		(3,434)	(3,434)
122082	SCHAUMBURG	IL		12/14/2001	5,580,114			5,447,737	5,447,737			
122063	CARRBORO	NC		09/13/2001	9,200,000			9,200,000	9,200,000			
122257	FAIRFIELD	NJ		03/14/2003	9,023,557			8,908,860	8,908,860			
122650	LAS VEGAS	NV		09/08/2005	31,935,476			31,662,552	31,662,552			
122649	LAS VEGAS	NV		09/08/2005	25,956,916			25,735,085	25,735,085			

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			Book Value/Recorded Investment Excluding Accrued Interest			Book Value/Recorded Investment Excluding Accrued Interest at				
Loan Number	City	State	Loan Type	Date Acquired	Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
122651	LAS VEGAS	NV		09/08/2005	18,010,413			17,856,494	17,856,494			
122652	LAS VEGAS	NV		09/08/2005	17,636,753			17,486,027	17,486,027			
122653	LAS VEGAS	NV		09/08/2005	17,412,557			17,263,747	17,263,747			
121764	LAS VEGAS	NV		10/26/1999	5,733,756			5,650,215	5,646,701		(3,514)	(3,514)
121519	COLUMBUS	OH		01/27/1997	1,658,866			1,605,892	1,651,314		45,422	45,422
122074	PORTLAND	OR		09/13/2001	13,126,959			12,990,000	12,990,000			
121800	PORTLAND	OR		01/18/2000	7,122,691			7,054,186	7,054,186			
122319	AUSTIN	TX		07/28/2003	21,975,000			21,975,000	21,975,000			
121934	COPPELL	TX		11/30/2000	12,616,812			12,533,736	12,536,847		3,111	3,111
122404	FLOWER MOUND	TX		01/29/2004	9,670,000			9,670,000	9,670,000			
122220	SAN ANTONIO	TX		10/15/2002	8,565,596			8,479,052	8,479,052			
121717	DALLAS	TX		05/05/1999	6,716,878			6,635,719	6,635,719			
122078	DALLAS	TX		09/28/2001	4,122,743			4,098,255	4,000,000		(98,255)	(98,255)
121626	SALT LAKE CITY	UT		05/28/1998	11,377,604			11,181,153	11,181,153			
121492	FALLS CHURCH	VA		07/19/1996	11,810,583			11,400,832	11,400,832			
121491	FALLS CHURCH	VA		07/19/1996	9,531,128			9,130,071	9,130,071			
122085	FALLS CHURCH	VA		10/05/2001	4,647,703			4,588,761	4,588,761			
122629	SEATTLE	WA		05/09/2005	21,000,000			21,000,000	21,000,000			
122142	KENT	WA		04/05/2002	1,128,904			1,091,584	1,091,584			
0199999. Mortgages closed by repayment					447,713,457			442,846,358	442,852,780		6,422	6,422
9999999 - Totals					447,713,457			442,846,358	442,852,780		6,422	6,422

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							Book/ Adjusted Carrying Value Less Encum-					
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 Encum- brances	brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit- ment for Additional Investment	Percen- tage of Owner- ship
000000-00-0	ARESS MORTGAGE	IRVING	TX	ARCAP REIT, INC		05/31/2006		1,244,196		1,873,483	1,873,483			23,126,517	7.140
000000-00-0	DB REALTY MEZZ FUND II	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				1,376,026	1,376,026	135,326		5,718,626	3.520
000000-00-0	DB REALTY PARALLEL FUND II	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				121,991	121,991	3,139			0.090
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE, INC	NEW YORK	NY	GUGGENHEIM PRTRS		09/28/2004				4,004,733	4,004,733	275,773		991,501	2.800
000000-00-0	NYLIM-GCR FUND I-2002, LP	NEW YORK	NY	NEW YORK LIFE INV		04/15/2004				3,255,513	3,255,513	229,361		1,082,464	4.960
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		1,600,000		5,600,000				10,400,000	2.000
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		3,000,000		6,597,242	6,597,242			8,402,758	3.750
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								5,844,196		22,828,988	22,828,988	643,600		49,721,866	XXX
000000-00-0	DB MEZZANINE FUND I	NEW YORK	NY	DEUTSCHE BANK		06/15/1999				2,466,516	2,466,516	59,593			8.310
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated										2,466,516	2,466,516	59,593			XXX
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC MANAGEMENT	4	05/21/2004		1,556,250		8,186,274	8,186,274			4,389,324	8.330
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	LOS ANGELES	CA	CALTIUS CAPITAL	5	08/16/2001				1,460,717	1,460,717	92,734		13,320	2.910
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	5	09/03/2004		1,287,128		5,806,901	5,806,901	68,543		8,172,640	5.000
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CPTL PTNRS	5	01/13/2005		439,560		4,772,385	4,772,385	(8,010)		14,985,714	2.690
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	PRUDENTIAL ALT GROUP	5	04/28/2005		2,028,262		4,927,256	4,927,256	(12,971)		9,748,127	2.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								5,311,200		25,153,534	25,153,534	140,296		37,309,125	XXX
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PRTNRS		05/24/2004		574,936		6,342,330	6,342,330	(9,555)		2,877,711	2.580
000000-00-0	APA CAPITAL RISQUE II	PARIS	FR	PATRICOF & COMPANY		09/01/1988				10,669	10,669			32,012	1.900
000000-00-0	APAX EUROPEAN BUY - IN FUND	PARIS	EG	APAX PARTNERS		11/22/1989				123,980	123,980				2.160
000000-00-0	APAX VENTURES III	PARIS	EG	APAX PARTNERS		12/02/1987				4,848	4,848	(36)			0.970
000000-00-0	APAX VENTURES IV	PARIS	EG	APAX PARTNERS		08/21/1990				12,074	12,074			246	3.170
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	APOLLO CAPITAL		05/11/2006		2,632,699		2,831,509	2,831,509			23,668,491	0.440
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	ARCAP REIT, INC		06/28/2004				4,767,456	4,767,456	(64,789)		3,379,468	1.980
000000-00-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT, INC		09/05/2002						128,713			4.510
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND I, LP	BOSTON	MA	ARCLIGHT PARTNERS		10/04/2002				14,086,564	14,086,564	3,095,815		1,818,346	2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - ALIC	BOSTON	MA	ARCLIGHT PARTNERS		12/16/2003		393,212		8,979,167	8,979,167	62,531		5,404,917	0.940
000000-00-0	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	AUDAX GROUP		10/22/2001		548,371		8,709,727	8,709,727	286,817		3,193,840	3.410
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	AVENUE CAPITAL		07/20/2006		436,424		416,047	416,047			7,384,299	0.260
000000-00-0	BAKER COMMUNICATIONS FUND II (QP), L.P.	NEW YORK	NY	BAKER CAPITAL		04/17/2000				1,310,319	1,310,319	(54,077)		764,417	0.440
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	BIRCH HILL EQU PARTN		03/17/2006		1,292,483		3,959,208	3,959,208			15,438,580	2.560
000000-00-0	BIV	WELLESLEY	MA	DJ CAPITAL MGMT		03/28/2003				8,420,173	8,420,173	722,122		1,959,938	2.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006		585,040		1,649,883	1,649,883			8,168,333	0.080
000000-00-0	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS		04/28/2006				40,146	40,146				0.280
000000-00-0	BROOKS PROVISIONS CO-INVESTORS, LLC	DOVER	DE	HANCOCK PARTNERS		04/28/2006				44,122	44,122				0.500
000000-00-0	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DLJ PARTNERS		11/23/1999		120,358		2,266,762	2,266,762	61,526		11,879,184	1.250
000000-00-0	DX EQUITY (HANCOCK MEZZ)	HOUSTON	TX	HANCKOCK MEZZ PARTNER		08/01/2006		1,008,498		1,008,498	1,008,498				4.000
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EDGESTONE		04/18/2006		724,966		916,662	916,662			8,966,652	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EDGESTONE		04/18/2006		725,200		924,140	924,140			8,875,860	1.530
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	ELEVATION ASSOC		12/13/2004		2,139,311		4,579,449	4,579,449	5,225		11,109,882	0.900
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI OPPORTUNITY LTD		10/11/2005		450,346		1,117,789	1,117,789	(12,959)		6,869,252	2.760
000000-00-0	FOREST RESOURCES, LLC	DOVER	DE	HANCOCK PARTNERS		05/05/2006				85,474	85,474				2.200
000000-00-0	FRANCISCO PARTNERS II, LP	MENLO PARK	CA	FRANCISCO PARTNERS		07/10/2006		902,750		902,750	902,750			14,797,250	0.790
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	ADVENT GROUP		04/08/1994				551,900	551,900	64,582			1.910
000000-00-0	GOLDMAN SACHS PARTNERS III, L.P.	NEW YORK	NY	GOLDMAN SACHS PRTNRS		09/25/2003				5,199,319	5,199,319	256,347		3,717,625	0.740
000000-00-0	GRYPHON PARTNERS III, LP	SAN FRANCISCO	CA	GRYPHON PARTNERS		09/08/2004		94,088		3,041,336	3,041,336	62,991		7,571,391	1.900
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR GOLDER RAUNER		03/27/2000		56,250		4,813,861	4,813,861	(80,533)		300,000	0.490
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR GOLDER RAUNER		01/19/2001				1,330,857	1,330,857	(195,127)		1,081,250	0.520
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT		08/07/2002									0.310
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT		08/07/2002									3.870
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	KOHLBERG & CO		12/28/2004		1,435,000		5,920,054	5,920,054	(61,962)		7,636,748	2.500
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG CAPITAL PTRS		06/08/2005		205,914		2,196,274	2,196,274	(12,468)		9,651,051	2.330
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004				5,188,740	5,188,740	(24,027)		4,866,409	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	LEHMAN BRO INV MGMT		11/17/2004		1,097,606		11,050,255	11,050,255	(17,023)		4,571,290	1.600
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	LEXINGTON PRTNRS		07/01/2003		251,996		6,399,133	6,399,133	1,479		1,175,113	0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	LINCOLNSHIRE PTRS		10/01/2004		188,145		4,191,991	4,191,991	(57,417)		6,669,889	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY CO		08/17/2006		717,769		717,769	717,769			12,982,231	0.550
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	OAK HILL PRTNRS		12/28/2004		560,686		6,156,734	6,156,734	(57,017)		11,232,402	1.030
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	OAK HILL PRTNRS		12/19/2003		600,000		4,727,892	4,727,892	167,740		5,474,392	1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	ODYSSEY PRTNRS		08/27/2004		344,660		6,909,186	6,909,186	(81,199)		12,379,670	2.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	ST. PETER PORT	GR	PARTNERS GROUP MGMT		06/27/2006		418,527		1,799,199	1,799,199			12,163,164	3.630
000000-00-0	PENINSULA FUND IV	DETROIT	MI	PENINSULA PRTNRS		09/30/2005		201,250		2,304,031	2,304,031	9,588		9,142,500	3.460

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 Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006				3,849,145	3,849,145	(257,493)		15,469,296	1.220
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	SENTINEL PRTNRS		05/20/2005				3,148,241	3,148,241	(35,215)		6,467,195	2.500
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PRTNRS		08/18/2005		121,891		3,037,026	3,037,026	(83,212)		11,622,949	2.930
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	TENASKA, INC		03/25/2005		148,779		3,104,987	3,104,987	(23,070)		8,547,611	2.660
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GRP		06/27/2006		27,662		130,223	130,223			11,569,777	0.160
000000-00-0	VISTA GROUP C UNITS (HANCOCK MEZZ)	NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006									4.200
000000-00-0	VISTA GROUP HOLDINGS (HNCK REDEEMABLE LLC)	NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006		210,746		210,746	210,746				4.200
000000-00-0	VISTA GROUP HOLDINGS CLASS A UNITS (HNCK MEZZ)	NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006		541,036		541,036	541,036				4.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	WARBURG PINCUS		07/26/2005		2,470,000		7,818,572	7,818,572	6,277		11,115,000	0.310
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA INVEST PARTN		02/17/2006		2,132,813		9,152,835	9,152,835	(138,396)		2,921,250	1.020
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	WILLIS STEIN		01/16/2001				3,826,186	3,826,186	(17,754)		384,599	0.300
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	WIND POINT PRTNRS		02/15/2006		422,438		862,789	862,789	(47,836)		11,095,165	2.700
1599999. Joint Venture Interests - Common Stock - Unaffiliated								24,781,849		181,690,065	181,690,065	3,600,589		326,396,645	XXX
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	BRAZOS PVT EQU PARTN		03/17/2006		1,505,000		4,083,286	4,083,286			13,115,670	4.910
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I		12/16/1993				3,282,581	3,282,581				11.110
000000-00-0	GRYPHON PARTNERS III CO-INVESTMENT	SAN FRANCISCO	CA	GRYPHON PARTNERS		12/03/2004		90,234		528,641	528,641	13,847		1,586,650	8.070
000000-00-0	KINGDOM FILMS	DOVER	DE	CSFB - Alt Mgr		08/16/2005		3,625,000		7,250,000	7,250,000				11.600
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	LANDMARK PRTNRS		12/13/2004		136,922		15,256,728	15,256,728	1,328,481		3,152,723	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	LEHMAN BRO INV MGMT		06/27/2005		480,000		4,119,831	4,119,831	407,672		7,560,000	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS		06/25/2004		234,000		1,956,732	1,956,732	(37,170)		10,891,814	6.010
000000-00-0	TCW/CRESCENT MEZZANINE TRUST	LOS ANGELES	CA	TCW/CRESCENT MEZ		09/03/1996				4,316,035	4,316,035	1,538,780		193,457	27.250
000000-00-0	TCW/CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZ		02/05/1999		15,331		680,197	680,197	224,135			18.980
1699999. Joint Venture Interests - Common Stock - Affiliated								6,086,487		41,474,031	41,474,031	3,475,745		36,500,314	XXX
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INV		12/20/2005		500,000		2,685,899	2,685,899			7,325,000	2.000
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	BABSON CAPITAL PARTNER		08/31/2006		633,584		633,584	633,584			9,366,416	3.700
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	BEACON PARTNERS		12/14/2004		2,400,000		11,484,063	11,484,063			2,850,000	1.480
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	BOSTON	MA	BEACON PARTNERS		06/22/2006		1,901,250		2,925,000	2,925,000			8,775,000	0.680
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS, LP	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004		300,000		5,149,924	5,149,924	195,675		6,901,843	2.000
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006		3,370,121		5,271,385	5,271,385			13,319,531	0.430
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORK	NY	BROADWAY PARTNERS		07/31/2006		903,153		903,153	903,153			3,878,600	2.050
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005		378,500		1,625,502	1,625,502	(12,275)		6,798,500	1.930
000000-00-0	CB STRATEGIC PARTNERS IV, LP	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005		560,826		2,262,828	2,262,828	(40,581)		9,381,037	0.980
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CPTL		10/26/2005				1,286,379	1,286,379	(23,877)		6,913,900	2.780
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY		01/05/2005		2,328,216		9,261,988	9,261,988	147,395		5,160,172	1.870
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR CAPITAL PTRS		10/24/2005		1,058,250		2,057,310	2,057,310	(30,962)		8,160,000	2.270
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	LANDMARK PRTNRS		07/27/2005				572,531	572,531	36,532		13,182,476	4.000
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	LEHMAN BRO INV MGMT		08/26/2005		2,050,644		3,164,358	3,164,358			4,367,216	0.500
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING CLARION		11/02/2005				15,362,795	15,362,795	202,000			1.860
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP		01/23/1995		4,051		2,780,079	2,780,079	26,551			1.150
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	O'CONNOR GROUP		09/30/2004				5,538,489	5,538,489	(17,924)		5,579,083	2.340
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ CPTL PRTNRS		06/12/2006		844,001		8,269,429	8,269,429			4,930,571	2.200
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	RLJ CPTL PRTNRS		04/29/2005		345,710		3,468,522	3,468,522	128,529		920,695	1.670
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004		1,132,385		5,849,666	5,849,666	537,513		261,177	1.380
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	TX	ROCKPOINT GROUP		09/29/2005		2,112,540		5,168,916	5,168,916	(100,105)		8,306,695	0.900
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		04/15/2004				7,868,396	7,868,396	565,308		1,868,245	1.960
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005		6,425,010		7,979,252	7,979,252	(670,768)			1.400
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON ST CAPS		08/08/2006		3,006,567		3,006,567	3,006,567			16,193,433	1.280
000000-00-0	WESTBROOK REAL ESTATE FUND I	NEW YORK	NY	WESTBROOK PRTNRS		03/29/1995				896,300	896,300	106,038			1.630
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PRTNRS		05/05/2006		2,598,911		2,718,606	2,718,606			6,109,566	2.330
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	WESTBROOK PRTNRS		10/01/2004		51,274		2,093,362	2,093,362	223,563			2.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								32,904,994		120,284,283	120,284,283	1,272,612		150,549,155	XXX
000000-00-0	EOP/LAJOLLA	CHICAGO	IL	EQUITY OFFICE PARTNE		07/01/1994		7,501		2,220,434	2,220,434				13.340
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	NEW YORK	NY	MORGAN STANLEY RE GP		12/22/1994				305,212	305,212	2,334		153,336	1.000
1899999. Joint Venture Interests - Real Estate - Affiliated								7,501		2,525,646	2,525,646	2,334		153,336	XXX
000000-00-0	DMP ACQUISITION LLC (HANCOCK MEZZ)	DEFIANCE	OH	HANCOCK MEZZ PARTNER		09/28/2006		770,807		770,807	770,807				5.450
000000-00-0	INTEGRACOLOR LTD. (HANCOCK)	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2005				78,902	78,902				0.500
000000-00-0	PETERMANN HOLDINGS C-1 UNITS (HANCOCK MEZZ)	BOSTON	MA	HANCOCK MEZZ PARTNER		12/22/2004				49,658	49,658				0.380
000000-00-0	PETERMANN HOLDINGS C-2 UNITS (HANCOCK MEZZ)	BOSTON	MA	HANCOCK MEZZ PARTNER		12/22/2004				108,494	108,494				0.380
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN	CI	Beacon Hill Asset Mg		03/01/2002				860,603	860,603				3.280
82834#-11-4	SILVERADO CLASS I UNITS (HANCOCK MEZZ)	NAPA	CA	HANCOCK MEZZ PARTNER		03/01/2005				184,050	184,050				0.140

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							Book/ Adjusted Carrying Value Less Encum-					
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 Encum- brances	brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit- ment for Additional Investment	Percen- tage of Owner- ship
82834#-10-6	SILVERADO CLASS II UNITS (HANCOCK MEZZ)	NAPA	CA	HANCOCK MEZZ PARTNER		03/01/2005				245,401	245,401				0.150
000000-00-0	SUPRESTA (HANCOCK MEZZ)	NEW YORK	NY	HANCOCK MEZZ PARTNER		07/15/2004				53,136	53,136				0.080
1999999. Joint Venture Interests - Other - Unaffiliated								770,807		2,351,050	2,351,050				XXX
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	DIRECT						763,651	763,651	(1)			0.000
00935S-10-8	US AIRWAYS	WILMINGTON	DE	DIRECT						616,375	616,375				0.000
00935T-10-6	US AIRWAYS	WILMINGTON	DE	DIRECT						616,599	616,599				0.000
2999999. Any Other Class of Assets - Unaffiliated										1,996,625	1,996,626	(1)			XXX
3199999. Total - Unaffiliated								69,613,046		354,304,545	354,304,545	5,657,096		563,976,791	XXX
3299999. Total - Affiliated								6,093,988		46,466,194	46,466,194	3,537,673		36,653,650	XXX
3399999 - Totals								75,707,033		400,770,739	400,770,739	9,194,769		600,630,441	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			Book/Adjusted Carrying Value Less								
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances 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 MEZZ FUND II	NEW YORK	NY	DISTRIBUTION	08/07/2002	1,441,599			1,441,599	1,441,599				
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE, INC	NEW YORK	NY	DISTRIBUTION	09/28/2004	1,665,723			1,665,723	1,665,723				
000000-00-0	NYLIM-GCR FUND I-2002, LP	NEW YORK	NY	DISTRIBUTION	04/15/2004	650,179			650,179	650,179				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated						3,757,501			3,757,501	3,757,501				
000000-00-0	DB MEZZANINE FUND I	NEW YORK	NY	DISTRIBUTION	05/15/2002	26,993			26,993	26,993				
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated						26,993			26,993	26,993				
000000-00-0	BHC INTERIM FUNDING II	NEW YORK	NY	DISTRIBUTION	05/21/2004	948,908			1,108,508	1,108,508				
000000-00-0	CALTIUS MEZZ. PRTN. II-A, L.P. (FKA LIBRA)	LOS ANGELES	CA	DISTRIBUTION	08/16/2001	328,181			328,181	328,181				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	DISTRIBUTION	04/28/2005	49,718			83,528	83,528				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated						1,326,807			1,520,217	1,520,217				
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	DISTRIBUTION	06/28/2004	288,227			288,227	288,227				
000000-00-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	DISTRIBUTION	09/05/2002				128,713	128,713				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND I, LP	BOSTON	MA	DISTRIBUTION	10/04/2002	789,474			789,474	789,474				
000000-00-0	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	DISTRIBUTION	10/22/2001	1,699,421			1,704,113	1,704,113				
000000-00-0	BIV	WELLESLEY	MA	DISTRIBUTION	03/28/2003	157,315			157,315	157,315				
000000-00-0	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DISTRIBUTION	11/23/1999	14,781			32,988	32,988				
000000-00-0	FOREST RESOURCES, LLC (HANCOCK)	DOVER	DE	DISTRIBUTION	05/05/2006	3,510			3,510	3,510				
000000-00-0	GOLDMAN SACHS PARTNERS III, L.P.	NEW YORK	NY	DISTRIBUTION	09/25/2003	1,992,641			1,992,641	1,992,641				
000000-00-0	GRYPHON PARTNERS III, LP	SAN FRANCISCO	CA	DISTRIBUTION	09/08/2004	125,344			125,344	125,344				
000000-00-0	GTCR FUND VII	CHICAGO	IL	DISTRIBUTION	03/27/2000	601,767			607,982	607,982				
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	DISTRIBUTION	01/19/2001	148,582			148,582	148,582				
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	DIRECT	08/07/2002					6,909		6,909	6,909	
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	DIRECT	08/07/2002					87,091		87,091	87,091	
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	DISTRIBUTION	12/28/2004	33,613			33,613	33,613				
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	DISTRIBUTION	07/01/2003	606,325			623,689	623,689				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	ST. PETER PORT	GR	DISTRIBUTION	06/27/2006	80,433			80,433	80,433				
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	DISTRIBUTION	03/25/2005	85,794			89,953	89,953				
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	DISTRIBUTION	01/16/2001	496,358			496,358	496,358				
1599999. Joint Venture Interests - Common Stock - Unaffiliated						7,123,585			7,302,936	7,396,936		94,000	94,000	
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	DISTRIBUTION	03/17/2006	118,364			182,879	182,879				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	DISTRIBUTION	12/13/2004	1,505,884			1,508,461	1,508,461				
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	DISTRIBUTION	06/27/2005	115,755			130,492	130,492				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	DISTRIBUTION	06/25/2004	111,634			117,000	117,000				
1699999. Joint Venture Interests - Common Stock - Affiliated						1,851,637			1,938,832	1,938,832				

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			Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired									
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	DISTRIBUTION	07/20/2006				20,377	20,377				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	DISTRIBUTION	01/30/2006	56,074			56,405	56,405				
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS, LP	NEW YORK	NY	DISTRIBUTION	05/06/2004	2,158,632			2,158,632	2,158,632				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	DISTRIBUTION	04/21/2006	480,821			753,843	753,843				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	DISTRIBUTION	01/23/1995	191,925			192,187	192,187				
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	DISTRIBUTION	06/12/2006	3,081,124			3,323,062	3,323,062				
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	DISTRIBUTION	04/29/2005	241,625			245,893	245,893				
000000-00-0	VERDE GROUP LLC	ELPASO	TX	EXCHANGE	04/15/2005	5,754,242	670,768		6,425,010	6,425,010				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	DISTRIBUTION	05/05/2006	1,379,960			1,710,515	1,710,515				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	DISTRIBUTION	10/01/2004	1,087,648			1,103,895	1,103,895				
1799999. Joint Venture Interests - Real Estate - Unaffiliated						14,432,051	670,768		15,989,819	15,989,819				
000000-00-0	EOP/LAJOLLA	CHICAGO	IL	DISTRIBUTION	07/01/1994	26,967			26,967	26,967				
1899999. Joint Venture Interests - Real Estate - Affiliated						26,967			26,967	26,967				
000000-00-0	INTEGRACOLOR LTD. (HANCOCK)	MESQUITE	TX	DISTRIBUTION	02/01/2005	519			519	519				
1999999. Joint Venture Interests - Other - Unaffiliated						519			519	519				
00935Q-10-2	US AIRWAYS			DISTRIBUTION	07/30/2003				47,208	47,208				
00935S-10-8	US AIRWAYS			DISTRIBUTION	07/30/2003	47,205			47,205	47,205				
00935T-10-6	US AIRWAYS			DISTRIBUTION	07/30/2003				47,205	47,205				
2999999. Any Other Class of Assets - Unaffiliated						47,205			141,618	141,618				
3199999. Total - Unaffiliated						26,687,668	670,768		28,712,609	28,806,609		94,000	94,000	
3299999. Total - Affiliated						1,905,597			1,992,793	1,992,793				
3399999 - Totals						28,593,265	670,768		30,705,402	30,799,402		94,000	94,000	

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)
3134A4-UM-4	FREDDIE MAC 01/15/2014		08/08/2006	Various		143,261,200	150,000,000	450,000	1
912828-FF-2	US TREASURY N/B 05/15/2016		08/07/2006	Various		27,564,064	27,500,000	260,219	1
912828-FK-1	US TREASURY N/B 06/30/2011		07/20/2006	MERRILL LYNCH CAPITAL MARKETS		5,025,782	5,000,000	14,623	1
912828-FM-7	US TREASURY N/B 07/31/2008		08/03/2006	MERRILL LYNCH CAPITAL MARKETS		14,402,251	14,400,000	7,826	1
912828-FN-5	US TREASURY N/B 07/31/2011		08/30/2006	Various		14,018,047	14,000,000	20,136	1
912828-FQ-8	US TREASURY N/B 08/15/2016		09/06/2006	Various		9,327,125	9,300,000	16,559	1
0399999. Bonds - U.S. Governments						213,598,468	220,200,000	769,363	XXX
105756-AY-6	FED REPUBLIC OF BRAZIL 08/07/2011	F	08/30/2006	BARCLAYS BANK		2,570,040	2,200,000	17,111	3FE
105756-BG-4	FED REPUBLIC OF BRAZIL 03/07/2015	F	09/22/2006	Various		8,726,300	8,000,000	31,281	3FE
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	09/28/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,051,870	3,000,000	43,344	3FE
451738-AA-6	IIRSA NORTE FINANCE LIMITED (05/30/2024	F	08/03/2006	MORGAN STANLEY DEAN WITTER		6,000,000	6,000,000		3FE
560904-AF-1	MALAYSIA 7.500 07/15/2011 07/15/2011	F	07/20/2006	MERRILL LYNCH CAPITAL MARKETS		2,149,800	2,000,000	4,167	1FE
70645J-AT-9	PEMEX PROJ FDG MASTER TR 06/15/2035	F	08/15/2006	UNION BANK OF SWITZERLAND		7,624,500	8,000,000	76,740	2FE
P7794G-AF-9	PERU 4 1/2 03/07/2017 03/07/2017	F	09/08/2006	Various		6,638,746	6,770,000	114,228	3FE
168863-AS-7	REPUBLIC OF CHILE 01/15/2013	F	07/20/2006	LEHMAN BROTHERS INC.		1,980,000	2,000,000	3,056	1FE
195325-AR-6	REPUBLIC OF COLOMBIA 04/23/2009	F	09/19/2006	Various		4,370,000	4,000,000	160,875	3FE
195325-AY-1	REPUBLIC OF COLOMBIA 01/23/2012	F	09/19/2006	Various		5,814,100	5,000,000	69,722	3FE
195325-BE-4	REPUBLIC OF COLOMBIA 12/22/2014	F	07/14/2006	CHASE SECURITIES		3,161,670	3,000,000	18,563	3FE
195325-BJ-3	REPUBLIC OF COLOMBIA 01/27/2017	F	07/24/2006	CHASE SECURITIES		8,965,920	9,000,000		3FE
195325-BK-0	REPUBLIC OF COLOMBIA 09/18/2037	F	09/06/2006	MERRILL LYNCH CAPITAL MARKETS		6,934,340	7,000,000		3FE
698299-AU-8	REPUBLIC OF PANAMA 03/15/2015	F	08/11/2006	Various		20,820,320	20,000,000	569,326	3FE
718286-AQ-0	REPUBLIC OF PHILIPPINES 01/18/2017	F	08/29/2006	Various		24,368,700	21,000,000	194,922	3FE
718286-AT-4	REPUBLIC OF PHILIPPINES 02/15/2013	F	07/25/2006	GREENWICH CAPITAL MARKETS, INC.		3,281,250	3,000,000	122,250	3FE
718286-AW-7	REPUBLIC OF PHILIPPINES 03/17/2015	F	07/11/2006	GREENWICH CAPITAL MARKETS, INC.		3,269,100	3,000,000	86,531	3FE
718286-BA-4	REPUBLIC OF PHILIPPINES 01/15/2016	F	07/25/2006	CHASE SECURITIES		1,031,250	1,000,000	3,556	3FE
718286-BB-2	REPUBLIC OF PHILIPPINES 01/14/2031	F	08/03/2006	Various		5,014,100	5,000,000	23,896	3FE
731011-AN-2	REPUBLIC OF POLAND 01/15/2014	F	08/14/2006	Various		16,108,400	16,500,000	48,446	2FE
836205-AG-9	REPUBLIC OF SOUTH AFRICA 04/25/2012	F	07/14/2006	Various		11,049,975	10,500,000	176,693	2FE
836205-AJ-3	REPUBLIC OF SOUTH AFRICA 06/02/2014	F	07/06/2006	CHASE SECURITIES		2,259,000	2,250,000	15,844	2FE
900123-AS-9	REPUBLIC OF TURKEY 01/15/2014	F	07/19/2006	Various		4,349,900	4,000,000	6,861	3FE
900123-AV-2	REPUBLIC OF TURKEY 03/15/2015	F	07/20/2006	HSBC SECURITIES, INC.		2,913,780	3,000,000	78,542	3FE
900123-AX-8	REPUBLIC OF TURKEY 06/05/2020	F	08/25/2006	UNION BANK OF SWITZERLAND		1,952,500	2,000,000	33,056	3FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	07/14/2006	HSBC SECURITIES, INC.		1,073,750	1,000,000	15,139	2FE
92670L-AD-1	SOCIALIST REP OF VIETNAM 01/15/2016	F	07/10/2006	GREENWICH CAPITAL MARKETS, INC.		1,992,500	2,000,000	67,986	3FE
Y9374M-AD-5	SOCIALIST REP OF VIETNAM 01/15/2016	F	07/07/2006	SALOMON SMITH BARNEY		1,994,000	2,000,000	67,604	3FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM 03/12/2028	F	08/17/2006	Various		5,446,350	6,600,000	109,219	3FE
87973K-AA-3	TEMASEK FINANCIAL I LTD 09/21/2015	F	08/16/2006	GREENWICH CAPITAL MARKETS, INC.		6,509,140	7,000,000	129,500	1FE
91086Q-AL-2	UNITED MEXICAN STATES 03/03/2015	F	08/30/2006	Various		20,965,960	20,000,000	476,816	2FE
91086Q-AM-0	UNITED MEXICAN STATES 10/08/2008	F	07/21/2006	DEUTSCHE BANK SECURITIES		3,430,000	3,500,000	48,563	2FE
91086Q-AR-9	UNITED MEXICAN STATES 01/13/2009	F	09/05/2006	Various		19,203,000	19,000,000	133,989	2FE
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	09/28/2006	Various		10,791,250	11,000,000	88,438	2FE
1099999. Bonds - All Other Governments						235,811,511	229,320,000	3,036,260	XXX
574369-AB-0	MARYSVILLE CA PUB FIN COP B S 10/01/2036		09/27/2006	WULFF HANSEN & CO		3,975,000	3,975,000		1FE
546415-VH-0	LOUISIANA ST G O GULF TAX CRE 07/18/2008		07/13/2006	MORGAN KEEGAN & COMPANY, INC.		49,812,500	50,000,000		1FE
686053-CH-0	OREGON SCH BRD PENSION OBLIG 06/30/2018		07/11/2006	CITIGROUP GLOBAL MARKETS		1,973,801	3,980,000		1FE
71781L-AS-8	PHILADELPHIA PA INDL DEV PENS 04/15/2014		08/25/2006	BB&T CAPITAL MARKETS		991,785	1,500,000		1FE
743787-L3-5	PROVIDENCE RI G O 2001 B 01/15/2021		08/25/2006	RAYMOND JAMES & ASSOCIATES, INC.		1,235,395	1,140,000	9,605	1FE
2499999. Bonds - Political Subdivisions						57,988,482	60,595,000	9,605	XXX
02R062-6V-3	CONT-TBA 08/01/2036		08/04/2006	BARCLAYS BANK		24,325,148	24,000,763	56,335	1
31371L-6E-4	FED NATL MTG ASSOC #255669 02/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		3,643,165	4,012,780	6,019	1
31371M-LM-7	FED NATL MTG ASSOC #256032 11/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		254,884	280,743	421	1
31371M-PC-5	FED NATL MTG ASSOC #256119 02/01/2036		07/07/2006	COUNTRY WIDE		1,195,375	1,169,160	2,728	1
31371M-SY-4	FED NATL MTG ASSOC #256235 05/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,340,683	1,398,308	3,302	1
31371M-T2-3	FED NATL MTG ASSOC #256269 06/01/2036		06/28/2006	BANK OF AMERICA		542,950	568,163	1,042	1
31371M-T9-8	FED NATL MTG ASSOC #256276 06/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,226,580	1,279,301	3,021	1
31371M-UX-3	FED NATL MTG ASSOC #256298 05/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		190,800	205,092	342	1
31371M-XR-3	FED NATL MTG ASSOC #256388 07/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		404,532	434,835	725	1
31376K-QV-1	FED NATL MTG ASSOC #357868 06/01/2020		06/28/2006	LEHMAN BROTHERS INC.		1,234,732	1,287,804	3,041	1
31376K-T5-5	FED NATL MTG ASSOC #357972 08/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		36,173	39,843	60	1
31403D-BS-7	FED NATL MTG ASSOC #745349 02/01/2036		07/07/2006	BANK OF AMERICA		2,680,156	2,666,511	5,777	1
31403D-JS-9	FED NATL MTG ASSOC #745573 05/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		248,121	266,707	445	1
31403D-J6-7	FED NATL MTG ASSOC #745585 05/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		895,772	891,177	1,931	1
31405J-6X-7	FED NATL MTG ASSOC #791186 08/01/2034		07/07/2006	BANK OF AMERICA		2,642,204	2,628,752	5,696	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)
31405S-FB-5	FED NATL MTG ASSOC #797662 09/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		89,162	98,207	147	1
31405S-F3-3	FED NATL MTG ASSOC #797686 10/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		33,255	36,629	55	1
31406E-WL-4	FED NATL MTG ASSOC #808051 02/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		665,149	732,632	1,099	1
31406G-GT-0	FED NATL MTG ASSOC #809410 02/01/2035		07/07/2006	BANK OF AMERICA		2,297,446	2,285,750	4,952	1
31406N-4D-3	FED NATL MTG ASSOC #815420 02/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		964,136	1,061,952	1,593	1
31406P-V8-9	FED NATL MTG ASSOC #816139 02/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,231,576	1,284,512	3,033	1
31406R-QZ-1	FED NATL MTG ASSOC #817772 07/01/2036		07/07/2006	COUNTRY WIDE		1,368,136	1,338,133	3,122	1
31406S-TE-3	FED NATL MTG ASSOC #818749 02/01/2035		07/07/2006	BANK OF AMERICA		2,008,505	1,998,280	4,330	1
31406U-T7-3	FED NATL MTG ASSOC #820574 04/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		1,158,825	1,276,393	1,915	1
31406V-RX-6	FED NATL MTG ASSOC #821402 06/01/2035		07/07/2006	COUNTRY WIDE		19,756	19,323	45	1
31407C-NX-1	FED NATL MTG ASSOC #826706 08/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		165,855	182,682	274	1
31407D-TE-5	FED NATL MTG ASSOC #827749 06/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		52,452	57,773	87	1
31407F-ER-7	FED NATL MTG ASSOC #829144 10/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		44,584	49,107	74	1
31407F-NQ-9	FED NATL MTG ASSOC #829399 11/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		55,257	60,863	91	1
31407F-UG-3	FED NATL MTG ASSOC #829583 07/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		70,188	77,309	116	1
31407H-V3-7	FED NATL MTG ASSOC #831434 03/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,241,265	1,294,618	3,057	1
31407H-Y3-4	FED NATL MTG ASSOC #831530 06/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		640,843	688,847	1,148	1
31407L-DV-6	FED NATL MTG ASSOC #833616 01/01/2036		07/07/2006	COUNTRY WIDE		1,620,958	1,585,410	3,699	1
31407M-TX-3	FED NATL MTG ASSOC #834966 07/01/2035		07/07/2006	COUNTRY WIDE		306,696	299,970	700	1
31407N-QL-0	FED NATL MTG ASSOC #835759 08/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		399,448	439,974	660	1
31407N-QM-8	FED NATL MTG ASSOC #835760 09/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		388,778	428,222	642	1
31407P-ZX-9	FED NATL MTG ASSOC #836958 10/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		52,979	58,354	88	1
31407Q-C6-1	FED NATL MTG ASSOC #837193 02/01/2021		06/28/2006	LEHMAN BROTHERS INC.		243,292	253,749	599	1
31407R-2D-5	FED NATL MTG ASSOC #838772 10/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		457,023	503,390	755	1
31407S-PL-0	FED NATL MTG ASSOC #839327 10/01/2035		07/07/2006	COUNTRY WIDE		16,685	16,319	38	1
31407S-TX-0	FED NATL MTG ASSOC #839466 09/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		453,900	499,950	750	1
31407V-X6-7	FED NATL MTG ASSOC #842301 09/01/2035		07/07/2006	BANK OF AMERICA		2,416,180	2,403,879	5,208	1
31407W-V9-1	FED NATL MTG ASSOC #843140 11/01/2035		07/07/2006	BANK OF AMERICA		1,775,397	1,766,358	3,827	1
31407W-4N-0	FED NATL MTG ASSOC #843329 10/01/2035		06/28/2006	MORGAN STANLEY DEAN WITTER		265,894	285,812	476	1
31407X-EF-4	FED NATL MTG ASSOC #843534 11/01/2035		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		493,215	490,685	1,063	1
31407X-N3-1	FED NATL MTG ASSOC #843810 08/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		363,155	399,999	600	1
31407Y-GH-6	FED NATL MTG ASSOC #844500 11/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		59,520	65,558	98	1
31407Y-RS-0	FED NATL MTG ASSOC #844797 10/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		305,102	336,056	504	1
31407Y-RU-5	FED NATL MTG ASSOC #844799 10/01/2035		06/19/2006	UNION BANK OF SWITZERLAND		3,223,706	3,550,765	5,326	1
31407Y-7K-9	FED NATL MTG ASSOC #845198 11/01/2035		07/07/2006	BANK OF AMERICA		942,721	937,922	2,032	1
31408A-EM-8	FED NATL MTG ASSOC #845340 01/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		76,931	82,694	138	1
31408A-KG-4	FED NATL MTG ASSOC #845495 06/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,332,640	1,389,919	3,282	1
31408A-K5-8	FED NATL MTG ASSOC #845516 07/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,279,208	1,334,191	3,150	1
31408A-K9-0	FED NATL MTG ASSOC #845520 07/01/2021		06/28/2006	LEHMAN BROTHERS INC.		79,569	82,989	196	1
31408B-QF-8	FED NATL MTG ASSOC #846554 12/01/2035		07/07/2006	COUNTRY WIDE		578,078	565,400	1,319	1
31408D-WD-2	FED NATL MTG ASSOC #848544 12/01/2035		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		887,620	883,067	1,913	1
31408D-4F-8	FED NATL MTG ASSOC #848722 01/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		745,691	741,866	1,607	1
31408D-4G-6	FED NATL MTG ASSOC #848723 01/01/2036		07/07/2006	COUNTRY WIDE		2,044,844	2,000,000	4,667	1
31408E-5P-3	FED NATL MTG ASSOC #849654 11/01/2035		07/07/2006	BANK OF AMERICA		2,464,528	2,451,981	5,313	1
31408F-6B-0	FED NATL MTG ASSOC #850566 01/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		162,190	174,339	291	1
31408G-UA-3	FED NATL MTG ASSOC #851177 04/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,863,760	9,813,160	21,262	1
31408H-D9-3	FED NATL MTG ASSOC #851628 04/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		23,575	25,340	42	1
31408J-SV-4	FED NATL MTG ASSOC #852932 04/01/2021		06/28/2006	LEHMAN BROTHERS INC.		487,054	507,989	1,199	1
31408W-4B-5	FED NATL MTG ASSOC #863118 01/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		334,980	360,073	600	1
31409A-HN-2	FED NATL MTG ASSOC #865237 02/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		476,675	474,230	1,028	1
31409A-JR-1	FED NATL MTG ASSOC #865272 02/01/2036		07/07/2006	COUNTRY WIDE		248,163	242,721	566	1
31409A-LW-7	FED NATL MTG ASSOC #865341 02/01/2021		06/28/2006	LEHMAN BROTHERS INC.		199,903	208,495	492	1
31409A-Q2-8	FED NATL MTG ASSOC #865473 02/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,812,960	9,762,621	21,152	1
31409C-WF-8	FED NATL MTG ASSOC #867446 05/01/2021		06/28/2006	LEHMAN BROTHERS INC.		304,535	317,625	750	1
31409C-W7-6	FED NATL MTG ASSOC #867470 06/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		4,181,789	4,495,036	7,492	1
31409C-5N-1	FED NATL MTG ASSOC #867653 05/01/2036		07/19/2006	CHASE SECURITIES		9,331,857	9,453,721	20,483	1
31409D-EB-5	FED NATL MTG ASSOC #867830 02/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,300,150	1,356,033	3,202	1
31409D-EZ-2	FED NATL MTG ASSOC #867852 02/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		466,247	501,172	835	1
31409D-S4-6	FED NATL MTG ASSOC #868239 03/01/2036		07/07/2006	BANK OF AMERICA		962,507	957,607	2,075	1
31409D-UQ-4	FED NATL MTG ASSOC #868291 04/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		55,391	59,540	99	1
31409E-AP-6	FED NATL MTG ASSOC #868614 04/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		638,731	686,577	1,144	1
31409E-CP-4	FED NATL MTG ASSOC #868678 04/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,370,470	4,348,050	9,421	1
31409E-JV-4	FED NATL MTG ASSOC #868876 04/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		9,821,064	9,770,684	21,170	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)
31409E-QN-4	FED NATL MTG ASSOC #869061 05/01/2036		07/07/2006	BANK OF AMERICA		1,027,941	1,022,707	2,216	1
31409F-GJ-1	FED NATL MTG ASSOC #869701 04/01/2036		06/28/2006	BANK OF AMERICA		955,625	1,000,000	1,833	1
31409F-MN-5	FED NATL MTG ASSOC #869865 04/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,218,100	1,270,457	3,000	1
31409F-QP-6	FED NATL MTG ASSOC #869962 04/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,252,261	3,235,577	7,010	1
31409F-WR-5	FED NATL MTG ASSOC #870156 03/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		469,773	504,962	842	1
31409H-DW-1	FED NATL MTG ASSOC #871417 05/01/2036		07/07/2006	COUNTRY WIDE		9,354,310	9,149,169	21,348	1
31409H-F7-4	FED NATL MTG ASSOC #871490 04/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		631,107	678,382	1,131	1
31409H-Y8-1	FED NATL MTG ASSOC #872035 04/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,335,495	1,392,898	3,289	1
31409J-BS-8	FED NATL MTG ASSOC #872249 05/01/2036		07/07/2006	BANK OF AMERICA		1,248,098	1,241,744	2,690	1
31409J-CK-4	FED NATL MTG ASSOC #872274 05/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,372,899	1,431,909	3,381	1
31409J-GQ-7	FED NATL MTG ASSOC #872407 05/01/2036		06/28/2006	BANK OF AMERICA		2,866,589	2,999,701	5,499	1
31409J-J2-7	FED NATL MTG ASSOC #872481 04/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		301,875	324,488	541	1
31409J-QM-5	FED NATL MTG ASSOC #872660 05/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		25,213	27,102	45	1
31409J-XK-1	FED NATL MTG ASSOC #872882 06/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		565,573	607,939	1,013	1
31409U-AW-5	FED NATL MTG ASSOC #878521 02/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		482,406	479,932	1,040	1
31409U-XC-4	FED NATL MTG ASSOC #879175 01/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		23,401	25,154	42	1
31409V-HB-2	FED NATL MTG ASSOC #879626 06/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,193,901	1,245,217	2,940	1
31409V-HU-0	FED NATL MTG ASSOC #879643 06/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,195,126	1,246,495	2,943	1
31409V-2C-6	FED NATL MTG ASSOC #880171 02/01/2036		07/19/2006	CHASE SECURITIES		151,488	153,466	333	1
31409V-2K-8	FED NATL MTG ASSOC #880178 02/01/2036		07/07/2006	BANK OF AMERICA		2,010,235	2,000,000	4,333	1
31409X-NG-0	FED NATL MTG ASSOC #881591 06/01/2036		07/19/2006	CHASE SECURITIES		19,493,231	19,747,791	42,787	1
31409Y-A9-8	FED NATL MTG ASSOC #882132 07/01/2036		06/28/2006	BANK OF AMERICA		412,674	431,837	792	1
31409Y-GU-5	FED NATL MTG ASSOC #882311 07/01/2036		07/07/2006	BANK OF AMERICA		2,652,018	2,638,516	5,717	1
31409Y-MX-2	FED NATL MTG ASSOC #882474 04/01/2036		07/07/2006	COUNTRY WIDE		255,606	250,000	583	1
31410A-UB-0	FED NATL MTG ASSOC #883578 05/01/2036		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		109,487	108,926	236	1
31410B-EK-6	FED NATL MTG ASSOC #884038 05/01/2036		07/07/2006	COUNTRY WIDE		2,040,237	1,995,494	4,656	1
31410B-P8-1	FED NATL MTG ASSOC #884347 05/01/2036		06/28/2006	BANK OF AMERICA		955,530	999,900	1,833	1
31410C-RA-2	FED NATL MTG ASSOC #885281 06/01/2036		07/19/2006	CHASE SECURITIES		19,677,649	19,934,618	43,192	1
31410C-RM-6	FED NATL MTG ASSOC #885292 06/01/2036		07/19/2006	CHASE SECURITIES		10,410,322	10,546,270	22,850	1
31410C-SW-3	FED NATL MTG ASSOC #885333 06/01/2036		07/19/2006	CHASE SECURITIES		161,992	164,107	356	1
31410C-V6-6	FED NATL MTG ASSOC #885437 06/01/2021		06/28/2006	LEHMAN BROTHERS INC.		1,357,164	1,415,498	3,342	1
31410D-AG-5	FED NATL MTG ASSOC #885707 06/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		1,301,134	1,398,599	2,331	1
31410D-V2-3	FED NATL MTG ASSOC #886333 08/01/2036		06/28/2006	BANK OF AMERICA		3,822,118	3,999,600	7,333	1
31410E-XG-8	FED NATL MTG ASSOC #887279 07/01/2036		07/07/2006	COUNTRY WIDE		3,261,778	3,190,247	7,444	1
31410E-XH-6	FED NATL MTG ASSOC #887280 07/01/2036		07/07/2006	COUNTRY WIDE		5,105,636	4,993,668	11,652	1
31410F-DC-6	FED NATL MTG ASSOC #887599 07/01/2036		07/19/2006	CHASE SECURITIES		39,921	40,443	88	1
31410M-RQ-5	FED NATL MTG ASSOC #891595 06/01/2036		06/28/2006	MORGAN STANLEY DEAN WITTER		853,381	917,306	1,529	1
31410M-VA-5	FED NATL MTG ASSOC #891709 07/01/2036		07/07/2006	COUNTRY WIDE		188,739	184,600	431	1
31410P-M7-5	FED NATL MTG ASSOC #893282 08/01/2036		07/19/2006	CHASE SECURITIES		749,766	759,557	1,646	1
31410Q-CE-9	FED NATL MTG ASSOC #893869 10/01/2021		07/14/2006	MERRILL LYNCH CAPITAL MARKETS		234	232	1	1
31410S-BJ-5	FED NATL MTG ASSOC #895641 05/01/2036		07/07/2006	COUNTRY WIDE		3,067,571	3,000,299	7,001	1
31410X-F7-6	FED NATL MTG ASSOC #900290 09/01/2036		08/25/2006	BANK OF AMERICA		7,612,207	7,500,000	16,250	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		09/01/2006	SCHEDULED PAY UP		111,220	111,220		1
313399-TE-7	FHR 2345 PZ 08/15/2031		08/01/2006	SCHEDULED PAY UP		148,597	148,597		1
313399-FX-0	FHR 2351 AZ 08/15/2031		08/01/2006	SCHEDULED PAY UP		59,439	59,439		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		09/01/2006	SCHEDULED PAY UP		283,894	283,894		1
31339D-YJ-1	FHR 2412 ZC 02/15/2032		09/01/2006	SCHEDULED PAY UP		189,325	189,325		1
31394N-MW-5	FHR 2727 PE 07/15/2032		08/08/2006	DEUTSCHE BANK SECURITIES		36,814,064	40,000,000	50,000	1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		09/01/2006	SCHEDULED PAY UP		135,916	135,916		1
31396E-JR-8	FHR 3063 YE 10/15/2034		08/08/2006	BANK OF AMERICA		69,036,871	71,049,000	108,547	1
31396F-WT-6	FHR 3081 CP 10/15/2034		08/08/2006	MERRILL LYNCH CAPITAL MARKETS		44,858,846	46,183,000	70,557	1
31396H-HG-7	FHR 3114 KC 02/15/2030		08/30/2006	LEHMAN BROTHERS INC.		18,296,970	18,933,000	10,518	1
31396H-UT-4	FHR 3117 FH 02/15/2036		08/31/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		52,732,571	52,732,571	173,183	1
31396T-U9-2	FHR 31396TU92 08/15/2034		08/08/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		39,564,049	39,670,974	66,118	1
31396T-AM-5	FHR 3165 GD 08/15/2034		08/08/2006	BANK OF AMERICA		14,624,071	14,659,000	24,432	1
31396U-F4-7	FHR 3179 FP 07/15/2036		08/31/2006	MERRILL LYNCH CAPITAL MARKETS		17,043,828	17,000,000	56,624	1
31397A-HE-6	FHR 3200 GC 12/15/2032		08/30/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		45,471,536	46,018,000	28,122	1
31395N-RK-5	FNR 2006-67 PC 03/25/2033		08/30/2006	BANK OF AMERICA		34,716,618	35,138,000	21,473	1
31396K-MG-4	FNR 2006-74 FL 08/25/2036		07/14/2006	CHASE SECURITIES		39,865,705	39,871,933	18,958	1
31396L-CC-2	FNR 2006-93 FP 09/25/2036		08/31/2006	CHASE SECURITIES		31,666,666	31,666,666	19,803	1FE
718937-AC-9	PHOENIX AZ INDL DEV STADIUM B 12/01/2025		08/29/2006	DAIN RAUSCHER INCORPORATED		2,637,022	2,365,000	40,501	1FE
795830-AU-2	SALVATION ARMY TAXABLE 2006 09/01/2018		09/08/2006	BANC AMERICA SECURITIES		1,375,000	1,375,000		1FE
795830-AV-0	SALVATION ARMY TAXABLE 2006 09/01/2026		09/08/2006	BANC AMERICA SECURITIES		5,000,000	5,000,000		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)
79771P-D2-8	SAN FRANCISCO CA REDEV TAX AL 08/01/2016		09/06/2006	DAIN RAUSCHER INCORPORATED		4,805,503	4,765,000	12,641	1FE
834125-AY-2	SOLANO CA IRR MONTICELLO PACI 01/01/2016		07/18/2006	DAIN RAUSCHER INCORPORATED		7,653,330	7,965,000	23,408	1FE
91857P-AC-1	VACAVILLE CA REDEV HSG TAX AL 09/01/2013		07/19/2006	RAYMOND JAMES & ASSOCIATES, INC.		1,317,571	1,245,000		1FE
91857P-AD-9	VACAVILLE CA REDEV HSG TAX AL 09/01/2016		07/19/2006	RAYMOND JAMES & ASSOCIATES, INC.		1,606,594	1,520,000		1FE
115062-DC-2	BROWARD CNTY FL PROF SPORTS F 09/01/2021		07/13/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,525,000	8,525,000		1FE
64971P-EC-5	NEW YORK NY INDL DEV QUEENS I 01/01/2046		08/16/2006	CITIGROUP GLOBAL MARKETS		8,450,000	8,450,000		1FE
64967B-AA-0	NEW YORK NY INDL YANKEE STAD 03/01/2046		08/17/2006	GOLDMAN, SACHS & CO.		15,000,000	15,000,000		1FE
186103-EE-3	CLEVELAND CUYAHOGA CNTY OH AV 11/15/2015		07/18/2006	BAIRD (ROBERT W.) & CO. INC.		2,116,733	2,250,000	23,719	2FE
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH T 08/15/2024		07/11/2006	CITIGROUP GLOBAL MARKETS		2,304,571	6,690,000		1FE
413890-BZ-6	HARRIS CNTY TX HOUSTON SPORTS 11/15/2016		07/14/2006	DAIN RAUSCHER INCORPORATED		6,994,934	6,700,000	77,422	1FE
796245-AL-2	SAN ANTONIO TX CONV CTR HOTEL 07/15/2025		09/12/2006	DAIN RAUSCHER INCORPORATED		1,166,495	1,230,000	10,763	1FE
3199999. Bonds - Special Revenues						757,066,174	772,227,781	1,362,281	XXX
129466-AG-3	CALENERGY CO INC 10/15/2007		09/27/2006	VARIOUS		(28,862)			2FE
29273R-AB-5	ENERGY TRANSFER PARTNERS 02/01/2015		07/14/2006	MORGAN STANLEY DEAN WITTER		971,750	1,000,000	27,767	2
293791-AN-9	ENTERPRISE PRODUCTS OPER 10/15/2014		07/14/2006	WARBURG DILLION READ LLC		952,160	1,000,000	14,622	2FE
337932-AB-3	FIRSTENERGY CORP 11/15/2011		09/27/2006	VARIOUS		13,135			2FE
990475-9B-3	LSP GEN FINANCE CO 1ST LIEN D 05/04/2013		08/23/2006	CREDIT SUISSE FIRST BOSTON		119,545	119,545		3FE
552690-A@-8	MDU RESOURCES GROUP, INC. SER 08/24/2026		07/27/2006	WELLS FARGO		19,500,000	19,500,000		1FE
64079*-9N-4	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		08/29/2006	SG COWEN SECURITIES CORP.		3,818,529	3,818,529		2FE
64079*-90-4	NEPTUNE REGIONAL TRANSMISSION 07/15/2027		08/29/2006	SG COWEN SECURITIES CORP.		763,706	763,706		2FE
68268N-AA-1	ONEOK PARTNERS LP 04/01/2012		09/20/2006	SALOMON SMITH BARNEY		3,499,300	3,500,000		2FE
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A 12/30/2028		06/30/2006	SCHEDULED PAY UP		230,594	230,594		3FE
902691-AB-0	UGI UTILITIES, INC. 144A SENI 09/30/2016		09/12/2006	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000		1FE
90269Q-AE-9	UGI UTILITIES, INC. 7.25% OF 11/01/2017		09/13/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		5,567,200	5,000,000	123,854	1FE
N1614R-AP-6	BRITISH GAS INTL FINANCE 11/04/2021	F	09/20/2006	J. P. MORGAN SECURITIES, INC.		11,247,600	30,000,000		1FE
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 14 07/12/2021	F	06/30/2006	J. P. MORGAN SECURITIES, INC.		19,331,520	19,500,000	4,167	2FE
636274-AC-6	NATL GRID PLC 08/01/2016	F	07/19/2006	J. P. MORGAN SECURITIES, INC.		2,494,625	2,500,000		1FE
75405U-AB-2	RASGAS 3 2016 09/30/2016	F	09/20/2006	LEHMAN BROTHERS INC.		10,000,000	10,000,000		1FE
75405U-AD-8	RASGAS 3 2027 09/30/2027	F	09/20/2006	LEHMAN BROTHERS INC.		15,000,000	15,000,000		1FE
3899999. Bonds - Public Utilities						98,480,802	116,932,374	170,410	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		07/24/2006	MORGAN STANLEY DEAN WITTER		882,500	1,000,000	4,333	1FE
28256#-AC-2	84 LUMBER COMPANIES SENIOR NO 11/30/2009		09/07/2006	LEHMAN BROTHERS INC.		1,934,600	2,000,000	30,482	2
28256#-AD-0	84 LUMBER COMPANY SER 2004-A, 11/30/2009		09/07/2006	LEHMAN BROTHERS INC.		4,002,000	4,000,000	4,978	2
28256#-AA-6	84 LUMBER COMPANY SER 2004-A, 11/30/2007		09/07/2006	LEHMAN BROTHERS INC.		1,954,260	2,000,000	22,094	2
28256#-AB-4	84 LUMBER COMPANY SER 2004-A, 11/30/2008		09/07/2006	LEHMAN BROTHERS INC.		2,906,370	3,000,000	35,728	2
04541G-HM-7	ABSHE 2004-HE1, M2 01/15/2034		09/13/2006	MORGAN STANLEY DEAN WITTER		5,053,125	5,000,000	2,908	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005 06/01/2041		07/28/2006	CITIGROUP GLOBAL MARKETS		9,900,000	9,900,000		1FE
003890-AC-4	ACADEMIC FIN CORP SERIES 2005 06/01/2042		08/16/2006	CITIGROUP GLOBAL MARKETS		2,900,000	2,900,000		1FE
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		08/01/2006	SCHEDULED PAY UP		10,264	10,264		5
004421-BH-5	ACE 2002-HE3, M1 10/25/2032		09/26/2006	BARCLAYS BANK		9,541,497	9,499,934	6,893	1FE
00442B-AD-3	ACE 2006-HE4, A2C 10/25/2036		09/15/2006	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000		1FE
00441W-AA-4	ACE 2006-SL4, A-1 09/25/2036		08/14/2006	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000		1FE
990600-9A-8	ACOSTA, INC. TERM LOAN 07/28/2013		08/29/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,507,500	1,500,000		4Z
990620-9A-6	ACUMENT TL (TFS ACQUISITION) 08/11/2013		08/18/2006	CREDIT SUISSE FIRST BOSTON		2,500,000	2,500,000		4FE
990501-9A-8	AFFINION GROUP B 10/17/2012		07/20/2006	CREDIT SUISSE FIRST BOSTON		1,799,517	1,787,230		4FE
02660L-AC-4	AHMA 2006-4 1A21 08/25/2036		09/25/2006	Various		20,041,071	20,041,071		1FE
00889X-AB-9	AIMCO CLO SER 2006-A, SUB NOT 08/20/2020		06/09/2006	SALOMON SMITH BARNEY		7,700,000	7,700,000		5Z
990482-9B-9	AIR EVAC EMS DELAYED DRAW TER 03/31/2012		06/09/2006	CIBC WORLD MARKETS		(160,714)	(160,714)		4Z
990482-9A-1	AIR EVAC EMS TERM B 03/31/2012		04/17/2006	CIBC WORLD MARKETS		160,714	160,714		4Z
990605-9A-7	ALERIS INTERNATIONAL, INC. US 08/01/2013		08/14/2006	DEUTSCHE BANK SECURITIES		700,000	700,000		3FE
995201-9E-2	ALION SCIENCE & TECHNOLOGY BR 12/30/2011		07/05/2006	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000		4FE
995201-9D-4	ALION SCIENCE AND TECH CORP I 08/02/2009		07/26/2006	CREDIT SUISSE FIRST BOSTON		308,824	308,824		4FE
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		08/15/2006	MORGAN STANLEY DEAN WITTER		2,087,750	2,000,000	10,500	1FE
02261W-AB-5	ALZA CORP 0% 07/28/2020 07/28/2020		08/16/2006	WARBURG DILLION READ LLC		2,353,465	2,650,000		1FE
025816-AU-3	AMERICAN EXPRESS 09/01/2066		09/25/2006	Various		14,137,110	13,500,000	51,000	1FE
031162-AP-5	AMGEN INC .375000% 02/01/2013 02/01/2013		09/07/2006	GOLDMAN, SACHS & CO.		3,212,933	3,275,000	364	1FE
990319-9A-5	AMSCAN HOLDINGS, INC. 1ST LIE 12/23/2012		09/15/2006	GOLDMAN, SACHS & CO.		1,008,750	1,000,000		4FE
03072S-DJ-1	AMSI 2002-4 M2 02/25/2033		09/26/2006	J. P. MORGAN SECURITIES, INC.		3,471,991	3,459,020	2,856	1FE
032511-AX-5	ANADARKO PETROLEUM CORP 09/15/2016		09/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,485,195	3,500,000		2FE
032511-AY-3	ANADARKO PETROLEUM CORP 09/15/2036		09/14/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,483,480	3,500,000		2FE
00184A-AF-2	AOL TIME WARNER INC 05/01/2012		07/14/2006	BEAR STEARNS SECURITIES CORP.		2,062,760	2,000,000	29,792	2FE
040504-FD-9	ARIZONA EDL LN MARKETING CORP 12/01/2037		07/06/2006	DAIN RAUSCHER INCORPORATED		1,800,000	1,800,000		1FE
040504-ES-7	ARIZONA EDL LN MKTG CORP - AP 12/01/2037		09/26/2006	DAIN RAUSCHER INCORPORATED		7,800,000	7,800,000		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)
040555-CJ-1	ARIZONA PUBLIC SERVICE 08/01/2016		07/31/2006	SALOMON SMITH BARNEY		1,491,870	1,500,000		2FE
040555-CK-8	ARIZONA PUBLIC SERVICE 08/01/2036		07/31/2006	SALOMON SMITH BARNEY		4,992,450	5,000,000		2FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORI 12/01/2038		09/18/2006	DAIN RAUSCHER INCORPORATED		1,600,000	1,600,000		1FE
041150-DG-5	ARKANSAS STUDENT LOAN AUTHORI 12/01/2040		08/23/2006	DAIN RAUSCHER INCORPORATED		10,400,000	10,400,000		1FE
04013B-AB-8	ARSI 2006-M2, A2B 09/25/2036		08/17/2006	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
04684#-AA-9	ATHENA INNOVATIVE SOLUTIONS (05/08/2013		08/01/2006	SCHEDULED PAY UP		6,104	6,104		4Z
990606-9A-5	ATLANTIC MARINE HOLDING CO. T 08/02/2013		08/10/2006	BNP PARIBAS SECURITIES CORP		500,000	500,000		4FE
053807-AN-3	AVNET INC 09/15/2016		09/07/2006	BANK OF AMERICA		3,484,075	3,500,000		3FE
990640-9A-4	B/E AEROSPACE, INC. TERM LOAN 08/24/2012		08/31/2006	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3FE
05947U-PV-4	BACM 2004-1, C 11/10/2039		09/27/2006	VARIOUS		(156,493)			1FE
05950X-AE-6	BACM 2006-5, A4 09/10/2016		09/29/2006	BANK OF AMERICA		27,136,285	27,000,000	44,666	1FE
05950M-AE-0	BANC OF AMERICA FUNDING CORP 08/20/2036		07/28/2006	BANK OF AMERICA		50,000,000	50,000,000		1FE
060505-CL-6	BANK OF AMERICA NA 08/15/2016		08/09/2006	BANK OF AMERICA		2,987,160	3,000,000		1FE
071813-AW-9	BAXTER INTL 09/01/2016		08/03/2006	GOLDMAN, SACHS & CO.		3,488,520	3,500,000		1FE
073902-ML-9	BEAR STEARNS CO INC 08/15/2011		08/10/2006	BEAR STEARNS SECURITIES CORP.		1,494,135	1,500,000		1FE
079860-AJ-1	BELLSOUTH CORP 11/15/2012		08/01/2006	BANK OF AMERICA		1,403,910	1,500,000	15,635	1FE
079860-AB-8	BELLSOUTH CORPORATION 10/15/2011		07/27/2006	BANK OF AMERICA		1,506,945	1,500,000	26,500	1FE
990602-9A-4	BLACK PRESS US PTNR TERM B1 08/02/2013		08/08/2006	BANK OF AMERICA		311,111	311,111		4FE
09247X-AB-7	BLACKROCK INC 2.625000% 02/15 02/15/2035		08/24/2006	MORGAN STANLEY DEAN WITTER		1,373,250	1,000,000	802	1FE
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 07/18/2011		09/08/2006	MERRILL LYNCH CAPITAL MARKETS		500,000	500,000		4FE
05948K-W5-4	BOAA 2005-11 4A5 12/25/2035		08/31/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,769,878	10,804,486	8,629	1FE
990641-9A-2	BPC HOLDING CORPORATION TERM 09/20/2013		09/22/2006	CREDIT SUISSE FIRST BOSTON		2,500,000	2,500,000		4FE
10513K-AA-2	BRANCH BANKING & TRUST 09/15/2016		09/06/2006	J. P. MORGAN SECURITIES, INC.		21,958,200	22,000,000		1FE
106238-HX-9	BRAZOS 1993 A/C 12/01/2037		09/08/2006	CITIGROUP GLOBAL MARKETS		28,000,000	28,000,000		1FE
106238-KA-5	BRAZOS HIGHER ED AUTHORITY 12/01/2039		07/18/2006	DAIN RAUSCHER INCORPORATED		8,600,000	8,600,000		1FE
106238-MA-3	BRAZOS HIGHR ED TRUST 1999 06/01/2042		09/22/2006	CITIGROUP GLOBAL MARKETS		14,700,000	14,700,000		1FE
10623P-CJ-7	BRAZOS S.P.C. 07/01/2038		08/07/2006	CITIGROUP GLOBAL MARKETS		4,300,000	4,300,000		1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		09/07/2006	Various		16,400,000	16,400,000		1FE
10623P-CX-6	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		08/18/2006	OPPENHEIMER & CO., INC.		9,750,000	9,750,000		1FE
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		08/18/2006	CITIGROUP GLOBAL MARKETS		17,850,000	17,850,000		1FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2033		08/23/2006	CITIGROUP GLOBAL MARKETS		1,100,000	1,100,000		1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2036		08/16/2006	CITIGROUP GLOBAL MARKETS		26,400,000	26,400,000		1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		06/30/2006	SCHEDULED PAY UP		3,040	3,040		4Z
07388L-AH-3	BSCMS 2006-PW13, AJ 09/11/2041		09/13/2006	BEAR STEARNS SECURITIES CORP.		8,043,624	8,000,000	32,419	1FE
07388L-AL-4	BSCMS 2006-PW13, B 09/11/2041		09/13/2006	BEAR STEARNS SECURITIES CORP.		12,468,399	12,401,000	50,693	1FE
07388L-AM-2	BSCMS 2006-PW13, C 09/11/2041		09/13/2006	BEAR STEARNS SECURITIES CORP.		19,172,073	19,068,000	78,221	1FE
07388L-AK-6	BSCMS 2006-PW13, X2 09/11/2041		09/13/2006	BEAR STEARNS SECURITIES CORP.		6,780,743	272,319,000	87,982	1FE
07400W-AA-8	BSMF 2006-SL1, A 08/25/2036		07/20/2006	BEAR STEARNS SECURITIES CORP.		30,000,000	30,000,000		1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE 01/15/2021		07/11/2006	J. P. MORGAN SECURITIES, INC.		6,926,979	7,426,803	168,944	1FE
12468@-AB-4	C&J SPECRENT TOOLS (HANCOCK M 08/12/2013		06/30/2006	SCHEDULED PAY UP		1,526	1,526		5
127687-AB-7	CAESARS ENTERTAINMENT 3.59875 04/15/2024		09/18/2006	Various		1,792,204	1,500,000	4,799	2FE
14040H-AN-5	CAPITAL ONE FINANCIAL CO 09/01/2016		08/23/2006	J. P. MORGAN SECURITIES, INC.		3,489,150	3,500,000		2FE
14040H-AQ-8	CAPITAL ONE FINANCIAL CO 09/15/2011		09/05/2006	J. P. MORGAN SECURITIES, INC.		3,498,320	3,500,000		2FE
14068X-AD-9	CAPMK 2006-7, C 08/20/2036		07/18/2006	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		1FE
14068X-AE-7	CAPMK 2006-7, D 08/20/2036		07/18/2006	GOLDMAN, SACHS & CO.		1,500,000	1,500,000		1FE
14068X-AF-4	CAPMK 2006-7, E 08/20/2036		07/18/2006	GOLDMAN, SACHS & CO.		2,250,000	2,250,000		1FE
14068X-AG-2	CAPMK 2006-7, F 08/20/2036		07/18/2006	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		2FE
14068X-AH-0	CAPMK 2006-7, G 08/20/2036		07/18/2006	GOLDMAN, SACHS & CO.		2,250,000	2,250,000		2FE
14312D-AC-9	CARMX 2006-2, A3 02/15/2011		09/08/2006	WACHOVIA SECURITIES		19,996,644	20,000,000		1FE
147528-D#-7	CASEY'S GENERAL STORES, INC. 09/30/2019		09/12/2006	J. P. MORGAN SECURITIES, INC.		9,000,000	9,000,000		1Z
149123-BM-2	CATERPILLAR INC 08/15/2016		08/03/2006	SALOMON SMITH BARNEY		3,492,825	3,500,000		1FE
149123-BN-0	CATERPILLAR INC 08/15/2036		08/03/2006	SALOMON SMITH BARNEY		3,487,925	3,500,000		1FE
124789-AA-6	CBA CAPITAL TRUST I 12/31/2049		09/22/2006	GREENWICH CAPITAL MARKETS, INC.		9,890,300	10,000,000	140,288	1FE
14983A-AA-7	CBASS 2006-SL1, A-1 09/25/2036		08/25/2006	GOLDMAN, SACHS & CO.		14,000,000	14,000,000		1FE
17305E-CG-8	CCCIT 2004-A7, A7 11/25/2013		08/08/2006	GOLDMAN, SACHS & CO.		40,106,252	40,000,000	465,003	1FE
16678R-AC-1	CCMFC 2003-3A B1 07/25/2034		08/01/2006	DIRECT			7,378		1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		08/01/2006	DIRECT			33,890		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		08/01/2006	DIRECT			37,921		1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		08/01/2006	DIRECT			64,650		1FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		08/01/2006	DIRECT			44,818		1FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		08/01/2006	DIRECT			76,341		1FE
152312-AN-4	CENTEX CORP 05/15/2014		07/14/2006	WACHOVIA SECURITIES		932,860	1,000,000	10,133	2FE
156700-AJ-5	CENTURYTEL INC 02/15/2015		07/14/2006	J. P. MORGAN SECURITIES, INC.		1,778,600	2,000,000	42,778	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
172967-BC-4	CITIGROUP INC 01/18/2011		07/20/2006	WARBURG DILLION READ LLC		3,107,220	3,000,000	3,792	1FE
172967-CM-1	CITIGROUP INC 06/09/2009		08/23/2006	SALOMON SMITH BARNEY		4,513,905	4,500,000	54,225	1FE
172967-CQ-2	CITIGROUP INC 09/15/2014		07/14/2006	WARBURG DILLION READ LLC		1,885,880	2,000,000	34,444	1FE
172967-DR-9	CITIGROUP INC 08/25/2036		08/17/2006	SALOMON SMITH BARNEY		28,196,043	28,250,000		1FE
454797-7C-9	CLARIAN IND HEALTH FACILITY F 03/01/2033		08/17/2006	CITIGROUP GLOBAL MARKETS		50,000,000	50,000,000		1FE
184502-AY-8	CLEAR CHANNEL COMMUNICAT 03/15/2011		08/10/2006	BANK OF AMERICA		3,959,880	4,000,000	100,000	2FE
19458L-AC-4	COLLEGIATE FUNDING SERV 03/01/2042		09/15/2006	J. P. MORGAN SECURITIES, INC.		6,950,000	6,950,000		1FE
19458L-AE-0	COLLEGIATE FUNDING SERV 03/28/2042		09/05/2006	OPPENHEIMER & CO., INC.		6,850,000	6,850,000		1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		08/24/2006	DAIN RAUSCHER INCORPORATED		8,200,000	8,200,000		1FE
196777-KA-3	COLORADO STUDENT OBLIG BD AUT 12/01/2034		08/03/2006	DAIN RAUSCHER INCORPORATED		6,800,000	6,800,000		1FE
20030N-AL-5	COMCAST CORP 03/15/2016		07/14/2006	HSBC SECURITIES, INC.		1,924,520	2,000,000	44,906	2FE
200340-AL-1	COMERICA BANK 05/01/2015		08/16/2006	SALOMON SMITH BARNEY		4,596,700	5,000,000	73,333	1FE
14041N-BU-4	COMET 2004-A7, A7 06/16/2014		08/08/2006	MORGAN STANLEY DEAN WITTER		30,161,718	30,000,000	390,133	1FE
207784-AK-5	CONNECTICUT STUDENT LOANS SER 06/01/2034		08/22/2006	DAIN RAUSCHER INCORPORATED		14,100,000	14,100,000		1FE
207784-AL-3	CONNECTICUT STUDENT LOANS SER 06/01/2034		07/26/2006	DAIN RAUSCHER INCORPORATED		9,400,000	9,400,000		1FE
207784-AM-1	CONNECTICUT STUDENT LOANS SER 06/01/2034		08/01/2006	DAIN RAUSCHER INCORPORATED		3,850,000	3,850,000		1FE
991863-9C-7	CONSOLIDATED COMMUNICATIONS, 10/14/2011		08/03/2006	CITICORP SECURITIES		500,000	500,000		4FE
872368-EF-4	CONVERGENT RESOURCES (TCW II) 05/06/2009		08/01/2006	DIRECT			3,194		6
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		07/21/2006	MCMAHAN SECURITIES CO LP		486,843	350,000	1,035	2FE
22237L-PA-4	COUNTRYWIDE FINANCIAL 03/22/2011		07/14/2006	MORGAN STANLEY DEAN WITTER		2,770,890	3,000,000	39,000	1FE
22541H-BF-8	CREDIT SUISSE NEW YORK 1.0000 08/26/2013		08/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,500,000	1,500,000		1FE
12626P-AG-8	CRH AMERICA INC 09/30/2016		09/07/2006	J. P. MORGAN SECURITIES, INC.		2,484,475	2,500,000		2FE
990607-9A-3	CROWN AMERICAS LLC ADDL TERM 11/15/2012		08/11/2006	DEUTSCHE BANK SECURITIES		2,501,250	2,500,000		3FE
990607-9B-1	CROWN AMERICAS LLC TERM B DOL 11/15/2012		08/25/2006	DEUTSCHE BANK SECURITIES		501,250	500,000		3FE
22823#-9C-1	CROWN CASTLE OPERATING CO. TE 06/01/2014		08/07/2006	Various		8,023,750	8,000,000		4FE
22942M-AC-0	CSMC 2006-8 3A1 09/25/2021		08/31/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		20,089,062	20,000,000	3,333	1FE
990616-9A-4	CST INDUSTRIES, INC. TERM LOA 08/09/2013		08/14/2006	BNP PARIBAS SECURITIES CORP		700,000	700,000		4FE
126650-BE-9	CVS CORP 08/15/2016		08/10/2006	LEHMAN BROTHERS INC.		4,980,800	5,000,000		2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 11/25/2034		08/16/2006	CHASE SECURITIES		2,952,397	3,039,302	9,287	1FE
12669G-GC-9	CWHL 2004-HYB8 3A1 01/20/2035		07/20/2006	SCHEDULED PAY UP					1FE
126694-X3-7	CWHL 2006-9 A10 05/25/2036		08/23/2006	BARCLAYS BANK		55,653,273	56,698,654	226,795	1FE
126683-AD-3	CWL 2006-S5, A3 06/25/2035		09/15/2006	COUNTRY WIDE		24,999,423	25,000,000	109,538	1FE
126683-AC-5	CWL 2006-S5, A4 06/25/2036		09/15/2006	COUNTRY WIDE		9,999,795	10,000,000	43,215	1FE
23331A-AV-1	D.R. HORTON INC 01/15/2016		09/13/2006	SALOMON SMITH BARNEY		13,845,600	15,000,000	147,656	2FE
23383F-BU-8	DAIMLERCHRYSLER NA HLDG 09/08/2011		09/05/2006	DEUTSCHE BANK SECURITIES		3,484,425	3,500,000		2FE
25466K-FL-8	DCMT 2005-4, A2 06/16/2015		08/08/2006	J. P. MORGAN SECURITIES, INC.		20,035,938	20,000,000	75,816	1FE
24468#-AA-9	DEFIANCE METAL PRODUCTS 12% S 09/21/2013		09/21/2006	DIRECT		1,192,733	1,297,935		4Z
990510-9A-9	DEL MONTE FOODS CO. (UNITED S 02/08/2012		07/11/2006	Various		1,000,000	1,000,000		3FE
251563-CG-5	DMSI 09/25/2033		08/16/2006	CHASE SECURITIES		2,448,645	2,522,345	7,707	1FE
991565-9A-2	DS WATERS ENTERPRISES TERM LO 11/07/2009		08/15/2006	VARIOUS		(28,023)			5FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		07/05/2006	DAIN RAUSCHER INCORPORATED		6,900,000	6,900,000		1FE
280850-AE-8	EDINVEST 06/01/2041		09/29/2006	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000		1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRU 03/15/2032		07/03/2006	DAIN RAUSCHER INCORPORATED		4,100,000	4,100,000		1FE
28140U-AG-0	EDUCATION FUNDING CAPITAL TRU 12/15/2042		09/20/2006	CITIGROUP GLOBAL MARKETS		35,350,000	35,350,000	19,984	1FE
28140U-AH-8	EDUCATION FUNDING CAPITAL TRU 12/15/2042		07/25/2006	CITIGROUP GLOBAL MARKETS		9,250,000	9,250,000		1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRU 06/01/2041		09/29/2006	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
280907-AF-3	EDUCATION LOANS 06/01/2020		09/26/2006	DAIN RAUSCHER INCORPORATED		8,500,000	8,500,000		1FE
280907-BJ-4	EDUCATION LOANS 12/01/2036		08/02/2006	DAIN RAUSCHER INCORPORATED		2,750,000	2,750,000		1FE
280907-BK-1	EDUCATION LOANS 12/01/2036		09/06/2006	DAIN RAUSCHER INCORPORATED		3,950,000	3,950,000		1FE
280907-BH-8	EDUCATION LOANS 2004 A 12/01/2036		07/21/2006	DAIN RAUSCHER INCORPORATED		20,000,000	20,000,000	68,361	1FE
280907-BN-5	EDUCATION LOANS 2004 C/D 12/01/2036		08/07/2006	DAIN RAUSCHER INCORPORATED		6,700,000	6,700,000	597	1FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TE 06/01/2013		08/09/2006	BNP PARIBAS SECURITIES CORP		2,012,500	2,000,000		4FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES 06/01/2042		08/16/2006	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000		1FE
268440-AL-8	EFSI FEDERATED STUDENT FINANC 06/01/2041		08/10/2006	DAIN RAUSCHER INCORPORATED		10,800,000	10,800,000		1FE
290912-AM-6	EMERALD INV GRADE CBO II CLAS 02/24/2012		12/09/2004	DIRECT			152,322		2
290912-AD-6	EMERALD INVESTMENT GRADE CBO 02/24/2012		07/18/2001	DIRECT			209,789		4FE
29266M-AF-6	ENERGY EAST CORP 07/15/2036		08/14/2006	J. P. MORGAN SECURITIES, INC.		2,487,175	2,500,000	10,781	2FE
990138-9A-9	EPCO HOLDINGS INC. TERM C 08/18/2010		08/04/2006	LEHMAN BROTHERS INC.		1,006,250	1,000,000		4FE
31428X-AF-3	FEDEX CORP 02/15/2011		07/25/2006	VARIOUS		(63,750)			2FE
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED 03/20/2013		02/22/2001	DIRECT			3,604,458		2FE
343412-AA-0	FLUOR CORP 1.500000% 02/15/20 02/15/2024		08/09/2006	SG COWEN SECURITIES CORP.		398,750	250,000	1,865	1FE
36170V-AD-1	FORCE 2006-1A, B 09/27/2046		08/03/2006	BEAR STEARNS SECURITIES CORP.		11,735,309	12,000,000	22,400	1FE
36170V-AE-9	FORCE 2006-1A, C 09/27/2046		08/03/2006	BEAR STEARNS SECURITIES CORP.		4,877,430	5,000,000	9,333	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)
302570-AW-6	FPL GROUP CAPITAL INC 10/01/2066		09/25/2006	Various		19,159,280	19,000,000	14,288	1FE
990621-9A-4	FR X OHMSTEDE ACQUISITIONS CO 08/09/2013		08/15/2006	MORGAN STANLEY DEAN WITTER		2,008,750	2,000,000		4FE
991719-9C-1	FTD, INC. TERM LOAN 07/28/2013		08/10/2006	WELLS FARGO		1,000,000	1,000,000		3FE
364731-AA-7	GANNETT PEAK CLO, A-1A 10/27/2020		09/20/2006	DEUTSCHE BANK SECURITIES		22,100,000	22,100,000		1FE
361448-AC-7	GATX CORP 7.500000% 02/01/200 02/01/2007		09/27/2006	CITIGROUP GLOBAL MARKETS		461,797	400,000	5,083	2FE
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
36962G-V8-4	GENERAL ELEC CAP CORP 03/16/2009		08/23/2006	GREENWICH CAPITAL MARKETS, INC.		4,503,105	4,500,000	49,098	1FE
252737-AB-7	GENERAL ELECTRIC CAPITAL CORP 09/12/2011		09/01/2006	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000		1Z
37247D-AE-6	GENWORTH FINANCIAL INC 06/15/2014		07/18/2006	WARBURG DILLION READ LLC		3,441,480	3,500,000	20,125	1FE
372917-AN-4	GENZYME CORP 1.250000% 12/01/ 12/01/2023		07/06/2006	MORGAN STANLEY DEAN WITTER		830,318	800,000	1,094	2FE
38500V-AC-0	GKKRE 2006-1, A2 10/25/2041		08/03/2006	WACHOVIA SECURITIES		10,000,000	10,000,000		1FE
38500V-AG-1	GKKRE 2006-1, E 10/25/2041		08/03/2006	WACHOVIA SECURITIES		5,000,000	5,000,000		1FE
38500V-AH-9	GKKRE 2006-1, F 10/25/2041		08/03/2006	WACHOVIA SECURITIES		3,000,000	3,000,000		2FE
38500V-AJ-5	GKKRE 2006-1, G 10/25/2041		08/03/2006	WACHOVIA SECURITIES		4,000,000	4,000,000		2FE
36156H-AA-6	GMAC EDUCATION LOAN FUNDING T 06/01/2040		08/09/2006	CITIGROUP GLOBAL MARKETS		4,300,000	4,300,000		1FE
36156H-AC-2	GMAC EDUCATION LOAN FUNDING T 06/01/2040		08/18/2006	BANK OF AMERICA		7,250,000	7,250,000		1FE
38141G-DK-7	GOLDMAN SACHS GROUP INC 07/15/2013		09/28/2006	GOLDMAN, SACHS & CO.		6,731,550	7,000,000	72,042	1FE
36228C-MA-8	GSMS 2001-GL3A, E 08/05/2018		07/13/2006	MERRILL LYNCH CAPITAL MARKETS		7,843,360	7,500,000	24,268	1FE
36298J-AG-8	GSMS 2006-RR2, C 06/23/2016		07/11/2006	GOLDMAN, SACHS & CO.		14,054,972	14,455,000	53,710	1FE
36298J-AJ-2	GSMS 2006-RR2, D 06/23/2016		07/11/2006	GOLDMAN, SACHS & CO.		6,372,968	6,564,000	24,390	1FE
40166X-AJ-2	GUGH 2006-3, C 09/25/2046		07/26/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		8,000,000	8,000,000		1FE
40166X-AL-7	GUGH 2006-3, D 09/25/2046		07/26/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,000,000	4,000,000		2FE
40166X-AN-3	GUGH 2006-3, E 09/25/2046		07/26/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,000,000	4,000,000		2FE
40166X-AA-1	GUGH 2006-3, S 09/25/2011		07/27/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000			1FE
40256B-AC-6	GULF STREAM SEXTANT CLO, A1B 08/21/2020		07/26/2006	LEHMAN BROTHERS INC.		10,000,000	10,000,000		1FE
40256B-AE-2	GULF STREAM SEXTANT CLO, B 08/21/2020		07/26/2006	LEHMAN BROTHERS INC.		5,000,000	5,000,000		1FE
411349-AA-1	HANSON PLC 08/15/2016		08/09/2006	J. P. MORGAN SECURITIES, INC.		5,947,920	6,000,000		2FE
43812Q-AC-4	HAROT 2006-2, A3 07/21/2010		08/15/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		12,498,316	12,500,000		1FE
413627-AU-4	HARRAHS OPERATING CO INC 06/01/2015		08/16/2006	MERRILL LYNCH CAPITAL MARKETS		9,218,600	10,000,000	125,000	2FE
416515-AN-4	HARTFORD FINL SVCS GRP 11/16/2008		08/11/2006	MERRILL LYNCH CAPITAL MARKETS		3,511,501	3,500,000		1FE
416515-AS-3	HARTFORD FINL SVCS GRP 10/15/2036		09/28/2006	BANK OF AMERICA		1,490,400	1,500,000		1FE
41809R-AA-5	HASCN 2006-FF11, A 08/25/2036		09/15/2006	HSBC SECURITIES, INC.		6,400,000	6,400,000		1FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.3000 04/01/2023		07/12/2006	CITIGROUP GLOBAL MARKETS		764,549	575,000	2,201	1FE
421924-9A-1	HEALTHSOUTH CORP TERM LOAN 03/10/2013		09/14/2006	MORGAN STANLEY DEAN WITTER		2,005,000	2,000,000		4FE
22541N-ZE-2	HEAT 2003-1, M2 06/25/2033		09/26/2006	BARCLAYS BANK		2,512,500	2,500,000	2,008	1FE
990503-9A-4	HELIX ENERGY SOLUTIONS TERM L 07/01/2013		07/17/2006	BANK OF AMERICA		2,000,000	2,000,000		4FE
990289-9B-8	HERTZ CORPORATION DELAYED DRA 12/21/2012		05/15/2006	DEUTSCHE BANK SECURITIES		(188,738)	(188,738)		3Z
990289-9C-6	HERTZ CORPORATION TERM B 12/21/2012		07/25/2006	DEUTSCHE BANK SECURITIES		651,111	651,111		3FE
40429C-FN-7	HSBC FINANCE CORP 01/19/2016		07/07/2006	J. P. MORGAN SECURITIES, INC.		2,869,320	3,000,000	79,292	1FE
41161P-HD-8	HVMLT 2004-8 2A4B 11/19/2034		07/19/2006	SCHEDULED PAY UP					1FE
44965U-AA-2	ILFC E-CAPITAL TRUST II 12/21/2065		09/25/2006	MORGAN STANLEY DEAN WITTER		5,028,300	5,000,000	84,201	1FE
452277-AP-1	ILLINOIS STUDENT ASSISTANCE 03/01/2035		07/18/2006	CITIGROUP GLOBAL MARKETS		12,400,000	12,400,000		1FE
449796-AE-1	ING CLO II, A2 08/01/2020		06/30/2006	LEHMAN BROTHERS INC.		14,250,000	14,250,000		1FE
449796-AG-6	ING CLO II, B 08/01/2020		06/30/2006	LEHMAN BROTHERS INC.		8,750,000	8,750,000		1FE
449796-AJ-0	ING CLO II, C 08/01/2020		06/30/2006	LEHMAN BROTHERS INC.		7,000,000	7,000,000		1FE
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		09/08/2006	Various		1,155,923	1,350,000	6,621	1FE
45974V-AB-1	INTL LEASE FINANCE CORP 09/20/2013		09/14/2006	LEHMAN BROTHERS INC.		3,489,395	3,500,000		1FE
81617@-AA-1	JACOBS ENGINEERING GROUP SER 08/31/2015		07/01/2006	BANK OF AMERICA		9,415,560	9,415,560		2Z
995421-9B-2	JARDEN CORP. TERM LOAN 01/24/2012		08/03/2006	MORGAN STANLEY DEAN WITTER		1,001,250	1,000,000		4FE
990147-9A-0	JARDEN CORP. TL B2 01/24/2012		08/03/2006	MORGAN STANLEY DEAN WITTER		997,500	1,000,000		4FE
47580*-AU-3	JELD-WEN, INC. (2006 TRANSACT 09/28/2012		09/08/2006	KEYBANK NATIONAL ASSOCIATION		45,000,000	45,000,000		1Z
481227-AA-4	JPMC CAPITAL XVIII 08/17/2036		08/10/2006	J. P. MORGAN SECURITIES, INC.		5,486,195	5,500,000		1FE
46625M-WX-3	JPMCC 2003-CIB6, A2 07/12/2037		07/27/2006	VARIOUS		(595,325)			1FE
46629G-AD-0	JPMCC 2006-CB16, A3B 05/12/2045		09/14/2006	J. P. MORGAN SECURITIES, INC.		20,098,298	20,000,000	61,989	1FE
46629G-AM-0	JPMCC 2006-CB16, B 05/12/2045		09/14/2006	J. P. MORGAN SECURITIES, INC.		5,024,782	5,000,000	15,756	1FE
46629G-AL-2	JPMCC 2006-CB16, X2 05/12/2045		09/14/2006	J. P. MORGAN SECURITIES, INC.		19,877,792	745,000,000	210,131	1FE
46629M-AE-5	JPMCC 2006-LDP8, A3B 05/15/2045		09/22/2006	J. P. MORGAN SECURITIES, INC.		35,173,296	35,000,000	142,984	1FE
46625H-DF-4	JPMORGAN CHASE & CO 10/01/2015		07/14/2006	MERRILL LYNCH CAPITAL MARKETS		1,879,340	2,000,000	30,900	1FE
48123C-AA-2	JPMORGAN CHASE CAPT XX 09/29/2036		09/19/2006	J. P. MORGAN SECURITIES, INC.		4,972,700	5,000,000		1FE
49130N-AD-1	KENTUCKY HIGHER EDUCATION 05/01/2029		09/05/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,050,000	4,050,000		1FE
49130N-AF-6	KENTUCKY HIGHER EDUCATION 05/01/2030		08/15/2006	OPPENHEIMER & CO., INC.		19,800,000	19,800,000		1FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION 05/01/2031		08/17/2006	CITIGROUP GLOBAL MARKETS		10,300,000	10,300,000		1FE
49567#-AA-6	KINGDOM FILMS LLC (DISNEY) SU 08/16/2015		08/11/2006	DIRECT		3,625,000	3,625,000		4Z

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)
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		07/30/2006	SCHEDULED PAY UP		4,569	4,569		5
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		07/30/2006	SCHEDULED PAY UP		3,048	3,048		5
50076#-9A-0	KRANSON INDS. INC. TERM LOAN 07/31/2013		08/22/2006	GECC CAPITAL MARKETS GROUP		3,007,500	3,000,000		4FE
50540R-AC-6	LABORATORY CP 09/11/2021		08/09/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		886,930	1,000,000		2FE
50730K-9A-7	LAIDLAW INTL. INC. US TERM B 07/31/2013		08/08/2006	CITICORP SECURITIES		750,000	750,000		3FE
52521T-AY-3	LBFRC 2006-LLFA, H 09/15/2021		08/07/2006	LEHMAN BROTHERS INC.		8,000,000	8,000,000		1FE
52521T-BC-0	LBFRC 2006-LLFA, K 09/15/2021		08/07/2006	LEHMAN BROTHERS INC.		7,500,000	7,500,000		2FE
54251R-AC-7	LBMLT 2006-6, 2A2 07/25/2036		07/21/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000		1FE
52517P-K5-9	LEHMAN BROTHERS HOLDINGS 07/18/2011		07/13/2006	LEHMAN BROTHERS INC.		5,483,995	5,500,000		1FE
52517P-VV-0	LEHMAN BROTHERS HOLDINGS 03/13/2014		07/14/2006	GOLDMAN, SACHS & CO.		1,866,900	2,000,000	33,600	1FE
52517P-YN-5	LEHMAN BROTHERS HOLDINGS 01/27/2010		08/04/2006	LEHMAN BROTHERS INC.		2,889,180	3,000,000	4,250	1FE
526057-AS-3	LENNAR CORP 05/31/2015		07/14/2006	WACHOVIA SECURITIES		1,824,540	2,000,000	14,933	2FE
990594-9A-3	LNR PROPERTY CORP. TERM B 07/12/2011		07/20/2006	DEUTSCHE BANK SECURITIES		2,500,000	2,500,000		4FE
990594-9B-1	LNR PROPERTY CORPORATION A1 07/12/2009		09/27/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,008,750	2,000,000		4FE
539830-AQ-2	LOCKHEED MARTIN CORP 09/01/2036		09/30/2006	Various		3,618,355	5,000,000		2FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		09/01/2006	Various		1,721,873	1,750,000	4,987	1FE
57037@-AA-3	MARK ANDY INC 13% SR SUB NOTE 09/15/2013		09/15/2006	DIRECT		804,009	855,961		4Z
576433-UF-1	MARM 2004-13 3A1 11/21/2034		08/16/2006	LEHMAN BROTHERS INC.		24,097,169	24,918,706	52,407	1FE
574599-BC-9	MASCO CORP 06/15/2015		09/12/2006	SALOMON SMITH BARNEY		1,822,620	2,000,000	24,000	2FE
574599-BD-7	MASCO CORP 10/03/2016		09/28/2006	MERRILL LYNCH CAPITAL MARKETS		14,923,650	15,000,000		2FE
55382*-AA-0	MCNEIL TECHNOLOGIES 14.0% SR. 09/30/2013		07/01/2006	SCHEDULED PAY UP		4,457	4,457		5
990576-9A-0	MEDIANEWS GROUP TERM LOAN C 08/02/2013		08/09/2006	BANK OF AMERICA		1,000,000	1,000,000		3FE
584699-AF-9	MEDIMMUNE INC 1.375000% 07/15 07/15/2011		09/08/2006	Various		8,186,280	8,100,000	13,571	2FE
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		09/22/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		2,426,150	2,500,000	17,943	1FE
590188-4M-7	MERRILL LYNCH & CO 05/16/2016		08/16/2006	GOLDMAN, SACHS & CO.		3,056,220	3,000,000	47,896	1FE
59018Y-XZ-9	MERRILL LYNCH & CO 07/25/2011		07/19/2006	MERRILL LYNCH CAPITAL MARKETS		18,499,260	18,500,000		1FE
59022C-AB-9	MERRILL LYNCH & CO 09/15/2026		09/06/2006	MERRILL LYNCH CAPITAL MARKETS		3,499,195	3,500,000		1FE
53954#-AB-7	METRO GOLDWYN MEYER TERM A 04/08/2011		09/14/2006	Various		11,906,319	12,000,000		4Z
598497-AA-3	MIDWESTERN UNIV. (ILL) 10/01/2037		08/31/2006	DAIN RAUSCHER INCORPORATED		1,000,000	1,000,000		1FE
598497-AC-9	MIDWESTERN UNIV. (ILL) 07/01/2035		08/09/2006	DAIN RAUSCHER INCORPORATED		4,500,000	4,500,000		1FE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTA 09/01/2030		09/05/2006	CITIGROUP GLOBAL MARKETS		5,900,000	5,900,000		1FE
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTA 09/01/2030		07/27/2006	CITIGROUP GLOBAL MARKETS		800,000	800,000		1FE
606072-FZ-4	MISSOURI HIGHER ED 01/01/2031		08/22/2006	OPPENHEIMER & CO., INC.		4,850,000	4,850,000		1FE
606072-GD-2	MISSOURI HIGHER ED 06/01/2031		08/08/2006	OPPENHEIMER & CO., INC.		5,000,000	5,000,000		1FE
606072-GR-1	MISSOURI HIGHER ED 07/01/2032		08/30/2006	BANK OF AMERICA		11,700,000	11,700,000		1FE
606072-GU-4	MISSOURI HIGHER ED 07/01/2032		07/06/2006	COMMERCE BANK		2,900,000	2,900,000		1FE
606072-GY-6	MISSOURI HIGHER ED 07/01/2032		08/31/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		12,300,000	12,300,000		1FE
60687V-AJ-4	MLCFC 2006-3, B 07/12/2046		09/22/2006	MERRILL LYNCH CAPITAL MARKETS		20,109,952	20,000,000	85,944	1FE
60687V-BB-0	MLCFC 2006-3, XP 07/12/2046		09/22/2006	MERRILL LYNCH CAPITAL MARKETS		21,610,089	551,700,000	292,706	1FE
59020U-SJ-5	MLMI 2005-A2 A2 02/25/2035		08/17/2006	UNION BANK OF SWITZERLAND		13,081,779	13,395,205	33,399	1FE
608190-AH-7	MOHAWK INDUSTRIES INC 01/15/2016		07/25/2006	J. P. MORGAN SECURITIES, INC.		4,778,850	5,000,000	11,059	2FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034		08/31/2006	CITIGROUP GLOBAL MARKETS		500,000	500,000		1FE
612130-HG-2	MONTANA HIGHER EDUCATION CORP 12/01/2037		08/18/2006	CITIGROUP GLOBAL MARKETS		550,000	550,000		1FE
990680-9A-0	MONUMENTAL GLOBAL FUNDING II 10/13/2016		09/29/2006	MERRILL LYNCH CAPITAL MARKETS		50,000,000	50,000,000		1FE
61746B-CY-0	MORGAN STANLEY 08/09/2026		08/02/2006	MORGAN STANLEY DEAN WITTER		14,895,150	15,000,000		1FE
61748A-AE-6	MORGAN STANLEY 04/01/2014		07/14/2006	MORGAN STANLEY DEAN WITTER		1,841,780	2,000,000	28,500	1FE
78464Q-AA-5	MSC 2006-SRR1, D 08/25/2046		08/11/2006	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		2FE
61746W-HY-9	MSDWC 2001-NC2, M1 01/25/2032		09/26/2006	J. P. MORGAN SECURITIES, INC.		3,017,313	3,013,546	2,076	1FE
61746W-WK-2	MSDWC 2002-AM3, M1 02/25/2033		09/26/2006	BARCLAYS BANK		11,326,101	11,257,500	7,855	1FE
61746W-WL-0	MSDWC 2002-AM3, M2 02/25/2033		09/26/2006	BARCLAYS BANK		2,034,923	2,018,209	1,644	1FE
61749T-AA-2	MSM 2006-105L, A1 08/25/2036		07/14/2006	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000		1FE
61748H-VK-4	MSMLT 2006-2 2A3 02/25/2036		08/31/2006	MORGAN STANLEY DEAN WITTER		58,273,473	58,466,629	46,692	1FE
57164R-AW-2	MVCOT 2005-2, A 10/20/2027		08/03/2006	MERRILL LYNCH CAPITAL MARKETS		12,798,136	12,931,492	13,201	1FE
62911*-9A-8	N.E.W. CUSTOMER SERVICES COMP 08/08/2013		09/14/2006	CREDIT SUISSE FIRST BOSTON		3,011,250	3,000,000		3FE
65536V-AD-9	NAAC 2006-AR2 1A4 07/25/2036		07/24/2006	GREENWICH CAPITAL MARKETS, INC.		25,216,339	25,217,000	121,628	1FE
629568-AN-6	NABORS INDUSTRIES INC .940000 05/15/2011		08/22/2006	Various		3,154,625	3,250,000	6,554	1FE
990164-9A-5	NATIONAL BEDDING COMPANY, LLC 08/31/2012		09/13/2006	GOLDMAN, SACHS & CO.		2,012,500	2,000,000	48,132	4FE
644616-AA-2	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2031		09/05/2006	OPPENHEIMER & CO., INC.		15,050,000	15,050,000		1FE
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2032		07/18/2006	OPPENHEIMER & CO., INC.		3,550,000	3,550,000		1FE
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2033		09/05/2006	OPPENHEIMER & CO., INC.		10,200,000	10,200,000		1FE
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2033		07/05/2006	CITIGROUP GLOBAL MARKETS		4,300,000	4,300,000		1FE
644616-AK-0	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2034		08/10/2006	OPPENHEIMER & CO., INC.		5,250,000	5,250,000		1FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		09/20/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,400,000	2,400,000		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)
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		07/05/2006	CITIGROUP GLOBAL MARKETS		700,000	700,000		1FE
644616-AR-5	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2038		07/12/2006	OPPENHEIMER & CO., INC.		3,800,000	3,800,000		1FE
645916-V9-5	NEW JERSEY ECONOMIC DEV AUTH 11/01/2014		08/24/2006	Various		985,000	985,000		1FE
647110-DC-6	NEW MEXICO STUDENT LOANS 04/01/2036		07/26/2006	BANK OF AMERICA		15,000,000	15,000,000		1FE
647110-DD-4	NEW MEXICO STUDENT LOANS 12/01/2040		08/23/2006	DAIN RAUSCHER INCORPORATED		17,000,000	17,000,000		1FE
652478-AR-9	NEWS AMERICA HOLDINGS 01/20/2024		08/01/2006	J. P. MORGAN SECURITIES, INC.		6,524,280	6,000,000	18,083	2FE
65332V-BG-7	NEXTEL COMMUNICATIONS 08/01/2015		07/14/2006	BEAR STEARNS SECURITIES CORP.		2,038,300	2,000,000	68,833	2FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TE 08/09/2013		08/21/2006	CITICORP SECURITIES		12,938,750	13,000,000		4FE
63860F-AB-9	NSTR 2006-B, AV2 09/25/2036		09/08/2006	GREENWICH CAPITAL MARKETS, INC.		28,000,000	28,000,000		1FE
67133X-AG-1	OAK HILL CREDIT OPPORTUNITIES 09/13/2013		08/08/2006	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		1FE
67133X-AJ-5	OAK HILL CREDIT OPPORTUNITIES 09/13/2013		08/08/2006	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		1FE
67085M-AG-3	OAK HILL SECURITIES FUND FINA 09/15/2013		08/08/2006	J. P. MORGAN SECURITIES, INC.		17,500,000	17,500,000		1FE
67085M-AJ-7	OAK HILL SECURITIES FUND FINA 09/15/2013		08/08/2006	J. P. MORGAN SECURITIES, INC.		7,250,000	7,250,000		1FE
67085M-AL-2	OAK HILL SECURITIES FUND FINA 09/15/2013		08/08/2006	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		2FE
67085P-AL-5	OAK HILL SECURITIES FUND FINA 09/13/2013		08/08/2006	J. P. MORGAN SECURITIES, INC.		16,000,000	16,000,000		2FE
990595-9A-0	OGLEBAY NORTON CO TERM B 07/31/2012		08/09/2006	J. P. MORGAN SECURITIES, INC.		1,200,000	1,200,000		4FE
679110-CT-1	OKLAHOMA ST STUDENT LN AUTH 12/01/2031		08/15/2006	DAIN RAUSCHER INCORPORATED		30,000,000	30,000,000		1FE
681919-AT-3	OMNICOM GROUP 0% 07/01/2038 07/01/2038		09/06/2006	Various		8,571,118	9,000,000		2FE
690113-A*-6	OUTLOOK GROUP CORPORATION (15 07/26/2014		07/26/2006	DIRECT		1,023,624	1,023,624		4Z
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) 01/03/2014		07/17/2006	CITICORP SECURITIES		7,000,000	7,000,000		4FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		07/27/2006	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000		1FE
698476-DA-3	PANHANDLE TEX SERIES A-3 04/01/2031		08/23/2006	CITIGROUP GLOBAL MARKETS		700,000	700,000		1FE
698476-DD-7	PANHANDLE TEX SERIES A-3 10/01/2031		09/26/2006	CITIGROUP GLOBAL MARKETS		4,700,000	4,700,000		1FE
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031		08/16/2006	CITIGROUP GLOBAL MARKETS		18,300,000	18,300,000		1FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1 12/01/2031		07/21/2006	CITIGROUP GLOBAL MARKETS		24,100,000	24,100,000		1FE
709163-FQ-7	PENNSYLVANIA HIGHER ED ASSIST 05/01/2046		07/19/2006	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION 07/25/2042		08/25/2006	CITIGROUP GLOBAL MARKETS		4,950,000	4,950,000		1FE
71722T-AG-9	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		09/14/2006	OPPENHEIMER & CO., INC.		6,700,000	6,700,000		1FE
743873-AX-9	PFMLT 2005-1 2A1 05/25/2035		08/16/2006	MERRILL LYNCH CAPITAL MARKETS		19,620,857	20,131,216	73,459	1FE
69335V-AA-0	PHMC 2006-3 A1 09/18/2036		08/23/2006	W.J. MAYER & COMPANY		25,069,834	24,846,218	120,306	1Z
30605K-AD-3	PIMCO/FAIRWAY LOAN FUNDING CO 10/17/2018		06/14/2006	BEAR STEARNS SECURITIES CORP.		8,125,000	8,125,000		1FE
30605K-AE-1	PIMCO/FAIRWAY LOAN FUNDING CO 10/17/2018		06/14/2006	BEAR STEARNS SECURITIES CORP.		12,000,000	12,000,000		1FE
69344M-AH-4	PMI GROUP INC 09/15/2016		09/13/2006	BANK OF AMERICA		9,994,900	10,000,000		1FE
69344M-AF-8	PMI GROUP INC 2.500000% 07/15 07/15/2021		08/29/2006	VARIOUS		(18,375)			1FE
73316Q-AB-4	POPLR 2006-D, A2 10/25/2036		09/14/2006	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000		1FE
74153W-BK-4	PRICOA GLOBAL FUNDING 1 09/27/2013		09/21/2006	BANK OF AMERICA		5,989,260	6,000,000		1FE
042059-AB-1	PRIMA SYNTHETIC CDO 12/20/2013		06/30/2006	BARCLAYS BANK		24,925,000	25,000,000		1FE
74257#-AA-9	PRO EQUITY TRUST 11/16/2027		08/20/2006	PAY-IN-KIND BOND		687,850	687,850		1FE
74432Q-AJ-4	PRUDENTIAL FINANCIAL INC 03/15/2016		07/14/2006	PARIBAS CAPITAL MARKETS		2,895,510	3,000,000	53,167	1FE
745867-AQ-4	PULTE HOMES INC 01/15/2014		07/14/2006	WACHOVIA SECURITIES		1,816,020	2,000,000	1,167	2FE
74955W-AG-4	R.H. DONNELLEY CORP 01/15/2016		09/29/2006	Various		4,526,250	4,500,000	87,641	4FE
759950-EP-9	RAMC 2004-4, MF1 02/25/2035		09/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		13,671,506	13,920,000	54,163	1FE
75971E-AF-3	RAMC 2006-3, AF3 11/25/2036		09/08/2006	J. P. MORGAN SECURITIES, INC.		14,999,667	15,000,000	62,843	1FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN 11/10/2010		06/20/2006	CREDIT SUISSE FIRST BOSTON					3FE
76113B-AR-0	RESIDENTIAL CAPITAL 04/17/2013		07/18/2006	GOLDMAN, SACHS & CO.		1,469,940	1,500,000	25,458	2FE
43718M-AD-6	RFMS2 2006-HI4, A4 09/25/2036		09/25/2006	BEAR STEARNS SECURITIES CORP.		30,317,751	30,326,000	130,099	1FE
86360X-AA-8	SACO 2006-GEL3, A1 07/25/2036		07/27/2006	LEHMAN BROTHERS INC.		27,000,000	27,000,000	24,840	1FE
800907-AK-3	SANMINA CORP 03/01/2016		09/22/2006	VARIOUS		(70,000)			4FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		07/27/2006	CITIGROUP GLOBAL MARKETS		465,350	500,000	1,292	2FE
817565-BG-8	SERVICE CORP INTL 10/01/2014		09/27/2006	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		4FE
826200-AC-1	SIEMENS FINANCIERINGSMAT 10/07/2016		08/09/2006	DEUTSCHE BANK SECURITIES		3,989,840	4,000,000		1FE
826200-AD-9	SIEMENS FINANCIERINGSMAT 08/17/2026		08/09/2006	DEUTSCHE BANK SECURITIES		33,929,960	34,000,000		1FE
82670#-AA-1	SIGNSTRUT (HANCOCK MEZZ) 11.5 03/31/2012		07/01/2006	VARIOUS		176,487			1
83001W-A#-1	SIX FLAGS THEME PARKS TERM LO 06/30/2009		09/07/2006	LEHMAN BROTHERS INC.		1,013,750	1,000,000		4FE
78442P-AC-0	SLM CORP 3.110630% 07/25/2035 07/25/2035		08/30/2006	MORGAN STANLEY DEAN WITTER		1,004,375	1,000,000	6,341	1FE
78442G-JT-4	SLMA 2003-11, A7 12/15/2038		08/25/2006	MERRILL LYNCH CAPITAL MARKETS		24,335,938	25,000,000	197,917	1FE
78442G-RF-5	SLMA 2005-10, A3 10/25/2016		08/08/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		64,104,998	64,000,000	167,280	1FE
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION 12/01/2033		08/10/2006	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1FE
792860-AJ-7	ST PAUL TRAVELERS 06/20/2016		07/14/2006	BARCLAYS BANK		3,019,860	3,000,000	15,104	1FE
854624-AC-7	STANLEY WORKS CAP TRST I 12/01/2045		07/01/2006	VARIOUS		20,000,000	20,000,000		2FE
858155-AC-8	STEELCASE INC 08/15/2011		08/02/2006	Various		3,993,370	4,000,000		3FE
767563-AA-7	SUPRESTA (HANCOCK MEZZ) 14.75 01/20/2012		06/30/2006	SCHEDULED PAY UP		4,663	4,663		4
87089A-AA-6	SWISS RE CAPITAL I LP 05/29/2049		09/28/2006	BANK OF AMERICA		10,348,600	10,000,000	270,352	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)
87612E-AN-6	TARGET CORP 07/15/2016		07/11/2006	MERRILL LYNCH CAPITAL MARKETS		3,498,670	3,500,000		1FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		08/29/2006	MORGAN STANLEY DEAN WITTER		265,332	300,000		2FE
89233P-ZF-6	TOYOTA MOTOR CREDIT CORP 09/22/2011		09/13/2006	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000		1FE
90261X-BY-7	UBS AG STAMFORD CT 07/15/2016		07/19/2006	WARBURG DILLION READ LLC		23,461,930	23,500,000		1FE
906619-AW-1	UNION FINANCIAL SERVICES-1 IN 12/01/2032		09/28/2006	OPPENHEIMER & CO., INC.		8,400,000	8,400,000		1FE
902973-AP-1	US BANCORP INC 3.640000% 09/2 09/20/2036		09/14/2006	CITIGROUP GLOBAL MARKETS		2,967,000	3,000,000		1FE
990578-9A-6	US ONCOLOGY INC. TERM C 08/10/2011		07/25/2006	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4FE
991841-9C-3	US SHIPPING PARTNERS L.P. TER 08/06/2012		08/17/2006	CIBC WORLD MARKETS		1,612,903	1,612,903		4FE
903279-AC-1	USAOT 2006-3, A3 02/15/2011		08/16/2006	BANK OF AMERICA		17,997,775	18,000,000		1FE
990615-9A-6	USP DOMESTIC HOLDINGS, INC. T 06/07/2013		08/31/2006	BEAR STEARNS SECURITIES CORP.		1,000,000	1,000,000		3FE
917546-EM-1	UTAH ST BRD REGENTS STUDENT L 11/01/2027		09/27/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		11,100,000	11,100,000		1FE
917546-GJ-6	UTAH ST BRD REGENTS STUDENT L 05/01/2046		07/27/2006	OPPENHEIMER & CO., INC.		10,000,000	10,000,000		1FE
917546-GK-3	UTAH ST BRD REGENTS STUDENT L 05/01/2046		09/22/2006	OPPENHEIMER & CO., INC.		450,000	450,000		1FE
92343V-AB-0	VERIZON COMMUNICATIONS 02/15/2011		07/14/2006	BARCLAYS BANK		1,958,800	2,000,000	45,772	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE 12/15/2038		07/06/2006	OPPENHEIMER & CO., INC.		6,750,000	6,750,000		1FE
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACK 09/26/2029		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		856,771	856,771		1Z
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACK 09/26/2029		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		3,021,543	3,021,543		1Z
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACK 09/26/2029		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,079,772	1,079,772		1Z
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACK 01/15/2023		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,058,303	1,058,303		1Z
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACK 01/15/2028		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,728,362	2,728,362		1Z
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACK 01/15/2028		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,152,071	1,152,071		1Z
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACK 09/26/2029		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		672,256	672,256		1Z
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACK 09/30/2029		09/14/2006	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,431,856	2,431,856		1Z
931142-CC-5	WAL-MART STORES 03/28/2007		08/02/2006	BEAR STEARNS SECURITIES CORP.		3,498,985	3,500,000	20,951	1FE
254687-CC-8	WALT DISNEY COMPANY 07/15/2011		07/13/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		3,493,280	3,500,000		1FE
92925C-CE-0	WAMU 2006-AR1 2A1A 01/25/2046		08/02/2006	GOLDMAN, SACHS & CO.		22,709,125	22,666,625	10,324	1FE
990457-9D-7	WARNER CHILCOTT TERM C 01/18/2012		04/04/2006	CITICORP SECURITIES					4FE
93933W-AB-2	WASHINGTON MUTUAL BK FA 08/15/2014		07/14/2006	GOLDMAN, SACHS & CO.		1,938,860	2,000,000	48,339	1FE
92976B-JE-3	WBCMT 2006-WHL7, BH3 08/11/2018		09/19/2006	WACHOVIA SECURITIES		15,000,000	15,000,000		2FE
949746-MZ-1	WELLS FARGO & CO 08/09/2010		07/14/2006	WACHOVIA SECURITIES		1,935,120	2,000,000	41,111	1FE
94980V-AG-3	WELLS FARGO BANK NA 08/26/2036		08/22/2006	GOLDMAN, SACHS & CO.		11,479,300	11,500,000		1FE
949746-FA-4	WELLS FARGO COMPANY 4.898750% 05/01/2033		08/07/2006	Various		3,558,250	3,500,000	2,941	1FE
94979R-AD-2	WFMBS 2003-8 A4 07/25/2018		08/31/2006	GREENWICH CAPITAL MARKETS, INC.		9,625,000	10,000,000	6,250	1FE
970648-AC-5	WILLIS NORTH AMERICA INC 07/15/2016		06/27/2006	SALOMON SMITH BARNEY		(2,489,100)	(2,500,000)		1Z
990577-9A-8	WINDSTREAM CORP. TERM B 07/17/2013		08/01/2006	J. P. MORGAN SECURITIES, INC.		11,000,000	11,000,000		3FE
977100-AL-0	WISCONSIN STATE GENERAL REVEN 05/01/2032		09/14/2006	OPPENHEIMER & CO., INC.		11,350,000	11,350,000		1FE
98212#-AA-2	WORTHINGTON PRECISION METALS 03/31/2009		06/30/2006	PAY-IN-KIND BOND		13,713	13,713		4Z
983024-AD-2	WYETH 2.390000% 01/15/2024 01/15/2024		07/26/2006	MORGAN STANLEY DEAN WITTER		532,255	500,000	1,135	1FE
990602-9B-2	BLACK PRESS GROUP LTD TERM LO 08/02/2013	F	08/08/2006	BANK OF AMERICA		188,889	188,889		4FE
990563-9A-8	BOMBARDIER RECREATIONAL PRODU 06/28/2013	F	07/05/2006	MERRILL LYNCH CAPITAL MARKETS		3,000,000	3,000,000		4FE
990561-9A-2	FAIRMONT HOTEL (NOVIA SCOTIA 05/12/2011	F	07/24/2006	CITICORP SECURITIES		5,000,000	5,000,000		4Z
990604-9B-8	LAIDLAW TRANSIT INC. CANADIAN 07/31/2013	F	08/08/2006	CITICORP SECURITIES		250,000	250,000		3FE
00440E-AG-2	ACE INA HOLDINGS INC 06/15/2014	F	07/14/2006	MERRILL LYNCH CAPITAL MARKETS		2,922,810	3,000,000	16,646	1FE
042707-AG-4	ARRMF 2006-2A, A2B 09/20/2056	F	09/14/2006	GREENWICH CAPITAL MARKETS, INC.		20,000,000	20,000,000		1FE
06739F-EY-3	BARCLAYS BANK PLC 12/31/2049	F	09/21/2006	BARCLAYS BANK		31,000,000	31,000,000		1FE
059457-A*-2	BBVA 5.76% 09/29/2016 09/29/2016	F	09/18/2006	SALOMON SMITH BARNEY		15,000,000	15,000,000		1Z
143658-AN-2	CARNIVAL CORP 2.000000% 04/15 04/15/2021	F	08/31/2006	GOLDMAN, SACHS & CO.		1,137,000	1,000,000	7,833	1FE
233835-AW-7	DAIMLERCHRYSLER NA HLDG 11/15/2013	F	07/14/2006	WARBURG DILLION READ LLC		2,004,260	2,000,000	23,111	2FE
25152E-AD-4	DEUTSCHE BANK AG PP NOTES 09/30/2031	F	09/25/2006	DEUTSCHE BANK SECURITIES		75,000,000	75,000,000		1FE
25156P-AF-0	DEUTSCHE TELEKOM INT FIN 07/22/2013	F	09/15/2006	Various		28,832,850	30,000,000	235,521	1FE
25156P-AH-6	DEUTSCHE TELEKOM INT FIN 03/23/2016	F	07/31/2006	Various		12,420,540	13,000,000	263,222	1FE
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO 12/20/2013	F	09/07/2006	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO 12/20/2013	F	09/13/2006	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1FE
379308-AB-5	GLITNIR BANKI HF 09/14/2049	F	09/11/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		4,000,000	4,000,000		2FE
L6466#-AA-5	MONDADORI INT'L S.A., DUE 201 12/18/2013	F	09/07/2006	VARIOUS		(50,000)			2
L6466#-AB-3	MONDADORI INT'L S.A., DUE 201 12/18/2015	F	09/07/2006	VARIOUS		(25,000)			2
705006-AA-2	PEARSON PLC (U.K.) 06/01/2009	F	07/11/2006	BANK OF AMERICA		7,249,125	7,500,000	42,104	2FE
706451-BF-7	PEMEX PROJ FDG MASTER TR 12/15/2015	F	07/20/2006	Various		11,306,520	12,000,000	64,368	2FE
706451-BG-5	PEMEX PROJ FDG MASTER TR 06/15/2035	F	08/30/2006	LEHMAN BROTHERS INC.		1,972,000	2,000,000	29,444	2FE
70645J-AS-1	PEMEX PROJ FDG MASTER TR 12/15/2015	F	07/14/2006	Various		12,287,500	13,000,000	69,000	2FE
70687W-AC-6	PENERBANGAN MALAYSIA BD 03/15/2016	F	07/19/2006	Various		11,588,448	12,000,000	229,688	1FE
990591-9A-9	PRICEWATERHOUSECOOPERS LLP/LI 07/25/2011	F	08/15/2006	Various		30,000,000	30,000,000		1Z
759470-A@-6	RELIANCE INDUSTRIES LTD (INDI 09/18/2018	F	08/11/2006	BANK OF AMERICA		25,000,000	25,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
78307A-CY-7	RUSSIAN FEDERATION 03/31/2010	F	08/29/2006	Various		6,497,200	6,222,265	203,094	2FE
X74344-DL-7	RUSSIAN FEDERATION 03/31/2010	F	08/30/2006	HSBC SECURITIES, INC.		4,646,699	4,444,475	157,871	2FE
86210M-AA-4	STORA ENSO OYJ 05/15/2011	F	08/09/2006	J. P. MORGAN SECURITIES, INC.		1,590,150	1,500,000	27,349	2FE
87927V-AF-5	TELECOM ITALIA CAPITAL 11/15/2033	F	09/14/2006	J. P. MORGAN SECURITIES, INC.		13,711,950	15,000,000	329,375	2FE
87927V-AQ-1	TELECOM ITALIA CAPITAL 10/01/2015	F	07/11/2006	LEHMAN BROTHERS INC.		1,363,635	1,500,000	22,531	2FE
87927V-AR-9	TELECOM ITALIA CAPITAL 07/18/2036	F	07/11/2006	LEHMAN BROTHERS INC.		14,916,000	15,000,000		2FE
Y8585E-AA-6	TEMASEK FINANCIAL I LTD 09/21/2015	F	08/03/2006	GREENWICH CAPITAL MARKETS, INC.		14,749,850	16,000,000	264,250	1FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	09/05/2006	MORGAN STANLEY DEAN WITTER		964,540	1,000,000	1,799	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	09/06/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		943,329	750,000	3,646	2FE
92857W-AD-2	VODAFONE GROUP PLC 01/30/2015	F	07/21/2006	BEAR STEARNS SECURITIES CORP.		14,172,000	15,000,000	394,167	1FE
92857W-AF-7	VODAFONE GROUP PLC 12/16/2013	F	07/14/2006	HSBC SECURITIES, INC.		1,861,400	2,000,000	9,167	1FE
92857W-AK-6	VODAFONE GROUP PLC 03/15/2016	F	07/31/2006	SALOMON SMITH BARNEY		9,683,200	10,000,000	218,819	1FE
96122C-AA-2	WESTPAC CAPITAL TRST IV 03/31/2016	F	09/14/2006	GOLDMAN, SACHS & CO.		23,461,620	25,000,000	615,098	1FE
990588-9A-5	YELL GROUP PLC TERM LOAN B1 01/27/2013	F	09/08/2006	DEUTSCHE BANK SECURITIES		1,400,000	1,400,000		3FE
4599999. Bonds - Industrial and Miscellaneous						3,462,795,709	5,002,048,039	9,596,518	XXX
6099997. Total - Bonds - Part 3						4,825,741,145	6,401,323,195	14,944,436	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						4,825,741,145	6,401,323,195	14,944,436	XXX
008682-AA-4	AHMNASON CAPITAL TRUST I		07/05/2006	VARIOUS	10,000.000	890,745	0.00		RP2U
05530A-AA-3	BB&T CAPITAL TRUST II		07/05/2006	VARIOUS	100,000.000	9,960,528	0.00		RP1A
05563R-AA-6	BK OF NEW YORK		07/05/2006	VARIOUS	30,000.000	2,703,174	0.00		RP1U
055967-AA-1	BOI CAPITAL FUNDING NO 2		07/05/2006	VARIOUS	300,000.000	29,406,441	0.00		P1U
17303P-AA-0	CITICORP CAPITAL I		07/05/2006	VARIOUS	10,000.000	1,047,061	0.00		RP1L
40430L-AA-7	HSBC FIN CAP TRUST IX		07/05/2006	VARIOUS	15,000.000	1,517,992	0.00		RP1L
564759-PS-1	MANUF & TRADERS TRUST CO		07/05/2006	VARIOUS	124,170.000	12,417,000	0.00		RP1U
69347C-AA-8	PNC INSTIT CAP A		07/05/2006	VARIOUS	23,250.000	2,025,312	0.00		RP1U
94974V-AA-4	WELLS FARGO CAPITAL A		07/05/2006	VARIOUS	30,000.000	3,151,099	0.00		RP1U
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	09/27/2006	Various	30,000,000.000	29,166,500	0.00	238,343	P1U
05576F-AA-7	BT INSTL CAP TRUST A	F	07/05/2006	VARIOUS	10,000.000	1,046,822	0.00		RP1U
233048-AA-5	DBS BANK LTD/SINGAPORE	F	09/12/2006	Various	4,440,000.000	14,091,181	0.00	72,333	RP1U
248204-AA-7	DEN DANSKE BANK STEP UP 144A	F	07/05/2006	VARIOUS	80,000.000	8,033,733	0.00		RP1A
25153R-AA-0	DEUTSCHE BANK NY	F	07/05/2006	VARIOUS	340,000.000	33,395,114	0.00		P1U
4041A2-AG-9	HBOS PLC	F	07/05/2006	VARIOUS	90,000.000	9,073,130	0.00		P1U
83364L-AA-7	SOCIETE GENERALE	F	07/05/2006	VARIOUS	126,000.000	12,701,281	0.00		P1L
865622-AB-0	SUMITOMO MITSUI BANKING	F	07/05/2006	VARIOUS	300,000.000	29,436,353	0.00		P2U
90262W-AA-1	UBS PREF FNDNG TRUST II	F	07/05/2006	VARIOUS	40,000.000	4,118,553	0.00		P1U
90466H-AA-8	UNICREDITO ITALI CREDIT	F	07/05/2006	VARIOUS	50,000.000	4,975,546	0.00		P1U
911271-AB-0	UNITED OVERSEAS BANK LTD	F	07/05/2006	VARIOUS	231,860.000	23,110,462	0.00		RP1U
6399999. Preferred Stocks - Industrial and Miscellaneous						232,268,026	XXX	310,676	XXX
6599997. Total - Preferred Stocks - Part 3						232,268,026	XXX	310,676	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						232,268,026	XXX	310,676	XXX
524908-56-3	LEHMAN BROTHERS HOLDINGS		08/28/2006	LAZARD FRERES & COMPANY	40,000.000	1,067,836			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						1,067,836	XXX		XXX
88579Y-10-1	3M COMPANY		07/31/2006	CITIGROUP GLOBAL MARKETS	7,000.000	494,550			L
18976#-11-6	COACH BUILDING_HOLDINGS SERIES A P/S		04/08/2006	DIRECT	(157,611.170)	(1)			L
452308-10-9	ILLINOIS TOOL WORKS		09/22/2006	DISTRIBUTION	66.000	2,926			L
57038*-11-4	MARK ANDY INC CS WARRANTS (HANCOCK MEZZ)		09/28/2006	DIRECT	2,678.000	2,598			L
57038*-12-2	MARK ANDY INC PS WARRANTS (HANCOCK MEZZ)		09/28/2006	DIRECT	508.810	49,354			L
91731K-AA-8	USB CAPITAL IX		07/05/2006	VARIOUS	285,000.000	28,500,000			L
002927-AA-9	ABBEY NATL CAP	F	07/05/2006	VARIOUS	220,000.000	22,327,807			U
06738C-AG-4	BARCLAYS BANK PLC	F	07/05/2006	VARIOUS	130,000.000	13,000,000			L
06738C-AF-6	BARCLAYS BK PLC	F	07/05/2006	VARIOUS	200,000.000	21,389,893			L
05565A-AA-1	BNP PARIBAS	F	09/14/2006	MORGAN STANLEY DEAN WITTER	3,500,000.000	3,293,535		40,336	L
26156F-AA-1	DRESDNER FUNDING TRUST I 144A	F	07/05/2006	VARIOUS	135,000.000	13,194,539			A
42205M-AB-2	HBOS PLC	F	07/05/2006	VARIOUS	50,000.000	5,000,000			A
606859-AA-4	MIZUHO CAP INV 1 LTD	F	07/05/2006	VARIOUS	200,000.000	20,031,734			U
635192-AA-5	NATIONAL CAPITAL TRST II	F	07/05/2006	VARIOUS	350,000.000	33,637,648			L
65557A-AB-3	NORDIC BALTIC HOLDING	F	07/05/2006	VARIOUS	250,000.000	25,000,000			A
74927Q-AA-5	RBS CAPITAL TRUST III	F	09/27/2006	GREENWICH CAPITAL MARKETS, INC.	9,000,000.000	8,786,610		2,756	L
87019X-AA-1	SWEDBANK 144A	F	07/05/2006	VARIOUS	90,000.000	9,024,509			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)
870191-AC-7	SWEDBANK STEPUP 144A	F	07/05/2006	VARIOUS	100,000.000	9,660,978			A
91530B-20-2	UNITED OVERSEAS BANK LTD	F	07/05/2006	VARIOUS	145,000.000	14,348,618			U
96122B-AA-4	WESTPAC CAPITAL TRST III	F	07/05/2006	VARIOUS	250,000.000	25,211,270			L
6899999. Common Stocks - Industrial and Miscellaneous						252,956,568	XXX	43,092	XXX
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		08/07/2006	DISTRIBUTION		20,000			A
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						20,000	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/29/2006	DIRECT	89,474,565.800	89,474,566			L
7199999. Money Market Mutual Funds						89,474,566	XXX		XXX
7299997. Total - Common Stocks - Part 3						343,518,970	XXX	43,092	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						343,518,970	XXX	43,092	XXX
7399999. Total - Preferred and Common Stocks						575,786,996	XXX	353,768	XXX
7499999 - Totals						5,401,528,140	XXX	15,298,203	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
383751-AC-8	EXIM BANK/GOV'T TRADE TR 8.01% CERT.		09/01/2006	SCHEDULED REDEMPTION		667,303	667,303	729,035	676,297		(8,994)		(8,994)		667,303				26,726	03/01/2007	1FE
3133XE-CU-1	FED HM LN BK BD		09/19/2006	BANK OF AMERICA		98,604,600	100,000,000	97,991,000	98,098,760		80,381		80,381		98,179,141		425,459	425,459	2,723,611	02/18/2011	1FE
3134A4-UM-4	FREDDIE MAC		09/19/2006	Various		144,770,705	150,000,000	143,261,200			75,759		75,759		143,336,959		1,433,746	1,433,746	1,131,250	01/15/2014	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					05/15/2029	1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400		09/01/2006	SCHEDULED REDEMPTION		2,401	2,401	2,246	2,366		35		35		2,401				44	06/15/2008	1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697		09/01/2006	SCHEDULED REDEMPTION		542	542	507	532		9		9		542				10	06/15/2008	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		09/01/2006	SCHEDULED REDEMPTION		2,197	2,197	2,055	2,168		29		29		2,197				42	09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		09/01/2006	SCHEDULED REDEMPTION		2,898	2,898	2,710	2,875		22		22		2,898				53	06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		09/01/2006	SCHEDULED REDEMPTION		830	830	776	812		18		18		830				15	04/15/2008	1
362072-6L-9	GOVT NATL MTG ASSOC I # 42275		09/01/2006	SCHEDULED REDEMPTION		34	34	34	34						34				1	06/15/2010	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		09/01/2006	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				2	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		09/01/2006	SCHEDULED REDEMPTION		217	217	210	212		5		5		217				7	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		09/01/2006	SCHEDULED REDEMPTION		72	72	74	73		(1)		(1)		72				2	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		09/01/2006	SCHEDULED REDEMPTION		174	174	172	173		1		1		174				5	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		09/01/2006	SCHEDULED REDEMPTION		184	184	190	188		(3)		(3)		184				4	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		09/01/2006	SCHEDULED REDEMPTION		251	251	277	265		(14)		(14)		251				5	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		09/01/2006	SCHEDULED REDEMPTION		280	280	309	298		(18)		(18)		280				6	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		09/01/2006	SCHEDULED REDEMPTION		413	413	455	440		(27)		(27)		413				9	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		09/01/2006	SCHEDULED REDEMPTION		864	864	969	946		(82)		(82)		864				20	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		09/01/2006	SCHEDULED REDEMPTION		3	3	4	3						3					10/15/2013	1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8						8					08/15/2014	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8						8					07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		09/01/2006	SCHEDULED REDEMPTION		127	127	158	153		(26)		(26)		127				3	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2006	SCHEDULED REDEMPTION		50	50	54	53		(3)		(3)		50				1	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2006	SCHEDULED REDEMPTION		273	273	297	295		(22)		(22)		273				5	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2006	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2006	SCHEDULED REDEMPTION		4,221	4,221	4,386	4,352		(131)		(131)		4,221				82	09/15/2016	1
36216J-WE-8	GOVT NATL MTG ASSOC I #166345		07/01/2006	SCHEDULED REDEMPTION		398	398	444	439		(41)		(41)		398				3	09/15/2016	1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367		09/01/2006	SCHEDULED REDEMPTION		128	128	133	137		(10)		(10)		128				3	12/15/2019	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2006	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		09/01/2006	SCHEDULED REDEMPTION		46	46	55	55		(8)		(8)		46				1	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		09/01/2006	SCHEDULED REDEMPTION		13	13	15	15		(2)		(2)		13					09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2006	SCHEDULED REDEMPTION		941	941	1,030	1,024		(83)		(83)		941				17	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2006	SCHEDULED REDEMPTION		104	104	108	109		(5)		(5)		104				2	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2006	SCHEDULED REDEMPTION		121	121	126	125		(5)		(5)		121				3	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2006	SCHEDULED REDEMPTION		674	674	665	665		9		9		674				10	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2006	SCHEDULED REDEMPTION		1,172	1,172	1,218	1,212		(40)		(40)		1,172				23	03/15/2017	1
36217E-2W-1	GOVT NATL MTG ASSOC I #191689		09/01/2006	SCHEDULED REDEMPTION		110	110	121	120		(10)		(10)		110				2	06/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2006	SCHEDULED REDEMPTION		34	34	38	38		(4)		(4)		34				1	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		09/01/2006	SCHEDULED REDEMPTION		60	60	59	59						60				1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2006	SCHEDULED REDEMPTION		18	18	21	21		(2)		(2)		18					07/15/2017	1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768		09/01/2006	SCHEDULED REDEMPTION		870	870	895	883		(13)		(13)		870				17	01/15/2017	1
36217L-KY-1	GOVT NATL MTG ASSOC I #196611		09/01/2006	SCHEDULED REDEMPTION		253	253	246	247		6		6		253				5	12/15/2016	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		09/01/2006	SCHEDULED REDEMPTION		59	59	65	64		(6)		(6)		59				1	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2006	SCHEDULED REDEMPTION		537	537	588	584		(47)		(47)		537				10	06/15/2017	1
362171-EJ-5	GOVT NATL MTG ASSOC I #209037		09/01/2006	SCHEDULED REDEMPTION		27	27	29	28		(1)		(1)		27				1	10/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2006	SCHEDULED REDEMPTION		676	676	741	736		(59)		(59)		676				12	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2006	SCHEDULED REDEMPTION		730	730	799	794		(64)		(64)		730				13	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2006	SCHEDULED REDEMPTION		5,868	5,868	5,821	5,826		42		42		5,868				124	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2006	SCHEDULED REDEMPTION		224	224	246	244		(20)		(20)		224				4	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2006	SCHEDULED REDEMPTION		821	821	899	893		(72)		(72)		821				15	05/15/2017	1
36218D-ST-1	GOVT NATL MTG ASSOC I #219330		09/01/2006	SCHEDULED REDEMPTION		161	161	181	179		(18)		(18)		161				3	09/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		09/01/2006	SCHEDULED REDEMPTION		958	958	1,049	1,042		(84)		(84)		958				17	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2006	SCHEDULED REDEMPTION		121	121	140	144		(23)		(23)		121				3	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		09/01/2006	SCHEDULED REDEMPTION		422	422	461	460		(38)		(38)		422				8	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2006	SCHEDULED REDEMPTION		155	155	181	185		(30)		(30)		155				3	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2006	SCHEDULED REDEMPTION		46	46	47	46		(1)		(1)		46				1	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2006	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					09/15/2019	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2006	SCHEDULED REDEMPTION		305	305	337	334		(29)		(29)		305				6	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2006	SCHEDULED REDEMPTION		22	22	24	24		(2)		(2)		22					11/15/2021	1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		09/01/2006	SCHEDULED REDEMPTION		123	123	119	121		2		2		123				3	03/15/2019	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2006	SCHEDULED REDEMPTION		232	232	255	254		(22)		(22)		232				4	06/15/2020	1
36219E-3B-4	GOVT NATL MTG ASSOC I #247494		09/01/2006	SCHEDULED REDEMPTION		252	252	262	267		(15)		(15)		252				4	07/15/2018	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2006	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		09/01/2006	SCHEDULED REDEMPTION		19	19	21	21		(2)		(2)		19					08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2006	SCHEDULED REDEMPTION		70	70	77	76		(7)		(7)		70				1	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2006	SCHEDULED REDEMPTION		489	489	534	533		(44)		(44)		489				9	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2006	SCHEDULED REDEMPTION		133	133	169	166		(32)		(32)		133				3	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2006	SCHEDULED REDEMPTION		256	256	267	264		(8)		(8)		256				5	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2006	SCHEDULED REDEMPTION		1,158	1,158	1,115	1,108		50		50		1,158				19	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2006	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2018	1
36220C-5V-9	GOVT NATL MTG ASSOC I #274560		09/01/2006	SCHEDULED REDEMPTION		34,897	34,897	36,478	36,015		(1,118)		(1,118)		34,897				826	08/15/2019	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2006	SCHEDULED REDEMPTION		114	114	132	131		(17)		(17)		114				2	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2006	SCHEDULED REDEMPTION		973	973	1,203	1,179		(207)		(207)		973				20	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2006	SCHEDULED REDEMPTION		112	112	112	112						112				2	01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2006	SCHEDULED REDEMPTION		29	29	28	28		1		1		29				1	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2006	SCHEDULED REDEMPTION		56	56	61	61		(5)		(5)		56				1	04/15/2021	1
362200-JU-2	GOVT NATL MTG ASSOC I #292875		09/01/2006	SCHEDULED REDEMPTION		68	68	66	67		1		1		68				1	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2006	SCHEDULED REDEMPTION		7	7	7	7						7					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2006	SCHEDULED REDEMPTION		467	467	499	498		(31)		(31)		467				7	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2006	SCHEDULED REDEMPTION		17,891	17,891	18,698	18,843		(952)		(952)		17,891				347	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2006	SCHEDULED REDEMPTION		62	62	65	64		(2)		(2)		62				1	04/15/2021	1
36223B-NF-3	GOVT NATL MTG ASSOC I #302890		09/01/2006	SCHEDULED REDEMPTION		33	33	36	36		(3)		(3)		33				1	05/15/2021	1
36223C-JZ-2	GOVT NATL MTG ASSOC I #303680		09/01/2006	SCHEDULED REDEMPTION		338	338	372	371		(32)		(32)		338				6	06/15/2022	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		09/01/2006	SCHEDULED REDEMPTION		155	155	154	154		1		1		155				3	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		09/01/2006	SCHEDULED REDEMPTION		135	135	142	143		(8)		(8)		135				2	10/15/2022	1
36223R-WL-5	GOVT NATL MTG ASSOC I #315751		09/01/2006	SCHEDULED REDEMPTION		106	106	116	116		(10)		(10)		106				2	01/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2006	SCHEDULED REDEMPTION		2,178	2,178	2,382	2,375		(197)		(197)		2,178				43	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2006	SCHEDULED REDEMPTION		513	513	563	562		(49)		(49)		513				10	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2006	SCHEDULED REDEMPTION		184	184	189	188		(4)		(4)		184				4	03/15/2022	1
36224A-XA-4	GOVT NATL MTG ASSOC I #322973		09/01/2006	SCHEDULED REDEMPTION		156	156	155	155						156				3	02/15/2023	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		09/01/2006	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					10/15/2022	1
36224F-GG-9	GOVT NATL MTG ASSOC I #326999		09/01/2006	SCHEDULED REDEMPTION		1,476	1,476	1,385	1,447		29		29		1,476				23	05/15/2008	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2006	SCHEDULED REDEMPTION		241	241	264	263		(22)		(22)		241				4	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2006	SCHEDULED REDEMPTION		4,691	4,691	5,133	5,119		(428)		(428)		4,691				93	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2006	SCHEDULED REDEMPTION		81	81	88	88		(6)		(6)		81				1	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2006	SCHEDULED REDEMPTION		4,030	4,030	4,410	4,400		(369)		(369)		4,030				54	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2006	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2006	SCHEDULED REDEMPTION		46	46	50	50		(4)		(4)		46				1	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		09/01/2006	SCHEDULED REDEMPTION		1,851	1,851	1,765	1,810		40		40		1,851				29	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2006	SCHEDULED REDEMPTION		345	345	377	376		(31)		(31)		345				6	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2006	SCHEDULED REDEMPTION		191	191	209	209		(17)		(17)		191				3	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2006	SCHEDULED REDEMPTION		30,398	30,398	33,240	33,144		(2,746)		(2,746)		30,398				605	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		09/01/2006	SCHEDULED REDEMPTION		1,577	1,577	1,483	1,527		50		50		1,577				27	05/15/2009	1
36224S-N6-5	GOVT NATL MTG ASSOC I #337113		09/01/2006	SCHEDULED REDEMPTION		284	284	249	268		16		16		284				4	11/15/2008	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2006	SCHEDULED REDEMPTION		259	259	258	258		1		1		259				4	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2006	SCHEDULED REDEMPTION		912	912	998	995		(83)		(83)		912				16	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2006	SCHEDULED REDEMPTION		16	16	16	16						16					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		09/01/2006	SCHEDULED REDEMPTION		185	185	185	185						185				3	04/15/2023	1
36224X-HV-6	GOVT NATL MTG ASSOC I #341444		09/01/2006	SCHEDULED REDEMPTION		1,422	1,422	1,346	1,406		17		17		1,422				22	12/15/2007	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2006	SCHEDULED REDEMPTION		62,750	62,750	56,307	54,586		8,164		8,164		62,750				1,080	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2006	SCHEDULED REDEMPTION		196	196	197	197		(1)		(1)		196				3	06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		09/01/2006	SCHEDULED REDEMPTION		3,018	3,018	2,891	2,964		55		55		3,018				39	08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		09/01/2006	SCHEDULED REDEMPTION		4,717	4,717	4,523	4,634		83		83		4,717				73	10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		09/01/2006	SCHEDULED REDEMPTION		859	859	808	838		21		21		859				11	09/15/2008	1
36203K-TY-0	GOVT NATL MTG ASSOC I #351667		09/01/2006	SCHEDULED REDEMPTION		3,668	3,668	3,468	3,584		84		84		3,668				57	07/15/2008	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		09/01/2006	SCHEDULED REDEMPTION		1,313	1,313	1,205	1,263		49		49		1,313				18	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		09/01/2006	SCHEDULED REDEMPTION		330	330	312	321		9		9		330				5	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		09/01/2006	SCHEDULED REDEMPTION		480	480	525	524		(44)		(44)		480				9	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2006	SCHEDULED REDEMPTION		5,408	5,408	5,199	5,205		203		203		5,408				85	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2006	SCHEDULED REDEMPTION		1,558	1,558	1,704	1,700		(142)		(142)		1,558				31	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		09/01/2006	SCHEDULED REDEMPTION		38,494	38,494	34,560	34,330		4,164		4,164		38,494				570	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		09/01/2006	SCHEDULED REDEMPTION		2,176	2,176	2,057	2,125		51		51		2,176				31	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2006	SCHEDULED REDEMPTION		13,691	13,691	13,947	13,939		(249)		(249)		13,691				212	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		09/01/2006	SCHEDULED REDEMPTION		855	855	784	824		31		31		855				11	01/15/2009	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2006	SCHEDULED REDEMPTION		10,408	10,408	10,247	10,234		175		175		10,408				164	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2006	SCHEDULED REDEMPTION		40,652	40,652	36,548	36,358		4,294		4,294		40,652				700	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		09/01/2006	SCHEDULED REDEMPTION		1,223	1,223	1,112	1,171		52		52		1,223				17	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		09/01/2006	SCHEDULED REDEMPTION		2,854	2,854	2,636	2,754		100		100		2,854				38	04/15/2009	1
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		09/01/2006	SCHEDULED REDEMPTION		676	676	641	662		14		14		676				11	07/15/2008	1
36203Q-E4-9	GOVT NATL MTG ASSOC I #355755		09/01/2006	SCHEDULED REDEMPTION		1,258	1,258	1,177	1,224		34		34		1,258				20	08/15/2008	1
36203R-AW-9	GOVT NATL MTG ASSOC I #356521		09/01/2006	SCHEDULED REDEMPTION		519	519	473	503		16		16		519				7	12/15/2008	1
36203R-2R-9	GOVT NATL MTG ASSOC I #357284		09/01/2006	SCHEDULED REDEMPTION		101	101	96	100		2		2		101				2	06/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2006	SCHEDULED REDEMPTION		624	624	666	665		(41)		(41)		624				10	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2006	SCHEDULED REDEMPTION		318	318	347	346		(29)		(29)		318				5	09/15/2023	1
36203U-UL-4	GOVT NATL MTG ASSOC I #359787		09/01/2006	SCHEDULED REDEMPTION		221	221	207	216		6		6		221				3	07/15/2008	1
36203U-WV-0	GOVT NATL MTG ASSOC I #359860		09/01/2006	SCHEDULED REDEMPTION		196	196	185	192		4		4		196				3	07/15/2008	1
36203V-3J-7	GOVT NATL MTG ASSOC I #360901		09/01/2006	SCHEDULED REDEMPTION		1,065	1,065	1,016	1,048		17		17		1,065				14	08/15/2008	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		09/01/2006	SCHEDULED REDEMPTION		5,174	5,174	4,983	5,088		85		85		5,174				88	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2006	SCHEDULED REDEMPTION		8,960	8,960	8,625	8,672		288		288		8,960				157	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2006	SCHEDULED REDEMPTION		4,308	4,308	4,448	4,423		(114)		(114)		4,308				71	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		09/01/2006	SCHEDULED REDEMPTION		2,156	2,156	2,053	2,107		50		50		2,156				34	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		09/01/2006	SCHEDULED REDEMPTION		2,348	2,348	2,150	2,249		99		99		2,348				32	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		09/01/2006	SCHEDULED REDEMPTION		1,380	1,380	1,312	1,353		28		28		1,380				21	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		09/01/2006	SCHEDULED REDEMPTION		1,152	1,152	1,105	1,132		20		20		1,152				18	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		09/01/2006	SCHEDULED REDEMPTION		2,398	2,398	2,267	2,343		55		55		2,398				37	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		09/01/2006	SCHEDULED REDEMPTION		530	530	485	514		16		16		530				7	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841		09/01/2006	SCHEDULED REDEMPTION		386	386	364	377		9		9		386				6	09/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		09/01/2006	SCHEDULED REDEMPTION		933	933	997	995		(62)		(62)		933				15	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2006	SCHEDULED REDEMPTION		5,327	5,327	5,242	5,235		92		92		5,327				76	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2006	SCHEDULED REDEMPTION		121	121	109	110		12		12		121				2	02/15/2024	1
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		09/01/2006	SCHEDULED REDEMPTION		2,363	2,363	2,229	2,301		62		62		2,363				37	02/15/2009	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2006	SCHEDULED REDEMPTION		9,965	9,965	10,227	10,208		(243)		(243)		9,965				143	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		09/01/2006	SCHEDULED REDEMPTION		627	627	636	636		(9)		(9)		627				9	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		09/01/2006	SCHEDULED REDEMPTION		53,695	53,695	49,102	48,382		5,313		5,313		53,695				989	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		09/01/2006	SCHEDULED REDEMPTION		752	752	693	724		27		27		752				10	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		09/01/2006	SCHEDULED REDEMPTION		2,401	2,401	2,232	2,328		73		73		2,401				37	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2006	SCHEDULED REDEMPTION		5,629	5,629	6,014	6,002		(373)		(373)		5,629				86	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2006	SCHEDULED REDEMPTION		9,528	9,528	9,699	9,685		(157)		(157)		9,528				148	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		09/01/2006	SCHEDULED REDEMPTION		885	885	837	869		16		16		885				14	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		09/01/2006	SCHEDULED REDEMPTION		1,100	1,100	1,046	1,074		25		25		1,100				17	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2006	SCHEDULED REDEMPTION		23,848	23,848	21,925	21,969		1,878		1,878		23,848				372	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		09/01/2006	SCHEDULED REDEMPTION		450	450	427	438		11		11		450				6	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		09/01/2006	SCHEDULED REDEMPTION		1,145	1,145	1,044	1,102		43		43		1,145				15	01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		09/01/2006	SCHEDULED REDEMPTION		5,259	5,259	4,810	5,030		228		228		5,259				76	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		09/01/2006	SCHEDULED REDEMPTION		3,003	3,003	2,891	2,946		57		57		3,003				41	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		09/01/2006	SCHEDULED REDEMPTION		1,108	1,108	1,021	1,069		39		39		1,108				16	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		09/01/2006	SCHEDULED REDEMPTION		1,184	1,184	1,123	1,155		29		29		1,184				16	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		09/01/2006	SCHEDULED REDEMPTION		611	611	573	593		18		18		611				10	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		09/01/2006	SCHEDULED REDEMPTION		604	604	568	589		15		15		604				9	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2006	SCHEDULED REDEMPTION		46,401	46,401	45,344	45,397		1,004		1,004		46,401				644	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		09/01/2006	SCHEDULED REDEMPTION		349	349	330	340		9		9		349				5	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		09/01/2006	SCHEDULED REDEMPTION		1,514	1,514	1,366	1,442		72		72		1,514				19	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2006	SCHEDULED REDEMPTION		7,375	7,375	7,497	7,492		(117)		(117)		7,375				119	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2006	SCHEDULED REDEMPTION		163	163	168	167		(4)		(4)		163				3	08/15/2026	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2006	SCHEDULED REDEMPTION		406	406	408	409		(3)		(3)		406				5	02/15/2026	1
36204T-XV-1	GOVT NATL MTG ASSOC I #379692		09/01/2006	SCHEDULED REDEMPTION		46	46	45	46		1		1		46				1	11/15/2027	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2006	SCHEDULED REDEMPTION		7,155	7,155	7,292	7,294		(139)		(139)		7,155				110	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		09/01/2006	SCHEDULED REDEMPTION		749	749	694	724		24		24		749				10	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		09/01/2006	SCHEDULED REDEMPTION		239	239	227	233		5		5		239				4	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		09/01/2006	SCHEDULED REDEMPTION		144	144	138	142		2		2		144				2	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		09/01/2006	SCHEDULED REDEMPTION		483	483	453	469		14		14		483				8	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		09/01/2006	SCHEDULED REDEMPTION		5,972	5,972	5,494	5,757		214		214		5,972				87	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		09/01/2006	SCHEDULED REDEMPTION		377	377	338	345		32		32		377				6	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		09/01/2006	SCHEDULED REDEMPTION		2,498	2,498	2,361	2,432		66		66		2,498				39	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		09/01/2006	SCHEDULED REDEMPTION		246	246	231	239		8		8		246				4	01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		09/01/2006	SCHEDULED REDEMPTION		1,668	1,668	1,543	1,610		58		58		1,668				22	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2006	SCHEDULED REDEMPTION		13,584	13,584	14,047	14,095		(511)		(511)		13,584				205	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2006	SCHEDULED REDEMPTION		33,522	33,522	32,997	33,057		465		465		33,522				393	02/15/2024	1
36205E-5K-8	GOVT NATL MTG ASSOC I #388850		09/01/2006	SCHEDULED REDEMPTION		531	531	499	517		14		14		531				8	01/15/2009	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		09/01/2006	SCHEDULED REDEMPTION		1,767	1,767	1,675	1,727		41		41		1,767				28	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		09/01/2006	SCHEDULED REDEMPTION		769	769	704	738		32		32		769				10	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2006	SCHEDULED REDEMPTION		18	18	18	18						18					05/15/2024	1
36205K-HC-9	GOVT NATL MTG ASSOC I #392727		09/01/2006	SCHEDULED REDEMPTION		48	48	53	53		(5)		(5)		48				1	11/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2006	SCHEDULED REDEMPTION		1,897	1,897	1,961	1,975		(78)		(78)		1,897				42	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		09/01/2006	SCHEDULED REDEMPTION		1,254	1,254	1,172	1,211		44		44		1,254				20	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2006	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2030	1
36205Q-F3-8	GOVT NATL MTG ASSOC I #397186		09/01/2006	SCHEDULED REDEMPTION		581	581	555	568		13		13		581				9	06/15/2009	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2006	SCHEDULED REDEMPTION		7,952	7,952	7,952	7,901		51		51		7,952				118	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2006	SCHEDULED REDEMPTION		142	142	146	146		(4)		(4)		142				3	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2006	SCHEDULED REDEMPTION		3,458	3,458	3,577	3,589		(131)		(131)		3,458				77	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2006	SCHEDULED REDEMPTION		5,172	5,172	5,690	5,679		(506)		(506)		5,172				109	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2006	SCHEDULED REDEMPTION		727	727	729	732		(5)		(5)		727				10	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		09/01/2006	SCHEDULED REDEMPTION		4,057	4,057	3,815	3,930		127		127		4,057				63	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		09/01/2006	SCHEDULED REDEMPTION		568	568	542	555		14		14		568				9	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2006	SCHEDULED REDEMPTION		7,308	7,308	8,005	7,988		(679)		(679)		7,308				119	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2030	1
36206L-NB-1	GOVT NATL MTG ASSOC I #414486		07/01/2006	SCHEDULED REDEMPTION		15,529	15,529	15,723	15,799		(270)		(270)		15,529				104	01/15/2027	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2006	SCHEDULED REDEMPTION		160	160	160	161		(1)		(1)		160				3	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2006	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2006	SCHEDULED REDEMPTION		149	149	151	151		(2)		(2)		149				3	01/15/2027	1
36206U-Q6-9	GOVT NATL MTG ASSOC I #421777		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2026	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2006	SCHEDULED REDEMPTION		3,212	3,212	3,212	3,191		21		21		3,212				52	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2006	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2006	SCHEDULED REDEMPTION		103	103	105	106		(2)		(2)		103				2	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		09/01/2006	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2006	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				2	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2006	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					10/15/2029	1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2026	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2006	SCHEDULED REDEMPTION		7,972	7,972	7,972	7,924		48		48		7,972				88	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2006	SCHEDULED REDEMPTION		41	41	41	41						41				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2006	SCHEDULED REDEMPTION		184	184	180	179		5		5		184				3	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		09/01/2006	SCHEDULED REDEMPTION		7,652	7,652	7,681	7,712		(60)		(60)		7,652				135	09/15/2026	1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059		09/01/2006	SCHEDULED REDEMPTION		5	5	5	5						5					04/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2006	SCHEDULED REDEMPTION		17	17	17	17						17					06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2006	SCHEDULED REDEMPTION		91	91	91	92		(1)		(1)		91				2	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2006	SCHEDULED REDEMPTION		5,050	5,050	5,069	5,083		(33)		(33)		5,050				94	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2006	SCHEDULED REDEMPTION		703	703	672	676		27		27		703				10	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2006	SCHEDULED REDEMPTION		2,546	2,546	2,645	2,606		(60)		(60)		2,546				42	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2006	SCHEDULED REDEMPTION		3,772	3,772	3,918	3,862		(89)		(89)		3,772				63	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		09/01/2006	SCHEDULED REDEMPTION		3,655	3,655	3,796	3,743		(88)		(88)		3,655				61	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2006	SCHEDULED REDEMPTION		1,743	1,743	1,742	1,742		1		1		1,743				23	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2006	SCHEDULED REDEMPTION		425	425	425	425						425				6	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2006	SCHEDULED REDEMPTION		19	19	19	19						19					07/15/2029	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		09/01/2006	SCHEDULED REDEMPTION		20	20	20	20						20					08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		09/01/2006	SCHEDULED REDEMPTION		5	5	6	6						5					09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2006	SCHEDULED REDEMPTION		173	173	177	180		(8)		(8)		173				3	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2006	SCHEDULED REDEMPTION		2,333	2,333	2,333	2,320		14		14		2,333				37	02/15/2028	1
36207M-R9-9	GOVT NATL MTG ASSOC I #436212		09/01/2006	SCHEDULED REDEMPTION		474	474	485	484		(10)		(10)		474				9	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2006	SCHEDULED REDEMPTION		206	206	202	202		4		4		206				3	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2006	SCHEDULED REDEMPTION		24	24	23	23						24					03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2006	SCHEDULED REDEMPTION		578	578	592	589		(10)		(10)		578				9	10/15/2028	1
36207T-RT-0	GOVT NATL MTG ASSOC I #441598		09/01/2006	SCHEDULED REDEMPTION		32	32	32	33		(1)		(1)		32				1	10/15/2029	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2006	SCHEDULED REDEMPTION		2,088	2,088	2,096	2,103		(14)		(14)		2,088				26	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2006	SCHEDULED REDEMPTION		1,808	1,808	1,814	1,814		(6)		(6)		1,808				29	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2006	SCHEDULED REDEMPTION		314	314	307	308		6		6		314				5	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2006	SCHEDULED REDEMPTION		9,018	9,018	8,898	8,911		107		107		9,018				116	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2006	SCHEDULED REDEMPTION		3,757	3,757	3,755	3,755		2		2		3,757				56	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		09/01/2006	SCHEDULED REDEMPTION		45,261	45,261	46,203	46,331		(1,070)		(1,070)		45,261				847	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2006	SCHEDULED REDEMPTION		26	26	27	27						26					07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		09/01/2006	SCHEDULED REDEMPTION		50,236	50,236	52,183	51,283		(1,046)		(1,046)		50,236				925	05/15/2013	1
36208D-NP-6	GOVT NATL MTG ASSOC I #447798		09/01/2006	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				1	07/15/2027	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2006	SCHEDULED REDEMPTION		4,763	4,763	4,663	4,679		84		84		4,763				82	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2006	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24					06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2006	SCHEDULED REDEMPTION		2,969	2,969	3,020	3,008		(39)		(39)		2,969				48	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2006	SCHEDULED REDEMPTION		3,067	3,067	3,186	3,150		(83)		(83)		3,067				49	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2006	SCHEDULED REDEMPTION		2,054	2,054	2,089	2,079		(26)		(26)		2,054				32	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2006	SCHEDULED REDEMPTION		3,317	3,317	3,403	3,404		(87)		(87)		3,317				62	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2006	SCHEDULED REDEMPTION		94	94	94	95		(1)		(1)		94				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2006	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				2	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		09/01/2006	SCHEDULED REDEMPTION		157	157	161	163		(5)		(5)		157				3	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2006	SCHEDULED REDEMPTION		705	705	691	694		11		11		705				11	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2006	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				1	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2006	SCHEDULED REDEMPTION		339	339	334	334		5		5		339				5	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2006	SCHEDULED REDEMPTION		2,365	2,365	2,257	2,268		98		98		2,365				41	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2006	SCHEDULED REDEMPTION		28	28	28	28						28					09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		09/01/2006	SCHEDULED REDEMPTION		186	186	183	182		4		4		186				3	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2006	SCHEDULED REDEMPTION		11,568	11,568	11,069	11,123		445		445		11,568				128	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		09/01/2006	SCHEDULED REDEMPTION		683	683	710	701		(18)		(18)		683				11	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2006	SCHEDULED REDEMPTION		46,554	46,554	44,241	44,292		2,262		2,262		46,554				508	02/15/2028	1
36208Q-DC-7	GOVT NATL MTG ASSOC I #457399		09/01/2006	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				1	11/15/2027	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2006	SCHEDULED REDEMPTION		232	232	229	229		3		3		232				3	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2006	SCHEDULED REDEMPTION		531	531	531	531						531				7	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2006	SCHEDULED REDEMPTION		264	264	274	272		(8)		(8)		264				4	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2006	SCHEDULED REDEMPTION		804	804	769	774		30		30		804				12	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2006	SCHEDULED REDEMPTION		4,756	4,756	4,941	4,904		(148)		(148)		4,756				79	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2006	SCHEDULED REDEMPTION		1,239	1,239	1,238	1,238		1		1		1,239				17	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2006	SCHEDULED REDEMPTION		11	11	11	11						11					11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2006	SCHEDULED REDEMPTION		2,289	2,289	2,344	2,335		(46)		(46)		2,289				36	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2006	SCHEDULED REDEMPTION		374	374	366	366		8		8		374				6	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2006	SCHEDULED REDEMPTION		573	573	573	570		3		3		573				8	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2006	SCHEDULED REDEMPTION		114	114	116	116		(2)		(2)		114				2	09/15/2028	1
36208X-XC-0	GOVT NATL MTG ASSOC I #464275		09/01/2006	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					10/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2006	SCHEDULED REDEMPTION		694	694	694	694						694				9	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2006	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2006	SCHEDULED REDEMPTION		9,126	9,126	9,004	8,994		132		132		9,126				148	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2006	SCHEDULED REDEMPTION		3,049	3,049	3,047	3,047		2		2		3,049				45	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2006	SCHEDULED REDEMPTION		4,765	4,765	4,834	4,832		(67)		(67)		4,765				77	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2006	SCHEDULED REDEMPTION		6,211	6,211	6,107	6,122		89		89		6,211				86	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2006	SCHEDULED REDEMPTION		505	505	517	517		(12)		(12)		505				9	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2006	SCHEDULED REDEMPTION		953	953	905	902		50		50		953				14	07/15/2028	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2006	SCHEDULED REDEMPTION		5,400	5,400	5,309	5,327		73		73		5,400				87	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2006	SCHEDULED REDEMPTION		1,189	1,189	1,205	1,201		(12)		(12)		1,189				19	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2006	SCHEDULED REDEMPTION		2,640	2,640	2,596	2,602		38		38		2,640				31	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2006	SCHEDULED REDEMPTION		33	33	33	33						33					01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2006	SCHEDULED REDEMPTION		5,162	5,162	5,268	5,285		(123)		(123)		5,162				65	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2006	SCHEDULED REDEMPTION		1,328	1,328	1,287	1,304		24		24		1,328				14	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2006	SCHEDULED REDEMPTION		7,056	7,056	7,220	7,242		(185)		(185)		7,056				123	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2006	SCHEDULED REDEMPTION		233	233	237	237		(4)		(4)		233				4	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2006	SCHEDULED REDEMPTION		1,084	1,084	1,070	1,067		17		17		1,084				18	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2006	SCHEDULED REDEMPTION		1,267	1,267	1,341	1,340		(73)		(73)		1,267				15	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2006	SCHEDULED REDEMPTION		391	391	386	385		6		6		391				6	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2006	SCHEDULED REDEMPTION		276	276	282	282		(6)		(6)		276				5	06/15/2029	1
36209F-ZU-6	GOVT NATL MTG ASSOC I #470655		09/01/2006	SCHEDULED REDEMPTION		445	445	452	453		(8)		(8)		445				7	07/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2006	SCHEDULED REDEMPTION		7	7	7	7						7					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2006	SCHEDULED REDEMPTION		145	145	148	148		(4)		(4)		145				2	11/15/2029	1
36209K-UC-0	GOVT NATL MTG ASSOC I #474079		09/01/2006	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					04/15/2028	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2006	SCHEDULED REDEMPTION		3,073	3,073	3,187	3,149		(76)		(76)		3,073				51	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2006	SCHEDULED REDEMPTION		47,420	47,420	48,557	48,253		(833)		(833)		47,420				731	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2006	SCHEDULED REDEMPTION		178	178	184	183		(5)		(5)		178				3	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2006	SCHEDULED REDEMPTION		12,378	12,378	11,844	11,920		458		458		12,378				177	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2006	SCHEDULED REDEMPTION		168	168	165	165		2		2		168				2	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2006	SCHEDULED REDEMPTION		424	424	416	417		7		7		424				6	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2006	SCHEDULED REDEMPTION		1,806	1,806	1,849	1,837		(31)		(31)		1,806				28	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2006	SCHEDULED REDEMPTION		576	576	590	587		(11)		(11)		576				9	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2006	SCHEDULED REDEMPTION		313	313	323	325		(12)		(12)		313				5	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2006	SCHEDULED REDEMPTION		254	254	258	258		(4)		(4)		254				4	09/15/2028	1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124		09/01/2006	SCHEDULED REDEMPTION		27	27	27	28						27					06/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		09/01/2006	SCHEDULED REDEMPTION		4	4	4	5						4					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2006	SCHEDULED REDEMPTION		8,364	8,364	8,223	8,242		122		122		8,364				135	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2006	SCHEDULED REDEMPTION		11,322	11,322	11,131	11,163		158		158		11,322				145	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		09/01/2006	SCHEDULED REDEMPTION		163	163	160	161		2		2		163				2	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		09/01/2006	SCHEDULED REDEMPTION		13,580	13,580	13,352	13,360		220		220		13,580				148	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2006	SCHEDULED REDEMPTION		14,839	14,839	15,094	15,044		(205)		(205)		14,839				249	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2006	SCHEDULED REDEMPTION		5,391	5,391	5,502	5,522		(131)		(131)		5,391				96	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2006	SCHEDULED REDEMPTION		265	265	261	261		4		4		265				4	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2006	SCHEDULED REDEMPTION		231	231	236	236		(6)		(6)		231				4	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2006	SCHEDULED REDEMPTION		250	250	261	260		(11)		(11)		250				4	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2006	SCHEDULED REDEMPTION		68	68	63	64		4		4		68				1	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2006	SCHEDULED REDEMPTION		30	30	30	30						30					07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		09/01/2006	SCHEDULED REDEMPTION		107	107	105	105		1		1		107				2	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2006	SCHEDULED REDEMPTION		108	108	115	115		(6)		(6)		108				2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2006	SCHEDULED REDEMPTION		8,524	8,524	8,411	8,419		105		105		8,524				138	07/15/2029	1
36210E-ZC-6	GOVT NATL MTG ASSOC I #490439		09/01/2006	SCHEDULED REDEMPTION		13,555	13,555	13,375	13,371		184		184		13,555				220	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2006	SCHEDULED REDEMPTION		1,115	1,115	1,139	1,134		(19)		(19)		1,115				17	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2006	SCHEDULED REDEMPTION		279	279	274	275		4		4		279				4	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2006	SCHEDULED REDEMPTION		1,856	1,856	1,799	1,825		31		31		1,856				27	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2006	SCHEDULED REDEMPTION		129	129	132	133		(4)		(4)		129				2	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2006	SCHEDULED REDEMPTION		1,938	1,938	1,912	1,914		24		24		1,938				31	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		09/01/2006	SCHEDULED REDEMPTION		52	52	52	52		1		1		52				1	07/15/2029	1
36210H-V5-8	GOVT NATL MTG ASSOC I #493036		09/01/2006	SCHEDULED REDEMPTION		170	170	174	173		(4)		(4)		170				3	11/15/2028	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2006	SCHEDULED REDEMPTION		6,492	6,492	6,383	6,399		94		94		6,492				71	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2006	SCHEDULED REDEMPTION		2,108	2,108	2,043	2,069		39		39		2,108				28	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2006	SCHEDULED REDEMPTION		98	98	103	103		(6)		(6)		98				2	06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		09/01/2006	SCHEDULED REDEMPTION		258	258	263	265		(7)		(7)		258				4	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2006	SCHEDULED REDEMPTION		549	549	542	542		8		8		549				8	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2006	SCHEDULED REDEMPTION		18,633	18,633	18,386	18,356		277		277		18,633				301	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2006	SCHEDULED REDEMPTION		6,248	6,248	6,165	6,165		82		82		6,248				101	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2006	SCHEDULED REDEMPTION		12	12	13	13						12					01/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2006	SCHEDULED REDEMPTION		29	29	30	31		(1)		(1)		29					08/15/2029	1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715		09/01/2006	SCHEDULED REDEMPTION		859	859	835	834		25		25		859				12	01/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2006	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				1	04/15/2029	1
36210N-MX-4	GOVT NATL MTG ASSOC I #497274		09/01/2006	SCHEDULED REDEMPTION		69,771	69,771	71,428	71,225		(1,454)		(1,454)		69,771				1,219	12/15/2028	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2006	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				2	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2006	SCHEDULED REDEMPTION		17,027	17,027	16,495	16,569		458		458		17,027				254	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		09/01/2006	SCHEDULED REDEMPTION		4,764	4,764	4,701	4,717		47		47		4,764				77	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2006	SCHEDULED REDEMPTION		1,724	1,724	1,665	1,680		45		45		1,724				25	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2006	SCHEDULED REDEMPTION		148	148	146	146		2		2		148				2	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2006	SCHEDULED REDEMPTION		13	13	13	13						13					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2006	SCHEDULED REDEMPTION		62	62	61	61		1		1		62				1	06/15/2029	1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778		09/01/2006	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					09/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		09/01/2006	SCHEDULED REDEMPTION		51,955	51,955	52,369	52,267		(312)		(312)		51,955				612	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2006	SCHEDULED REDEMPTION		209	209	216	216		(7)		(7)		209				3	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2006	SCHEDULED REDEMPTION		12,055	12,055	11,642	11,693		362		362		12,055				192	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2006	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2006	SCHEDULED REDEMPTION		193	193	191	191		3		3		193				3	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		09/01/2006	SCHEDULED REDEMPTION		18,232	18,232	17,990	18,011		220		220		18,232				296	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2006	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2006	SCHEDULED REDEMPTION		14	14	14	14						14					08/15/2029	1
36210W-QR-3	GOVT NATL MTG ASSOC I #504564		09/01/2006	SCHEDULED REDEMPTION		193	193	208	208		(14)		(14)		193				3	09/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		09/01/2006	SCHEDULED REDEMPTION		84	84	85	86		(2)		(2)		84				1	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		09/01/2006	SCHEDULED REDEMPTION		1,896	1,896	1,940	1,941		(45)		(45)		1,896				33	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		09/01/2006	SCHEDULED REDEMPTION		130	130	133	133		(3)		(3)		130				2	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2006	SCHEDULED REDEMPTION		126	126	128	128		(3)		(3)		126				2	09/15/2029	1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860		09/01/2006	SCHEDULED REDEMPTION		1	1	1	1						1					09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		09/01/2006	SCHEDULED REDEMPTION		150	150	148	148		2		2		150				2	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2006	SCHEDULED REDEMPTION		2,764	2,764	2,669	2,678		85		85		2,764				40	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2006	SCHEDULED REDEMPTION		219	219	222	222		(4)		(4)		219				4	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2006	SCHEDULED REDEMPTION		12	12	13	13						12					04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2006	SCHEDULED REDEMPTION		2,861	2,861	2,856	2,856		5		5		2,861				41	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2006	SCHEDULED REDEMPTION		300	300	291	295		5		5		300				4	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2006	SCHEDULED REDEMPTION		3,828	3,828	3,902	3,899		(71)		(71)		3,828				45	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2006	SCHEDULED REDEMPTION		434	434	428	429		5		5		434				6	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2006	SCHEDULED REDEMPTION		157	157	166	166		(9)		(9)		157				2	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2006	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2006	SCHEDULED REDEMPTION		5,591	5,591	5,706	5,725		(134)		(134)		5,591				104	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2006	SCHEDULED REDEMPTION		2,556	2,556	2,608	2,632		(76)		(76)		2,556				35	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2006	SCHEDULED REDEMPTION		325	325	321	320		5		5		325				5	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2006	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2006	SCHEDULED REDEMPTION		73	73	77	77		(4)		(4)		73				1	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2006	SCHEDULED REDEMPTION		39	39	39	39		(1)		(1)		39				1	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2006	SCHEDULED REDEMPTION		1,589	1,589	1,626	1,625		(36)		(36)		1,589				23	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2006	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2006	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2006	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2006	SCHEDULED REDEMPTION		292	292	309	308		(17)		(17)		292				4	07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2006	SCHEDULED REDEMPTION		204	204	210	211		(7)		(7)		204				3	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2006	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2006	SCHEDULED REDEMPTION		116	116	120	120		(4)		(4)		116				2	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		09/01/2006	SCHEDULED REDEMPTION		46,993	46,993	46,369	46,312		681		681		46,993				763	08/15/2029	1
36211L-NF-5	GOVT NATL MTG ASSOC I #516190		09/01/2006	SCHEDULED REDEMPTION		143	143	151	151		(8)		(8)		143				2	07/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2006	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					12/15/2029	1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455		08/01/2006	SCHEDULED REDEMPTION		36,032	36,032	37,180	37,705		(1,674)		(1,674)		36,032				450	12/15/2029	1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039		09/01/2006	SCHEDULED REDEMPTION		12	12	13	13						12					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2006	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2006	SCHEDULED REDEMPTION		102	102	104	105		(3)		(3)		102				2	10/15/2029	1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726		09/01/2006	SCHEDULED REDEMPTION		76	76	78	79		(3)		(3)		76				1	12/15/2029	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		09/01/2006	SCHEDULED REDEMPTION		10,818	10,818	11,619	11,613		(795)		(795)		10,818				203	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2006	SCHEDULED REDEMPTION		7	7	7	7						7					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2006	SCHEDULED REDEMPTION		94	94	101	101		(7)		(7)		94				2	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2006	SCHEDULED REDEMPTION		17	17	17	17						17					02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2006	SCHEDULED REDEMPTION		98	98	101	102		(4)		(4)		98				2	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2006	SCHEDULED REDEMPTION		69	69	73	73		(4)		(4)		69				1	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2006	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14					01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		09/01/2006	SCHEDULED REDEMPTION		154	154	163	163		(9)		(9)		154				2	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2006	SCHEDULED REDEMPTION		204	204	219	219		(15)		(15)		204				3	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2006	SCHEDULED REDEMPTION		103	103	105	105		(2)		(2)		103				2	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2006	SCHEDULED REDEMPTION		217	217	230	230		(13)		(13)		217				3	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2006	SCHEDULED REDEMPTION		746	746	763	760		(14)		(14)		746				14	02/15/2030	1
36211X-RE-8	GOVT NATL MTG ASSOC I #526185		09/01/2006	SCHEDULED REDEMPTION		19,573	19,573	20,246	20,227		(654)		(654)		19,573				340	01/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		09/01/2006	SCHEDULED REDEMPTION		93	93	96	96		(2)		(2)		93				1	07/15/2029	1
36211Y-2L-7	GOVT NATL MTG ASSOC I #527379		09/01/2006	SCHEDULED REDEMPTION		478	478	506	506		(27)		(27)		478				7	09/15/2030	1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433		09/01/2006	SCHEDULED REDEMPTION		203	203	210	211		(8)		(8)		203				3	10/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2006	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2006	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2006	SCHEDULED REDEMPTION		83	83	84	85		(2)		(2)		83				1	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		09/01/2006	SCHEDULED REDEMPTION		304	304	301	303		2		2		304				4	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2006	SCHEDULED REDEMPTION		9	9	9	9						9					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10						9					01/15/2031	1
36212D-7A-1	GOVT NATL MTG ASSOC I #531089		09/01/2006	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					03/15/2030	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2006	SCHEDULED REDEMPTION		102	102	106	106		(4)		(4)		102				2	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2006	SCHEDULED REDEMPTION		132	132	139	139		(8)		(8)		132				2	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		09/01/2006	SCHEDULED REDEMPTION		164	164	173	173		(9)		(9)		164				3	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		09/01/2006	SCHEDULED REDEMPTION		25	25	26	26						25					02/15/2031	1
36212L-U3-3	GOVT NATL MTG ASSOC I #537102		09/01/2006	SCHEDULED REDEMPTION		89	89	96	95		(7)		(7)		89				2	08/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2031	1
36212N-LA-3	GOVT NATL MTG ASSOC I #538621		09/01/2006	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28					11/15/2030	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2006	SCHEDULED REDEMPTION		499	499	515	514		(15)		(15)		499				9	04/15/2031	1
36212Q-SD-3	GOVT NATL MTG ASSOC I #540616		09/01/2006	SCHEDULED REDEMPTION		47	47	49	50		(2)		(2)		47				1	12/15/2030	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2006	SCHEDULED REDEMPTION		64	64	66	67		(2)		(2)		64				1	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2006	SCHEDULED REDEMPTION		573	573	606	606		(33)		(33)		573				10	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2006	SCHEDULED REDEMPTION		320	320	338	338		(18)		(18)		320				6	11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2006	SCHEDULED REDEMPTION		91	91	94	94		(3)		(3)		91				1	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2006	SCHEDULED REDEMPTION		5,205	5,205	5,326	5,311		(105)		(105)		5,205				91	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2006	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		09/01/2006	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2006	SCHEDULED REDEMPTION		289	289	298	296		(7)		(7)		289				4	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2006	SCHEDULED REDEMPTION		15	15	16	16						15					03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2006	SCHEDULED REDEMPTION		50	50	50	50						50				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2006	SCHEDULED REDEMPTION		68	68	67	68						68				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2006	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				1	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		09/01/2006	SCHEDULED REDEMPTION		341	341	330	336		5		5		341				5	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2006	SCHEDULED REDEMPTION		139	139	142	142		(2)		(2)		139				2	06/15/2031	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2006	SCHEDULED REDEMPTION		884	884	915	908		(24)		(24)		884				14	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2006	SCHEDULED REDEMPTION		2,393	2,393	2,492	2,468		(74)		(74)		2,393				28	09/15/2032	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2006	SCHEDULED REDEMPTION		98,707	98,707	95,425	96,500		2,207		2,207		98,707				2,059	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2006	SCHEDULED REDEMPTION		15,811	15,811	15,261	15,393		418		418		15,811				282	08/15/2020	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		09/01/2006	SCHEDULED REDEMPTION		141,247	141,247	146,367	142,892		(1,645)		(1,645)		141,247				2,803	10/15/2009	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		09/01/2006	SCHEDULED REDEMPTION		30,775	30,775	31,140	31,079		(305)		(305)		30,775				474	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2006	SCHEDULED REDEMPTION		290	290	297	296		(6)		(6)		290				5	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2006	SCHEDULED REDEMPTION		28,814	28,814	29,930	29,520		(706)		(706)		28,814				476	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2006	SCHEDULED REDEMPTION		2,978	2,978	3,039	3,042		(65)		(65)		2,978				50	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2006	SCHEDULED REDEMPTION		337	337	348	349		(11)		(11)		337				5	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2006	SCHEDULED REDEMPTION		7,663	7,663	7,424	7,531		132		132		7,663				100	04/15/2029	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2006	SCHEDULED REDEMPTION		2,857	2,857	2,819	2,819		38		38		2,857				43	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2006	SCHEDULED REDEMPTION		4	4	3	3						4					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2006	SCHEDULED REDEMPTION		148	148	152	152		(4)		(4)		148				4	08/20/2015	1
36202A-PE-1	GOVT NATL MTG ASSOC II # 421		09/01/2006	SCHEDULED REDEMPTION		21	21	21	21						21					10/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2006	SCHEDULED REDEMPTION		35	35	36	35		(1)		(1)		35				1	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2006	SCHEDULED REDEMPTION		92	92	94	93		(1)		(1)		92				2	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2006	SCHEDULED REDEMPTION		7,583	7,583	7,753	7,693		(111)		(111)		7,583				139	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2006	SCHEDULED REDEMPTION		368	368	371	371		(3)		(3)		368				8	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2006	SCHEDULED REDEMPTION		697	697	715	697						697				16	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2006	SCHEDULED REDEMPTION		110	110	103	103		7		7		110				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2006	SCHEDULED REDEMPTION		5	5	5	5						5					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2006	SCHEDULED REDEMPTION		249	249	233	235		14		14		249				5	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2006	SCHEDULED REDEMPTION		180	180	162	160		20		20		180				3	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2006	SCHEDULED REDEMPTION		487	487	451	453		34		34		487				8	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2006	SCHEDULED REDEMPTION		334	334	310	315		20		20		334				7	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2006	SCHEDULED REDEMPTION		951	951	857	865		86		86		951				18	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2006	SCHEDULED REDEMPTION		134	134	125	123		11		11		134				3	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2006	SCHEDULED REDEMPTION		68	68	64	63		5		5		68				1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2006	SCHEDULED REDEMPTION		121	121	113	116		5		5		121				2	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2006	SCHEDULED REDEMPTION		733	733	683	713		21		21		733				15	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2006	SCHEDULED REDEMPTION		85	85	79	76		9		9		85				2	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2006	SCHEDULED REDEMPTION		1,993	1,993	1,857	1,780		213		213		1,993				34	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2006	SCHEDULED REDEMPTION		1,163	1,163	1,086	1,071		92		92		1,163				22	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2006	SCHEDULED REDEMPTION		334	334	313	327		8		8		334				7	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2006	SCHEDULED REDEMPTION		18	18	20	20		(2)		(2)		18					10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2006	SCHEDULED REDEMPTION		25	25	28	28		(3)		(3)		25				1	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2006	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		09/01/2006	SCHEDULED REDEMPTION		362	362	406	401		(38)		(38)		362				7	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2006	SCHEDULED REDEMPTION		1,971	1,971	2,029	2,022		(51)		(51)		1,971				44	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2006	SCHEDULED REDEMPTION		1,385	1,385	1,426	1,423		(38)		(38)		1,385				21	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2006	SCHEDULED REDEMPTION		39	39	43	42		(4)		(4)		39				1	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2006	SCHEDULED REDEMPTION		521	521	522	521						521				12	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2006	SCHEDULED REDEMPTION		80	80	74	76		4		4		80				2	09/20/2016	1
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2006	SCHEDULED REDEMPTION		179,475	179,475	200,492	192,069		(12,593)		(12,593)		179,475				7,628	09/01/2019	1FE
76116E-ES-5	RESOLUTION TR CORP		07/15/2006	MATURED		3,700,000	3,700,000	1,058,101	3,687,879		12,121		12,121		3,700,000					07/15/2006	1
83162C-AN-3	SM BUS ADMIN GOVT GTD DEV CO SER 87		07/01/2006	SCHEDULED REDEMPTION		40,145	40,145	40,071	40,115		29		29		40,145				1,907	07/01/2007	1
83162C-AP-8	SM BUS ADMIN GOVT GTD DEV CO SER 87		08/01/2006	SCHEDULED REDEMPTION		23,092	23,092	23,092	23,092						23,092				1,149	08/01/2007	1
83162C-AY-9	SM BUS ADMIN GOVT GTD DEV PARTN CTF		09/01/2006	SCHEDULED REDEMPTION		24,855	24,855	24,855	24,855						24,855				1,168	03/01/2008	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2006	SCHEDULED REDEMPTION		157,573	157,573	169,076	161,008		(3,435)		(3,435)		157,573				7,067	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2006	SCHEDULED REDEMPTION		150,000	150,000	162,563	160,372		(10,372)		(10,372)		150,000				6,968	09/01/2020	1
90338H-AA-4	US TRADE TRUST 1994-A		08/15/2006	MATURED		833,332	833,332	833,271	833,344		(11)		(11)		833,332				32,500	08/15/2006	1FE
90338H-AB-2	US TRADE TRUST 1994-A		07/15/2006	SCHEDULED REDEMPTION		916,667	916,667	921,713	916,811		(144)		(144)		916,667				37,446	01/15/2007	1FE
912828-EW-6	US TREASURY N/B		07/07/2006	DEUTSCHE BANK SECURITIES		23,796,875	25,000,000	24,117,188	24,133,064		1,742		1,742		24,134,806		(337,931)	(337,931)	450,622	02/15/2016	1
912828-FF-2	US TREASURY N/B		08/25/2006	Various		27,746,075	27,500,000	27,564,064			(205)		(205)		27,563,859		182,216	182,216	284,312	05/15/2016	1
912828-FK-1	US TREASURY N/B		09/19/2006	Various		5,080,313	5,000,000	5,025,782			(659)		(659)		5,025,122		55,190	55,190	50,971	06/30/2011	1
912828-FM-7	US TREASURY N/B		09/05/2006	MERRILL LYNCH CAPITAL MARKETS		14,446,860	14,400,000	14,402,251			(87)		(87)		14,402,163		44,696	44,696	65,598	07/31/2008	1
912828-FN-5	US TREASURY N/B		09/21/2006	MERRILL LYNCH CAPITAL MARKETS		2,022,031	2,000,000	1,995,938			103		103		1,996,040		25,991	25,991	14,042	07/31/2011	1
912828-FQ-8	US TREASURY N/B		09/21/2006	Various		9,376,324	9,300,000	9,327,125			(103)		(103)		9,327,022		49,302	49,302	28,998	08/15/2016	1
0399999. Bonds - U.S. Governments						334,370,734	341,726,952	329,669,984	130,767,569		148,137		148,137		332,492,065		1,878,670	1,878,670	4,902,190	XXX	XXX
105756-AP-5	BRAZIL REP OF	F	08/30/2006	Various		9,102,600	7,000,000	6,794,000	6,768,682		(2,259)		(2,259)		6,766,423		2,336,177	2,336,177	399,056	08/17/2040	3FE
105756-AU-4	FED REPUBLIC OF BRAZIL	F	08/08/2006	MORGAN STANLEY DEAN WITTER		3,267,000	3,000,000	3,052,500	3,025,870		(1,539)		(1,539)		3,024,330		242,670	242,670	142,792	03/12/2008	3FE
105756-BE-9	FED REPUBLIC OF BRAZIL	F	07/27/2006	Various		3,447,250	3,000,000	3,011,250	3,010,786		(34)		(34)		3,010,752		436,498	436,498	77,656	10/14/2019	3FE
105756-BG-4	FED REPUBLIC OF BRAZIL	F	09/28/2006	Various		9,724,300	9,000,000	9,511,800	5,136,535		(1,651)		(1,651)		9,509,184		215,116	215,116	173,688	03/07/2015	3FE
105756-BK-5	FED REPUBLIC OF BRAZIL	F	09/15/2006	Various		3,053,100	3,000,000	3,112,410	3,112,112		(228)		(228)		3,111,884		(58,784)	(58,784)	140,125	01/20/2037	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
168863-AP-3	REPUBLIC OF CHILE	F	08/30/2006	UNION BANK OF SWITZERLAND		3,230,340	3,000,000	3,324,930	3,247,105		(6,911)		(6,911)		3,240,194		(9,854)	(9,854)	138,938	01/11/2012	1FE
168863-AS-7	REPUBLIC OF CHILE	F	08/22/2006	UNION BANK OF SWITZERLAND		4,995,400	5,000,000	5,317,500	5,232,561		(4,605)		(4,605)		5,227,956		(232,556)	(232,556)	168,056	01/15/2013	1FE
195325-BD-6	REPUBLIC OF COLOMBIA	F	07/20/2006	Various		4,178,400	4,000,000	3,957,000	3,957,003		55		55		3,957,058		221,342	221,342	52,361	05/21/2024	3FE
195325-BE-4	REPUBLIC OF COLOMBIA	F	08/18/2006	Various		5,461,500	5,000,000	5,226,670	2,064,985		(1,587)		(1,587)		5,225,068		236,432	236,432	56,146	12/22/2014	3FE
195325-BJ-3	REPUBLIC OF COLOMBIA	F	09/06/2006	STANDARD NY SEC INC		3,121,500	3,000,000	2,984,460			122		122		2,984,582		136,918	136,918	27,042	01/27/2017	3FE
195325-BK-0	REPUBLIC OF COLOMBIA	F	09/08/2006	MERRILL LYNCH CAPITAL MARKETS		2,019,000	2,000,000	1,981,240							1,981,240		37,760	37,760		09/18/2037	3FE
560904-AE-4	MALAYSIA	F	08/03/2006	MERRILL LYNCH CAPITAL MARKETS		8,968,399	8,300,000	9,194,119	8,731,421		(14,249)		(14,249)		8,717,171		251,228	251,228	135,163	06/01/2009	1FE
910860-AL-2	UNITED MEXICAN STATES	F	09/21/2006	CHASE SECURITIES		2,124,400	2,000,000	2,088,640			(1,173)		(1,173)		2,087,467		36,933	36,933	74,715	03/03/2015	2FE
910860-AM-0	UNITED MEXICAN STATES	F	08/01/2006	Various		7,363,500	7,500,000	7,337,500	3,909,782		4,087		4,087		7,343,869		19,631	19,631	111,771	10/08/2008	2FE
910860-AN-8	UNITED MEXICAN STATES	F	08/22/2006	Various		5,596,600	5,000,000	5,663,500	5,660,876		(957)		(957)		5,659,919		(63,319)	(63,319)	125,208	04/08/2033	2FE
910860-AQ-1	UNITED MEXICAN STATES	F	07/17/2006	Various		19,888,300	20,200,000	20,489,400	20,441,256		(1,256)		(1,256)		20,440,000		(551,700)	(551,700)	589,132	01/15/2014	2FE
910860-AS-7	UNITED MEXICAN STATES	F	07/21/2006	Various		6,305,820	6,200,000	6,277,500	6,277,011		(48)		(48)		6,276,963		28,857	28,857	135,525	09/27/2034	2FE
698299-AW-4	PANAMA (REPUBLIC OF)	F	09/06/2006	Various		10,774,400	11,000,000	10,879,252	10,879,800		163		163		10,879,964		(105,564)	(105,564)	424,706	01/26/2036	3FE
698299-AK-0	REPUBLIC OF PANAMA	F	07/21/2006	Various		4,906,000	4,000,000	4,325,000	4,313,001		(319)		(319)		4,312,682		593,318	593,318	119,271	04/01/2029	3FE
698299-AU-8	REPUBLIC OF PANAMA	F	09/22/2006	Various		8,423,000	8,000,000	8,212,620			(2,129)		(2,129)		8,210,491		212,509	212,509	270,667	03/15/2015	3FE
P7794G-AF-9	PERU 4 1/2 03/07/2017	F	09/19/2006	Various		2,995,451	3,065,000	2,776,409	2,758,492		9,748		9,748		2,817,286		178,165	178,165	72,863	03/07/2017	3FE
715638-AS-1	REPUBLIC OF PERU	F	09/28/2006	Various		5,307,550	5,000,000	4,923,000	4,923,432		507		507		4,923,939		383,611	383,611	243,979	07/21/2025	3FE
718286-AP-2	REPUBLIC OF PHILIPPINES	F	07/25/2006	GREENWICH CAPITAL MARKETS, INC.		9,528,668	7,500,000	9,384,375	9,380,933		(3,063)		(3,063)		9,377,870		150,798	150,798	287,760	03/16/2025	3FE
718286-AQ-0	REPUBLIC OF PHILIPPINES	F	09/05/2006	Various		2,343,500	2,000,000	2,307,500			(2,321)		(2,321)		2,305,179		38,321	38,321	25,260	01/18/2017	3FE
718286-AW-7	REPUBLIC OF PHILIPPINES	F	07/18/2006	GREENWICH CAPITAL MARKETS, INC.		3,265,860	3,000,000	3,269,100			(430)		(430)		3,268,670		(2,810)	(2,810)	91,708	03/17/2015	3FE
718286-BA-4	REPUBLIC OF PHILIPPINES	F	07/27/2006	Various		4,140,900	4,000,000	4,140,000	3,108,385		(434)		(434)		4,139,201		1,699	1,699	127,556	01/15/2016	3FE
718286-BB-2	REPUBLIC OF PHILIPPINES	F	08/18/2006	MERRILL LYNCH CAPITAL MARKETS		5,093,750	5,000,000	5,014,100			(7)		(7)		5,014,093		79,657	79,657	41,979	01/14/2031	3FE
731011-AM-4	POLAND	F	07/13/2006	Various		10,714,950	10,500,000	11,193,750	11,154,827		(2,962)		(2,962)		11,151,866		(436,916)	(436,916)	346,267	07/03/2012	2FE
731011-AP-7	REPUBLIC OF POLAND	F	07/14/2006	SALOMON SMITH BARNEY		4,705,750	5,000,000	4,994,950	4,995,229		20		20		4,995,248		(289,498)	(289,498)	62,222	10/19/2015	2FE
X74344-DM-5	RUSSIA 5 03/31/30	F	09/05/2006	Various		53,765,050	49,000,000	52,219,750	52,952,597		98,801		98,801		53,051,399		713,651	713,651	926,944	03/31/2030	2FE
900123-AS-9	REPUBLIC OF TURKEY	F	08/04/2006	Various		4,471,625	4,000,000	4,349,900			(1,307)		(1,307)		4,348,593		123,032	123,032	20,979	01/15/2014	3FE
900123-AU-4	REPUBLIC OF TURKEY	F	08/17/2006	Various		3,850,320	3,500,000	3,823,750	3,818,470		(7,208)		(7,208)		3,811,263		39,057	39,057	42,500	06/30/2011	3FE
900123-AV-2	REPUBLIC OF TURKEY	F	08/16/2006	Various		18,932,250	19,000,000	18,624,475	18,624,821		4,103		4,103		18,628,924		303,326	303,326	573,556	03/15/2015	3FE
900123-AX-8	REPUBLIC OF TURKEY	F	09/05/2006	HSBC SECURITIES, INC.		988,880	1,000,000	976,250			23		23		976,273		12,607	12,607	18,083	06/05/2020	3FE
900123-AY-6	REPUBLIC OF TURKEY	F	08/04/2006	Various		13,248,750	15,000,000	13,037,125	13,038,178		1,344		1,344		13,039,522		209,228	209,228	550,191	03/17/2036	3FE
92670L-AD-1	SOCIALIST REP OF VIETNAM	F	07/19/2006	GREENWICH CAPITAL MARKETS, INC.		1,991,440	2,000,000	1,992,500			17		17		1,992,517		(1,077)	(1,077)	72,188	01/15/2016	3FE
Y9374M-AD-5	SOCIALIST REP OF VIETNAM	F	07/19/2006	GREENWICH CAPITAL MARKETS, INC.		1,991,440	2,000,000	1,994,000			15		15		1,994,015		(2,575)	(2,575)	72,188	01/15/2016	3FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM	F	08/31/2006	GREENWICH CAPITAL MARKETS, INC.		833,750	1,000,000	822,500			337		337		822,837		10,913	10,913	27,500	03/12/2028	3FE
1099999. Bonds - All Other Governments						274,120,693	260,765,000	268,584,725	220,524,149		62,665		62,665		268,625,892		5,494,801	5,494,801	6,965,739	XXX	XXX
25113P-AG-0	DETROIT MI COP RETIREMENT SYS 05 TXBL		07/13/2006	CALLED @ 100		1,485,000	1,485,000	1,416,007	1,418,826		393		393		1,419,219		65,782	65,782	5,087	06/15/2011	1FE
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		09/01/2006	CALLED @ 100		80,000	80,000	79,875	79,884		3		3		79,887		113	113	2,100	09/01/2017	1FE
745144-4S-1	PUERTO RICO COMWLTH PUB IMPT G O 96	F	07/01/2006	CALLED @ 101.50		426,300	420,000	406,386	426,300						426,300				11,340	07/01/2025	1FE
2499999. Bonds - Political Subdivisions						1,991,300	1,985,000	1,902,268	1,925,010		396		396		1,925,406		65,894	65,894	18,527	XXX	XXX
313401-EN-7	FED HOME LOAN MTG CORP #160036		09/01/2006	SCHEDULED REDEMPTION		1,243	1,243	1,205	1,238		5		5		1,243				26	01/01/2008	1
313401-EP-2	FED HOME LOAN MTG CORP #160037		09/01/2006	SCHEDULED REDEMPTION		763	763	740	760		4		4		763				16	01/01/2008	1
313401-EQ-0	FED HOME LOAN MTG CORP #160038		09/01/2006	SCHEDULED REDEMPTION		1,202	1,202	1,161	1,196		6		6		1,202				26	02/01/2008	1
313401-GD-7	FED HOME LOAN MTG CORP #160075		09/01/2006	SCHEDULED REDEMPTION		435	435	430	433		2		2		435				11	04/01/2009	1
313401-GW-5	FED HOME LOAN MTG CORP #160092		09/01/2006	SCHEDULED REDEMPTION		101	101	98	99		2		2		101				3	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		09/01/2006	SCHEDULED REDEMPTION		127	127	133	130		(3)		(3)		127				4	11/01/2009	1
313401-JD-4	FED HOME LOAN MTG CORP #170019		09/01/2006	SCHEDULED REDEMPTION		1,001	1,001	966	996		5		5		1,001				21	02/01/2008	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		09/01/2006	SCHEDULED REDEMPTION		182	182	218	201		(18)		(18)		182				7	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		07/01/2006	SCHEDULED REDEMPTION		145	145	142	144		2		2		145				5	11/01/2010	1
313401-MS-7	FED HOME LOAN MTG CORP #170088		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					11/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2006	SCHEDULED REDEMPTION		105	105	103	102		3		3		105				3	05/01/2014	1
31340M-6U-4	FED HOME LOAN MTG CORP #181783		09/01/2006	SCHEDULED REDEMPTION		427	427	341	427						427				7	12/01/2008	1
313400-ZH-2	FED HOME LOAN MTG CORP #184344		09/01/2006	SCHEDULED REDEMPTION		243	243	208	232		10		10		243				6	10/01/2010	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		09/01/2006	SCHEDULED REDEMPTION		283	283	279	280		3		3		283				7	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		09/01/2006	SCHEDULED REDEMPTION		2,053	2,053	2,038	2,045		8		8		2,053				50	12/01/2009	1
31341K-W5-3	FED HOME LOAN MTG CORP #258768		09/01/2006	SCHEDULED REDEMPTION		567	567	560	565		2		2		567				14	02/01/2013	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		09/01/2006	SCHEDULED REDEMPTION		763	763	757	754		9		9		763				19	04/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		09/01/2006	SCHEDULED REDEMPTION		528	528	524	528						528				13	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2006	SCHEDULED REDEMPTION		48	48	54	53		(5)		(5)		48				1	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2006	SCHEDULED REDEMPTION		60	60	68	67		(7)		(7)		60				1	07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		09/01/2006	SCHEDULED REDEMPTION		189	189	175	155		35		35		189				4	12/01/2018	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2006	SCHEDULED REDEMPTION		134	134	131	126		8		8		134				3	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2006	SCHEDULED REDEMPTION		276	276	271	261		15		15		276				7	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2006	SCHEDULED REDEMPTION		89,902	89,902	96,408	96,179		(6,277)		(6,277)		89,902				2,472	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		09/01/2006	Various		1,685,286	1,798,942	1,734,243	1,738,167		851		851		1,739,018		(53,732)	(53,732)	19,167	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		09/01/2006	SCHEDULED REDEMPTION		6,482	6,482	6,171	6,186		296		296		6,482				72	09/01/2035	1
312908-WD-4	FED HOME LOAN MTG CORP 1202 F		09/01/2006	SCHEDULED REDEMPTION		19,789	19,789	18,473	19,688		101		101		19,789				307	02/15/2007	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2006	SCHEDULED REDEMPTION		253,087	253,087	229,269	246,127		6,960		6,960		253,087				4,026	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2006	SCHEDULED REDEMPTION		414,492	414,492	385,532	409,178		5,314		5,314		414,492				6,986	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2006	SCHEDULED REDEMPTION		261,363	261,363	236,649	252,449		8,914		8,914		261,363				4,483	09/15/2022	1
312914-E4-2	FED HOME LOAN MTG CORP 1471 G		09/01/2006	SCHEDULED REDEMPTION		390,932	390,932	385,923	390,431		501		501		390,932				6,083	03/15/2008	1
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH		09/01/2006	SCHEDULED REDEMPTION		370,852	370,852	355,087	368,945		1,907		1,907		370,852				5,128	04/15/2008	1
312915-GS-4	FED HOME LOAN MTG CORP 1499 PH		09/01/2006	SCHEDULED REDEMPTION		425,968	425,968	415,851	425,363		605		605		425,968				6,554	01/15/2023	1
312916-RH-4	FED HOME LOAN MTG CORP 1539 PL		09/01/2006	SCHEDULED REDEMPTION		492,168	492,168	473,481	491,304		863		863		492,168				6,961	05/15/2008	1
312916-SA-8	FED HOME LOAN MTG CORP 1540 E		09/01/2006	SCHEDULED REDEMPTION		501,128	501,128	499,115	501,015		113		113		501,128				7,479	04/15/2013	1
31333T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		09/01/2006	SCHEDULED REDEMPTION		1,861,764	1,861,764	1,849,719	1,860,840		924		924		1,861,764				26,610	08/15/2008	1
31333T0-6H-2	FED HOME LOAN MTG CORP 1580 P		09/01/2006	SCHEDULED REDEMPTION		115,445	115,445	110,097	115,059		387		387		115,445				1,652	09/15/2008	1
31333T4-LD-6	FED HOME LOAN MTG CORP 1692 PJ		08/01/2006	SCHEDULED REDEMPTION		118,996	118,996	108,621	118,132		865		865		118,996				921	04/15/2023	1
31333T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2006	SCHEDULED REDEMPTION		114,522	114,522	99,278	107,312		7,210		7,210		114,522				1,821	04/15/2024	1
31333T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		09/01/2006	SCHEDULED REDEMPTION		509,560	509,560	399,515	479,185		30,375		30,375		509,560				7,751	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2006	SCHEDULED REDEMPTION		313	313	331	340		(27)		(27)		313				6	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2006	SCHEDULED REDEMPTION		1,034	1,034	1,094	1,126		(92)		(92)		1,034				17	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/08/2006	Various		7,240	7,240	7,428	7,417		(177)		(177)		7,240				108	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2006	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				1	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2006	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				1	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2006	SCHEDULED REDEMPTION		10,962	10,962	11,201	11,192		(230)		(230)		10,962				152	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2006	SCHEDULED REDEMPTION		4,835	4,835	4,941	4,938		(102)		(102)		4,835				65	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		09/01/2006	SCHEDULED REDEMPTION		731,333	731,333	757,044	750,117		(18,784)		(18,784)		731,333				9,938	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2006	SCHEDULED REDEMPTION		115,420	115,420	116,791	116,528		(1,108)		(1,108)		115,420				1,290	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		09/01/2006	SCHEDULED REDEMPTION		33,341	33,341	33,016	33,039		302		302		33,341				381	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2006	SCHEDULED REDEMPTION		3,194	3,194	3,264	3,261		(67)		(67)		3,194				43	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2006	SCHEDULED REDEMPTION		131,224	131,224	133,895	133,796		(2,572)		(2,572)		131,224				1,960	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2006	SCHEDULED REDEMPTION		7,168	7,168	7,324	7,316		(149)		(149)		7,168				73	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2006	SCHEDULED REDEMPTION		733	733	749	748		(15)		(15)		733				8	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2006	SCHEDULED REDEMPTION		4,761	4,761	4,611	4,621		140		140		4,761				40	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2006	SCHEDULED REDEMPTION		9,899	9,899	10,100	10,093		(194)		(194)		9,899				122	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2006	SCHEDULED REDEMPTION		10,523	10,523	10,757	10,748		(225)		(225)		10,523				110	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2006	SCHEDULED REDEMPTION		14,139	14,139	14,427	14,416		(277)		(277)		14,139				205	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2006	SCHEDULED REDEMPTION		4,746	4,746	4,850	4,841		(95)		(95)		4,746				64	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2006	SCHEDULED REDEMPTION		8,331	8,331	8,513	8,498		(167)		(167)		8,331				124	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2006	SCHEDULED REDEMPTION		1,501	1,501	1,533	1,531		(30)		(30)		1,501				20	09/01/2034	1
31297E-J7-2	FED HOME LOAN MTG CORP GOLD #A26586		09/01/2006	SCHEDULED REDEMPTION		443,882	443,882	460,042	456,573		(12,691)		(12,691)		443,882				5,641	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2006	SCHEDULED REDEMPTION		28,425	28,425	29,046	28,991		(565)		(565)		28,425				423	10/01/2034	1
31297F-ZP-1	FED HOME LOAN MTG CORP GOLD #A27950		09/01/2006	SCHEDULED REDEMPTION		179,018	179,018	182,598	181,940		(2,922)		(2,922)		179,018				2,324	11/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2006	SCHEDULED REDEMPTION		9,727	9,727	9,632	9,644		83		83		9,727				106	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2006	SCHEDULED REDEMPTION		3,903	3,903	3,781	3,791		112		112		3,903				40	03/01/2035	1
31297M-RB-6	FED HOME LOAN MTG CORP GOLD #A32282		09/01/2006	SCHEDULED REDEMPTION		3,507	3,507	3,554	3,548		(41)		(41)		3,507				43	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2006	SCHEDULED REDEMPTION		13,176	13,176	13,463	13,430		(255)		(255)		13,176				197	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2006	SCHEDULED REDEMPTION		3,757	3,757	3,808	3,808		(51)		(51)		3,757				46	08/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31297N-LH-7	FED HOME LOAN MTG CORP GOLD #A33028		09/01/2006	SCHEDULED REDEMPTION		11,603	11,603	11,758	11,756		(153)		(153)		11,603				145	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2006	SCHEDULED REDEMPTION		7,194	7,194	7,351	7,337		(143)		(143)		7,194				98	01/01/2035	1
31297Q-UQ-0	FED HOME LOAN MTG CORP GOLD #A35091		09/01/2006	SCHEDULED REDEMPTION		6,255	6,255	6,350	6,349		(94)		(94)		6,255				69	05/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2006	SCHEDULED REDEMPTION		36,656	36,656	37,134	37,130		(474)		(474)		36,656				502	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2006	SCHEDULED REDEMPTION		22,134	22,134	22,471	22,468		(334)		(334)		22,134				215	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2006	SCHEDULED REDEMPTION		13,889	13,889	14,074	14,072		(183)		(183)		13,889				169	08/01/2035	1
31297S-2F-1	FED HOME LOAN MTG CORP GOLD #A37074		08/01/2006	Various		907,611	967,238	920,879	923,020		1,558		1,558		924,578		(16,967)	(16,967)	9,638	09/01/2035	1
31297T-LH-4	FED HOME LOAN MTG CORP GOLD #A37528		08/01/2006	Various		1,239,066	1,321,651	1,258,304	1,261,548		1,363		1,363		1,262,911		(23,845)	(23,845)	13,275	09/01/2035	1
31297T-P9-8	FED HOME LOAN MTG CORP GOLD #A37648		08/01/2006	Various		5,617,659	5,984,719	5,927,904	5,929,012		2,069		2,069		5,931,081		(313,422)	(313,422)	60,100	09/01/2035	1
31297T-TU-7	FED HOME LOAN MTG CORP GOLD #A37763		08/01/2006	SCHEDULED REDEMPTION		1,384	1,384	1,405	1,405		(21)		(21)		1,384				13	09/01/2035	1
31297T-3A-9	FED HOME LOAN MTG CORP GOLD #A37993		08/01/2006	Various		1,468,887	1,567,995	1,492,841	1,496,311		777		777		1,497,088		(28,201)	(28,201)	15,855	10/01/2035	1
31297U-K7-4	FED HOME LOAN MTG CORP GOLD #A38418		08/01/2006	Various		1,717,157	1,832,265	1,744,446	1,748,500		1,411		1,411		1,749,911		(32,754)	(32,754)	18,520	10/01/2035	1
31297U-T7-5	FED HOME LOAN MTG CORP GOLD #A38674		08/01/2006	Various		1,701,033	1,814,127	1,727,177	1,731,288		2,053		2,053		1,733,341		(32,308)	(32,308)	18,275	10/01/2035	1
31297V-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2006	SCHEDULED REDEMPTION		2,623	2,623	2,653	2,653		(29)		(29)		2,623				36	05/01/2035	1
31297V-EV-6	FED HOME LOAN MTG CORP GOLD #A39148		08/01/2006	Various		1,179,607	1,259,462	1,199,096	1,201,952		469		469		1,202,422		(22,815)	(22,815)	12,758	10/01/2035	1
31297V-TC-2	FED HOME LOAN MTG CORP GOLD #A39547		08/01/2006	Various		869,821	928,602	884,095	886,199		414		414		886,613		(16,792)	(16,792)	9,400	11/01/2035	1
3128K0-J4-6	FED HOME LOAN MTG CORP GOLD #A40283		09/01/2006	SCHEDULED REDEMPTION		8,903	8,903	9,026	9,021		(118)		(118)		8,903				119	12/01/2035	1
3128K0-J8-7	FED HOME LOAN MTG CORP GOLD #A40287		09/01/2006	SCHEDULED REDEMPTION		3,793	3,793	3,845	3,843		(50)		(50)		3,793				51	12/01/2035	1
3128K0-MZ-3	FED HOME LOAN MTG CORP GOLD #A40376		08/08/2006	Various		1,866	1,866	1,887	1,887		(21)		(21)		1,866				17	12/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2006	SCHEDULED REDEMPTION		2,149	2,149	2,173	2,173		(24)		(24)		2,149				22	12/01/2035	1
3128K1-KV-2	FED HOME LOAN MTG CORP GOLD #A41208		09/01/2006	SCHEDULED REDEMPTION		279,616	279,616	283,461	283,278		(3,662)		(3,662)		279,616				4,079	01/01/2036	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2006	SCHEDULED REDEMPTION		320	320	324	324		(4)		(4)		320				4	01/01/2036	1
3128K1-TU-5	FED HOME LOAN MTG CORP GOLD #A41463		08/01/2006	SCHEDULED REDEMPTION		14,416	14,416	14,579	14,577		(162)		(162)		14,416				132	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2006	Various		5,161	5,161	5,231	5,230		(69)		(69)		5,161				62	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2006	Various		16,486	16,486	16,737	16,735		(249)		(249)		16,486				190	01/01/2036	1
3128K1-Z3-8	FED HOME LOAN MTG CORP GOLD #A41662		08/01/2006	SCHEDULED REDEMPTION		453	453	460	460		(7)		(7)		453				4	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2006	Various		2,227	2,227	2,260	2,260		(34)		(34)		2,227				25	01/01/2036	1
3128K1-4B-4	FED HOME LOAN MTG CORP GOLD #A41718		08/01/2006	SCHEDULED REDEMPTION		4,724	4,724	4,777	4,777		(53)		(53)		4,724				43	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2006	Various		7,912	7,912	8,026	8,025		(114)		(114)		7,912				94	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2006	Various		21,833	21,833	22,144	22,141		(308)		(308)		21,833				222	01/01/2036	1
3128K2-D7-1	FED HOME LOAN MTG CORP GOLD #A41926		08/01/2006	SCHEDULED REDEMPTION		2,325	2,325	2,359	2,359		(34)		(34)		2,325				21	01/01/2036	1
3128K2-E9-6	FED HOME LOAN MTG CORP GOLD #A41960		08/01/2006	SCHEDULED REDEMPTION		396	396	401	401		(4)		(4)		396				4	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2006	Various		19,113	19,113	19,404	19,401		(288)		(288)		19,113				217	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2006	Various		18,394	18,394	18,674	18,671		(278)		(278)		18,394				195	01/01/2036	1
3128K2-JU-4	FED HOME LOAN MTG CORP GOLD #A42075		08/08/2006	Various		2,971	2,971	3,005	3,004		(33)		(33)		2,971				27	01/01/2036	1
3128K2-JV-2	FED HOME LOAN MTG CORP GOLD #A42076		08/08/2006	Various		8,283	8,283	8,399	8,397		(114)		(114)		8,283				76	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2006	Various		6,757	6,757	6,850	6,849		(92)		(92)		6,757				66	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2006	Various		12,521	12,521	12,680	12,679		(158)		(158)		12,521				148	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2006	SCHEDULED REDEMPTION		12,657	12,657	12,822	12,820		(163)		(163)		12,657				116	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2006	Various		3,096	3,096	3,143	3,142		(47)		(47)		3,096				34	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2006	Various		7,075	7,075	7,183	7,182		(107)		(107)		7,075				92	01/01/2036	1
3128K2-PK-9	FED HOME LOAN MTG CORP GOLD #A42226		08/08/2006	Various		10,023	10,023	10,149	10,148		(125)		(125)		10,023				92	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2006	Various		1,194	1,194	1,208	1,208		(13)		(13)		1,194				13	02/01/2036	1
3128K2-PY-9	FED HOME LOAN MTG CORP GOLD #A42239		08/08/2006	Various		16,870	16,870	17,127	17,124		(254)		(254)		16,870				155	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2006	Various		2,360	2,360	2,396	2,396		(36)		(36)		2,360				27	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2006	Various		9,612	9,612	9,736	9,735		(123)		(123)		9,612				111	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2006	Various		8,277	8,277	8,374	8,373		(96)		(96)		8,277				87	02/01/2036	1
3128K2-R2-7	FED HOME LOAN MTG CORP GOLD #A42305		08/01/2006	SCHEDULED REDEMPTION		2,065	2,065	2,089	2,089		(23)		(23)		2,065				19	01/01/2036	1
3128K2-S9-1	FED HOME LOAN MTG CORP GOLD #A42344		08/08/2006	Various		7,090	7,090	7,190	7,189		(99)		(99)		7,090				65	02/01/2036	1
3128K2-VE-6	FED HOME LOAN MTG CORP GOLD #A42413		08/01/2006	SCHEDULED REDEMPTION		360	360	364	364		(4)		(4)		360				3	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2006	Various		11,503	11,503	11,650	11,648		(145)		(145)		11,503				126	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2006	SCHEDULED REDEMPTION		559	559	568	568		(8)		(8)		559				6	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2006	SCHEDULED REDEMPTION		632	632	641	641		(10)		(10)		632				6	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2006	Various		1,703	1,703	1,729	1,729		(26)		(26)		1,703				20	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2006	SCHEDULED REDEMPTION		5,081	5,081	4,930	4,931		150		150		5,081				63	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2006	SCHEDULED REDEMPTION		28,407	28,407	29,027	28,955		(548)		(548)		28,407				422	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2006	SCHEDULED REDEMPTION		2,011	2,011	2,036	2,036		(25)		(25)		2,011				25	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2006	SCHEDULED REDEMPTION		6,831	6,831	6,909	6,908		(77)		(77)		6,831				78	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2006	SCHEDULED REDEMPTION		23,882	23,882	24,193	24,190		(308)		(308)		23,882				323	08/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3128K7-XU-7	FED HOME LOAN MTG CORP GOLD #A46991		08/01/2006	Various		375,168	400,550	381,352	382,238		152		152		382,390		(7,223)	(7,223)	4,057	09/01/2035	1
3128K7-3H-9	FED HOME LOAN MTG CORP GOLD #A47100		08/01/2006	Various		928,780	991,655	944,125	946,319		352		352		946,671		(17,891)	(17,891)	10,045	09/01/2035	1
3128K7-3Y-2	FED HOME LOAN MTG CORP GOLD #A47115		08/01/2006	Various		926,589	989,247	941,833	944,043		398		398		944,441		(17,852)	(17,852)	10,017	09/01/2035	1
3128K7-4Q-8	FED HOME LOAN MTG CORP GOLD #A47131		08/01/2006	Various		852,648	910,351	866,719	868,734		335		335		869,069		(16,421)	(16,421)	9,221	10/01/2035	1
3128K7-5J-3	FED HOME LOAN MTG CORP GOLD #A47149		08/01/2006	Various		1,016,995	1,085,749	1,033,710	1,036,226		456		456		1,036,682		(19,686)	(19,686)	10,993	10/01/2035	1
3128K8-AX-4	FED HOME LOAN MTG CORP GOLD #A47222		08/01/2006	Various		480,006	511,961	487,423	488,556		544		544		489,100		(9,094)	(9,094)	5,150	10/01/2035	1
3128K8-J4-9	FED HOME LOAN MTG CORP GOLD #A47483		08/08/2006	Various		7,082	7,082	7,189	7,188		(107)		(107)		7,082				65	10/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2006	Various		4,324	4,324	4,379	4,378		(55)		(55)		4,324				52	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2006	SCHEDULED REDEMPTION		2,310	2,310	2,337	2,336		(26)		(26)		2,310				30	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2006	SCHEDULED REDEMPTION		296	296	300	300		(4)		(4)		296				4	01/01/2036	1
3128K9-AP-9	FED HOME LOAN MTG CORP GOLD #A48114		08/08/2006	Various		45,790	45,790	46,308	46,304		(514)		(514)		45,790				420	01/01/2036	1
3128K9-QJ-6	FED HOME LOAN MTG CORP GOLD #A48557		09/01/2006	SCHEDULED REDEMPTION		105,480	105,480	102,118	102,136		3,344		3,344		105,480				1,439	05/01/2036	1
3128K9-QS-6	FED HOME LOAN MTG CORP GOLD #A48565		09/01/2006	SCHEDULED REDEMPTION		96,894	96,894	93,806	93,822		3,072		3,072		96,894				1,321	05/01/2036	1
3128K9-4U-5	FED HOME LOAN MTG CORP GOLD #A48935		09/01/2006	SCHEDULED REDEMPTION		16,182	16,182	15,669	15,672		511		511		16,182				175	05/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2006	SCHEDULED REDEMPTION		398	398	383	385		12		12		398				4	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2006	SCHEDULED REDEMPTION		16,058	16,058	15,488	15,567		491		491		16,058				143	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2006	SCHEDULED REDEMPTION		561	561	541	544		17		17		561				5	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2006	SCHEDULED REDEMPTION		5,282	5,282	5,104	5,126		155		155		5,282				49	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2006	SCHEDULED REDEMPTION		2,917	2,917	2,815	2,828		89		89		2,917				26	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2006	SCHEDULED REDEMPTION		7,170	7,170	6,920	6,951		220		220		7,170				64	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2006	SCHEDULED REDEMPTION		761	761	856	853		(92)		(92)		761				13	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2006	SCHEDULED REDEMPTION		2,208	2,208	2,666	2,657		(449)		(449)		2,208				42	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2006	SCHEDULED REDEMPTION		178	178	189	190		(12)		(12)		178				4	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2006	SCHEDULED REDEMPTION		6,077	6,077	5,992	5,992		85		85		6,077				88	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2006	SCHEDULED REDEMPTION		8,148	8,148	8,235	8,231		(83)		(83)		8,148				120	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2006	SCHEDULED REDEMPTION		3,193	3,193	3,249	3,247		(53)		(53)		3,193				47	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2006	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2006	SCHEDULED REDEMPTION		269	269	271	271		(2)		(2)		269				4	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2006	SCHEDULED REDEMPTION		1,832	1,832	1,903	1,894		(62)		(62)		1,832				30	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2006	SCHEDULED REDEMPTION		915	915	941	944		(29)		(29)		915				16	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2006	SCHEDULED REDEMPTION		6,745	6,745	7,031	7,119		(374)		(374)		6,745				101	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2006	SCHEDULED REDEMPTION		584	584	576	575		8		8		584				7	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2006	SCHEDULED REDEMPTION		1,002	1,002	1,012	1,010		(8)		(8)		1,002				16	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		09/01/2006	SCHEDULED REDEMPTION		82,678	82,678	83,834	83,675		(997)		(997)		82,678				1,335	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2006	SCHEDULED REDEMPTION		289	289	297	295		(7)		(7)		289				4	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2006	SCHEDULED REDEMPTION		8,513	8,513	8,618	8,599		(86)		(86)		8,513				130	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2006	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2006	SCHEDULED REDEMPTION		5,403	5,403	5,328	5,343		60		60		5,403				78	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2006	SCHEDULED REDEMPTION		1,870	1,870	1,843	1,850		19		19		1,870				27	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2006	SCHEDULED REDEMPTION		3,171	3,171	3,205	3,196		(25)		(25)		3,171				51	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2006	SCHEDULED REDEMPTION		916	916	940	936		(21)		(21)		916				12	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2006	SCHEDULED REDEMPTION		29,654	29,654	29,993	29,986		(332)		(332)		29,654				359	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2006	SCHEDULED REDEMPTION		1,853	1,853	1,880	1,789		64		64		1,853				29	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		09/01/2006	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2006	SCHEDULED REDEMPTION		52,673	52,673	50,797	50,942		1,731		1,731		52,673				489	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2006	SCHEDULED REDEMPTION		175	175	169	169		5		5		175				2	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		09/01/2006	SCHEDULED REDEMPTION		88,047	88,047	84,910	85,480		2,567		2,567		88,047				1,206	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		09/01/2006	SCHEDULED REDEMPTION		198	198	203	203		(5)		(5)		198				3	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2006	SCHEDULED REDEMPTION		49	49	48	48		1		1		49				1	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2006	SCHEDULED REDEMPTION		367	367	341	341		25		25		367				5	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		09/01/2006	SCHEDULED REDEMPTION		1,071	1,071	1,002	1,003		67		67		1,071				15	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2006	SCHEDULED REDEMPTION		1,410	1,410	1,328	1,330		80		80		1,410				17	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2006	SCHEDULED REDEMPTION		105	105	104	104		1		1		105				2	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2006	SCHEDULED REDEMPTION		493	493	461	461		32		32		493				7	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2006	SCHEDULED REDEMPTION		393	393	367	368		25		25		393				6	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2006	SCHEDULED REDEMPTION		239	239	223	223		16		16		239				3	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2006	SCHEDULED REDEMPTION		883	883	827	828		55		55		883				13	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2006	SCHEDULED REDEMPTION		470	470	463	463		7		7		470				8	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2006	SCHEDULED REDEMPTION		465	465	459	459		6		6		465				7	06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2006	SCHEDULED REDEMPTION		27,419	27,419	25,553	25,581		1,837		1,837		27,419				386	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2006	SCHEDULED REDEMPTION		5,251	5,251	5,302	5,300		(48)		(48)		5,251				62	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2006	SCHEDULED REDEMPTION		11	11	11	11						11					07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2006	SCHEDULED REDEMPTION		13	13	12	12						13					07/01/2029	1
31293T-E6-0	FED HOME LOAN MTG CORP GOLD #C29157		09/01/2006	SCHEDULED REDEMPTION		167	167	169	169		(2)		(2)		167				3	07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2006	SCHEDULED REDEMPTION		1,161	1,161	1,172	1,172		(11)		(11)		1,161				16	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		09/01/2006	SCHEDULED REDEMPTION		13,751	13,751	13,993	13,971		(219)		(219)		13,751				240	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2006	SCHEDULED REDEMPTION		228	228	230	230		(2)		(2)		228				3	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2006	SCHEDULED REDEMPTION		264	264	270	270		(7)		(7)		264				5	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2006	SCHEDULED REDEMPTION		94	94	95	95		(1)		(1)		94				1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2006	SCHEDULED REDEMPTION		11	11	11	11						11					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2006	SCHEDULED REDEMPTION		122	122	123	123		(1)		(1)		122				2	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2006	SCHEDULED REDEMPTION		123	123	124	124		(1)		(1)		123				2	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2006	SCHEDULED REDEMPTION		34	34	32	32		1		1		34				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2006	SCHEDULED REDEMPTION		82	82	83	83		(1)		(1)		82				1	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2006	SCHEDULED REDEMPTION		14	14	13	13						14					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2006	SCHEDULED REDEMPTION		11	11	11	11						11					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2006	SCHEDULED REDEMPTION		53	53	54	54						53				1	02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2006	SCHEDULED REDEMPTION		3,322	3,322	3,171	3,134		188		188		3,322				51	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2006	SCHEDULED REDEMPTION		15	15	15	15						15					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2006	SCHEDULED REDEMPTION		104	104	108	110		(6)		(6)		104				2	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2006	SCHEDULED REDEMPTION		14	14	13	13		1		1		14					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		09/01/2006	SCHEDULED REDEMPTION		300	300	306	305		(5)		(5)		300				5	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2006	SCHEDULED REDEMPTION		11	11	11	11						11					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2006	SCHEDULED REDEMPTION		33,520	33,520	33,050	33,057		462		462		33,520				508	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2006	SCHEDULED REDEMPTION		3,767	3,767	3,927	3,981		(213)		(213)		3,767				76	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		09/01/2006	SCHEDULED REDEMPTION		6,539	6,539	6,817	6,963		(424)		(424)		6,539				147	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2006	SCHEDULED REDEMPTION		23	23	22	22		1		1		23					07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2006	SCHEDULED REDEMPTION		246	246	248	248		(2)		(2)		246				4	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2006	SCHEDULED REDEMPTION		3,580	3,580	3,776	3,771		(190)		(190)		3,580				62	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		09/01/2006	SCHEDULED REDEMPTION		340	340	334	340						340				4	12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		09/01/2006	SCHEDULED REDEMPTION		4,286	4,286	4,520	4,514		(228)		(228)		4,286				75	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		09/01/2006	SCHEDULED REDEMPTION		165	165	168	168		(3)		(3)		165				3	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2006	SCHEDULED REDEMPTION		62	62	65	67		(5)		(5)		62				1	01/01/2031	1
31298J-CN-2	FED HOME LOAN MTG CORP GOLD #C49077		09/01/2006	SCHEDULED REDEMPTION		25	25	25	25						25					03/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		09/01/2006	SCHEDULED REDEMPTION		1,125	1,125	1,098	1,100		25		25		1,125				14	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		09/01/2006	SCHEDULED REDEMPTION		1,653	1,653	1,612	1,616		37		37		1,653				22	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2006	SCHEDULED REDEMPTION		1,421	1,421	1,435	1,434		(13)		(13)		1,421				25	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8						8					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2006	SCHEDULED REDEMPTION		12	12	12	12						12					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2006	SCHEDULED REDEMPTION		118	118	120	120		(2)		(2)		118				2	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2006	SCHEDULED REDEMPTION		2,984	2,984	2,942	2,945		40		40		2,984				45	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2006	SCHEDULED REDEMPTION		4,386	4,386	4,325	4,332		55		55		4,386				70	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2006	SCHEDULED REDEMPTION		4,061	4,061	4,261	4,254		(194)		(194)		4,061				70	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2006	SCHEDULED REDEMPTION		27	27	27	27						27					07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2006	SCHEDULED REDEMPTION		89	89	88	88		1		1		89				1	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2006	SCHEDULED REDEMPTION		243	243	257	256		(13)		(13)		243				4	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2006	SCHEDULED REDEMPTION		4,169	4,169	4,243	4,240		(71)		(71)		4,169				58	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2006	SCHEDULED REDEMPTION		7,207	7,207	7,106	7,107		100		100		7,207				100	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2006	SCHEDULED REDEMPTION		779	779	768	769		10		10		779				13	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2006	SCHEDULED REDEMPTION		367	367	362	363		5		5		367				5	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2006	SCHEDULED REDEMPTION		24	24	24	24						24					09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		09/01/2006	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2006	SCHEDULED REDEMPTION		1,417	1,417	1,431	1,429		(12)		(12)		1,417				25	10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		09/01/2006	SCHEDULED REDEMPTION		85	85	90	90		(4)		(4)		85				1	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2006	SCHEDULED REDEMPTION		31	31	31	31						31					11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2006	SCHEDULED REDEMPTION		949	949	936	937		12		12		949				10	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2006	SCHEDULED REDEMPTION		476	476	469	469		7		7		476				8	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		09/01/2006	SCHEDULED REDEMPTION		86	86	85	85		1		1		86				1	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2006	SCHEDULED REDEMPTION		248	248	245	245		3		3		248				4	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2006	SCHEDULED REDEMPTION		99	99	97	98		1		1		99				2	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2006	SCHEDULED REDEMPTION		2,473	2,473	2,608	2,597		(124)		(124)		2,473				39	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2006	SCHEDULED REDEMPTION		141	141	139	140		2		2		141				2	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2006	SCHEDULED REDEMPTION		15,999	15,999	15,775	15,808		191		191		15,999				222	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2006	SCHEDULED REDEMPTION		757	757	746	748		8		8		757				11	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2006	SCHEDULED REDEMPTION		17,208	17,208	17,372	17,337		(129)		(129)		17,208				283	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2006	SCHEDULED REDEMPTION		18,984	18,984	19,166	19,127		(142)		(142)		18,984				222	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2006	SCHEDULED REDEMPTION		227	227	229	228		(2)		(2)		227				4	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2006	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2006	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2006	SCHEDULED REDEMPTION		453	453	457	456		(3)		(3)		453				7	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2006	SCHEDULED REDEMPTION		113,738	113,738	117,630	116,498		(2,760)		(2,760)		113,738				1,633	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2006	SCHEDULED REDEMPTION		63,717	63,717	64,326	64,208		(491)		(491)		63,717				746	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2006	SCHEDULED REDEMPTION		1,233	1,233	1,216	1,220		13		13		1,233				20	07/01/2032	1
31287V-MH-0	FED HOME LOAN MTG CORP GOLD #C69360		09/01/2006	SCHEDULED REDEMPTION		53	53	53	53		1		1		53				1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2006	SCHEDULED REDEMPTION		5,301	5,301	5,227	5,225		76		76		5,301				84	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		09/01/2006	SCHEDULED REDEMPTION		11,599	11,599	11,437	11,468		131		131		11,599				188	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2006	SCHEDULED REDEMPTION		17	17	16	16						17					08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		09/01/2006	SCHEDULED REDEMPTION		25	25	25	25						25					08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2006	SCHEDULED REDEMPTION		525	525	518	520		5		5		525				6	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2006	SCHEDULED REDEMPTION		28	28	28	28						28					08/01/2032	1
31287X-D2-9	FED HOME LOAN MTG CORP GOLD #C70121		09/01/2006	SCHEDULED REDEMPTION		21	21	21	21						21					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2006	SCHEDULED REDEMPTION		94	94	93	93		1		1		94				1	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2006	SCHEDULED REDEMPTION		4,800	4,800	4,928	4,912		(112)		(112)		4,800				63	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2006	SCHEDULED REDEMPTION		694	694	702	702		(8)		(8)		694				8	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2006	SCHEDULED REDEMPTION		5,380	5,380	5,523	5,500		(120)		(120)		5,380				80	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2006	SCHEDULED REDEMPTION		8,382	8,382	7,979	7,854		528		528		8,382				133	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2006	SCHEDULED REDEMPTION		92	92	96	96		(3)		(3)		92				2	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2006	SCHEDULED REDEMPTION		10,820	10,820	11,130	11,220		(400)		(400)		10,820				196	09/01/2026	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2006	SCHEDULED REDEMPTION		4,623	4,623	4,416	4,418		206		206		4,623				67	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		09/01/2006	SCHEDULED REDEMPTION		3,088	3,088	2,859	2,792		296		296		3,088				45	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2006	SCHEDULED REDEMPTION		2,780	2,780	2,581	2,533		247		247		2,780				40	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2006	SCHEDULED REDEMPTION		1,444	1,444	1,341	1,319		125		125		1,444				21	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		09/01/2006	SCHEDULED REDEMPTION		1,992	1,992	2,051	2,051		(59)		(59)		1,992				38	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		09/01/2006	SCHEDULED REDEMPTION		11,719	11,719	11,562	11,642		76		76		11,719				168	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		09/01/2006	SCHEDULED REDEMPTION		20,258	20,258	19,988	20,090		168		168		20,258				282	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		09/01/2006	SCHEDULED REDEMPTION		47,966	47,966	45,379	46,073		1,893		1,893		47,966				633	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		09/01/2006	SCHEDULED REDEMPTION		14,581	14,581	14,444	14,490		91		91		14,581				230	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		09/01/2006	SCHEDULED REDEMPTION		14,672	14,672	14,319	14,471		201		201		14,672				197	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2006	SCHEDULED REDEMPTION		39,041	39,041	37,976	38,335		706		706		39,041				561	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2006	SCHEDULED REDEMPTION		1,142	1,142	1,182	1,182		(40)		(40)		1,142				22	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2006	SCHEDULED REDEMPTION		2,113	2,113	2,187	2,178		(65)		(65)		2,113				40	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2006	SCHEDULED REDEMPTION		5,159	5,159	5,340	5,317		(158)		(158)		5,159				82	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		09/01/2006	SCHEDULED REDEMPTION		541	541	560	560		(19)		(19)		541				11	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2006	SCHEDULED REDEMPTION		6,741	6,741	6,502	6,537		204		204		6,741				59	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		09/01/2006	SCHEDULED REDEMPTION		12,418	12,418	12,115	12,197		221		221		12,418				180	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		09/01/2006	SCHEDULED REDEMPTION		13,656	13,656	13,323	13,466		190		190		13,656				198	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		09/01/2006	SCHEDULED REDEMPTION		6,446	6,446	6,159	6,281		165		165		6,446				80	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		09/01/2006	SCHEDULED REDEMPTION		5,357	5,357	5,118	5,196		161		161		5,357				57	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2006	SCHEDULED REDEMPTION		13,283	13,283	12,829	13,021		262		262		13,283				151	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2006	SCHEDULED REDEMPTION		5,208	5,208	5,066	5,111		97		97		5,208				74	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2006	SCHEDULED REDEMPTION		5,412	5,412	5,265	5,312		100		100		5,412				62	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2006	SCHEDULED REDEMPTION		80,648	80,648	80,005	80,200		448		448		80,648				1,348	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2006	SCHEDULED REDEMPTION		2,245	2,245	2,324	2,298		(52)		(52)		2,245				40	02/01/2016	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2006	SCHEDULED REDEMPTION		78,762	78,762	79,931	79,694		(932)		(932)		78,762				838	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2006	SCHEDULED REDEMPTION		387	387	404	405		(18)		(18)		387				7	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2006	SCHEDULED REDEMPTION		16,685	16,685	18,132	18,023		(1,338)		(1,338)		16,685				362	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2006	SCHEDULED REDEMPTION		10,251	10,251	10,368	10,366		(115)		(115)		10,251				187	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2006	SCHEDULED REDEMPTION		8,808	8,808	9,073	9,084		(276)		(276)		8,808				139	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2006	SCHEDULED REDEMPTION		533	533	526	526		7		7		533				8	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2006	SCHEDULED REDEMPTION		243	243	249	250		(7)		(7)		243				4	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2006	SCHEDULED REDEMPTION		37,556	37,556	37,030	37,035		522		522		37,556				537	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2006	SCHEDULED REDEMPTION		6,836	6,836	7,007	7,009		(172)		(172)		6,836				117	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2006	SCHEDULED REDEMPTION		7,475	7,475	7,884	7,872		(397)		(397)		7,475				93	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2006	SCHEDULED REDEMPTION		4,936	4,936	4,898	4,899		37		37		4,936				71	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2006	SCHEDULED REDEMPTION		680	680	686	686		(6)		(6)		680				10	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2006	SCHEDULED REDEMPTION		5,775	5,775	5,830	5,826		(51)		(51)		5,775				85	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2006	SCHEDULED REDEMPTION		12,664	12,664	12,812	12,801		(137)		(137)		12,664				191	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2006	SCHEDULED REDEMPTION		343,341	343,341	347,797	347,455		(4,113)		(4,113)		343,341				5,275	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2006	SCHEDULED REDEMPTION		29,169	29,169	30,764	30,721		(1,553)		(1,553)		29,169				449	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		09/01/2006	SCHEDULED REDEMPTION		38,342	38,342	38,932	38,920		(578)		(578)		38,342				467	12/01/2034	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2006	SCHEDULED REDEMPTION		38,089	38,089	38,521	38,516		(427)		(427)		38,089				463	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2006	SCHEDULED REDEMPTION		33,330	33,330	33,802	33,797		(467)		(467)		33,330				401	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2006	SCHEDULED REDEMPTION		14,822	14,822	15,047	15,045		(223)		(223)		14,822				182	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2006	SCHEDULED REDEMPTION		21,365	21,365	21,170	21,173		192		192		21,365				235	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2006	Various		11,280	11,280	11,408	11,407		(127)		(127)		11,280				129	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2006	Various		4,847	4,847	4,901	4,901		(54)		(54)		4,847				55	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2006	SCHEDULED REDEMPTION		95,629	95,629	85,902	89,250		6,380		6,380		95,629				1,096	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		09/01/2006	SCHEDULED REDEMPTION		246,947	246,947	244,478	244,537		2,411		2,411		246,947				3,374	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		09/01/2006	SCHEDULED REDEMPTION		230,965	230,965	228,655	228,713		2,252		2,252		230,965				3,172	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2006	SCHEDULED REDEMPTION		3,869	3,869	3,957	3,952		(83)		(83)		3,869				65	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2006	SCHEDULED REDEMPTION		13,426	13,426	13,206	13,248		179		179		13,426				178	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2006	SCHEDULED REDEMPTION		1,741	1,741	1,712	1,717		24		24		1,741				23	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2006	SCHEDULED REDEMPTION		69,483	69,483	69,494	69,492		(9)		(9)		69,483				757	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		09/01/2006	SCHEDULED REDEMPTION		15,304	15,304	15,324	15,320		(16)		(16)		15,304				224	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2006	SCHEDULED REDEMPTION		8,859	8,859	8,870	8,867		(8)		(8)		8,859				130	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		09/01/2006	SCHEDULED REDEMPTION		196,999	196,999	197,061	197,010		(10)		(10)		196,999				2,566	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2006	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		09/01/2006	SCHEDULED REDEMPTION		782	782	723	772		10		10		782				15	05/01/2009	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3		1		1		3					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		09/01/2006	SCHEDULED REDEMPTION		51	51	47	49		2		2		51				1	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2006	SCHEDULED REDEMPTION		244	244	236	241		3		3		244				5	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2006	SCHEDULED REDEMPTION		2,822	2,822	3,097	3,148		(326)		(326)		2,822				51	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		09/01/2006	SCHEDULED REDEMPTION		171	171	171	171						171				3	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2006	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					02/01/2017	1
313626-W7-4	FED NATL MTG ASSOC #079870		08/01/2006	SCHEDULED REDEMPTION		445	445	442	445						445				5	09/01/2019	1
313627-U8-2	FED NATL MTG ASSOC #080707		09/01/2006	SCHEDULED REDEMPTION		684	684	661	679		5		5		684				14	09/01/2019	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2006	SCHEDULED REDEMPTION		83	83	80	81		2		2		83				2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2006	SCHEDULED REDEMPTION		221	221	213	216		5		5		221				4	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2006	SCHEDULED REDEMPTION		137	137	132	126		11		11		137				3	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		09/01/2006	SCHEDULED REDEMPTION		106	106	103	104		2		2		106				2	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2006	SCHEDULED REDEMPTION		89,506	89,506	94,341	95,136		(5,630)		(5,630)		89,506				1,771	10/15/2021	1
313633-HH-5	FED NATL MTG ASSOC #105632		09/01/2006	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2006	SCHEDULED REDEMPTION		131	131	134	133		(2)		(2)		131				3	12/01/2018	1
31364N-B3-7	FED NATL MTG ASSOC #111758		09/01/2006	SCHEDULED REDEMPTION		15	15	15	15						15					07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		09/01/2006	SCHEDULED REDEMPTION		4,781	4,781	4,916	4,850		(69)		(69)		4,781				81	06/01/2017	1
31365C-X2-8	FED NATL MTG ASSOC #124097		09/01/2006	SCHEDULED REDEMPTION		1,690	1,690	1,730	1,690						1,690				32	01/01/2007	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2006	SCHEDULED REDEMPTION		3,488	3,488	3,451	3,444		44		44		3,488				50	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2006	SCHEDULED REDEMPTION		3,584	3,584	3,546	3,541		44		44		3,584				59	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713		09/01/2006	SCHEDULED REDEMPTION		99	99	100	99						99				2	02/01/2008	1
31366L-6G-6	FED NATL MTG ASSOC #152171		09/01/2006	SCHEDULED REDEMPTION		1,114	1,114	1,152	1,114						1,114				19	03/01/2007	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2006	SCHEDULED REDEMPTION		1,692	1,692	1,762	1,760		(68)		(68)		1,692				26	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2006	SCHEDULED REDEMPTION		2,315	2,315	2,380	2,362		(46)		(46)		2,315				39	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		09/01/2006	SCHEDULED REDEMPTION		1,898	1,898	1,884	1,891		7		7		1,898				19	10/01/2008	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371G-AG-5	FED NATL MTG ASSOC #251207		09/01/2006	SCHEDULED REDEMPTION		207	207	211	207						207				3	08/01/2007	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2006	SCHEDULED REDEMPTION		25,958	25,958	26,126	26,074		(116)		(116)		25,958				384	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2006	SCHEDULED REDEMPTION		9,096	9,096	8,806	8,824		271		271		9,096				133	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2006	SCHEDULED REDEMPTION		234	234	225	225		9		9		234				4	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2006	SCHEDULED REDEMPTION		4,693	4,693	4,543	4,553		140		140		4,693				63	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2006	SCHEDULED REDEMPTION		7,801	7,801	7,553	7,579		223		223		7,801				103	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2006	SCHEDULED REDEMPTION		3,320	3,320	3,294	3,301		18		18		3,320				44	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2006	SCHEDULED REDEMPTION		264	264	261	262		2		2		264				4	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2006	SCHEDULED REDEMPTION		5,822	5,822	5,636	5,655		167		167		5,822				79	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2006	SCHEDULED REDEMPTION		16,629	16,629	16,099	16,131		498		498		16,629				207	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2006	SCHEDULED REDEMPTION		1,693	1,693	1,706	1,691		1		1		1,693				27	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2006	SCHEDULED REDEMPTION		881	881	869	869		12		12		881				14	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2006	SCHEDULED REDEMPTION		200	200	207	208		(9)		(9)		200				3	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2006	SCHEDULED REDEMPTION		1,112	1,112	1,096	1,097		16		16		1,112				18	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2006	SCHEDULED REDEMPTION		30,968	30,968	31,277	31,194		(226)		(226)		30,968				467	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2006	SCHEDULED REDEMPTION		10,706	10,706	10,956	10,997		(291)		(291)		10,706				171	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2006	SCHEDULED REDEMPTION		1,127	1,127	1,193	1,215		(88)		(88)		1,127				22	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2006	SCHEDULED REDEMPTION		1,308	1,308	1,385	1,416		(108)		(108)		1,308				23	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2006	SCHEDULED REDEMPTION		248	248	253	251		(3)		(3)		248				4	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2006	SCHEDULED REDEMPTION		1,511	1,511	1,546	1,550		(39)		(39)		1,511				26	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2006	SCHEDULED REDEMPTION		162	162	165	164		(2)		(2)		162				3	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2006	SCHEDULED REDEMPTION		3,215	3,215	3,405	3,461		(246)		(246)		3,215				61	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2006	SCHEDULED REDEMPTION		1,506	1,506	1,532	1,521		(15)		(15)		1,506				24	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2006	SCHEDULED REDEMPTION		56	56	59	59		(3)		(3)		56				1	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2006	SCHEDULED REDEMPTION		5,978	5,978	6,094	5,979		(1)		(1)		5,978				100	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2006	SCHEDULED REDEMPTION		27,955	27,955	28,659	28,705		(750)		(750)		27,955				463	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2006	SCHEDULED REDEMPTION		583	583	606	608		(25)		(25)		583				9	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2006	SCHEDULED REDEMPTION		3,018	3,018	3,122	3,108		(90)		(90)		3,018				38	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2006	SCHEDULED REDEMPTION		11,757	11,757	11,382	11,408		349		349		11,757				150	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2006	SCHEDULED REDEMPTION		262	262	273	277		(15)		(15)		262				5	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2006	SCHEDULED REDEMPTION		32,376	32,376	32,837	32,901		(524)		(524)		32,376				493	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2006	SCHEDULED REDEMPTION		10,558	10,558	10,221	10,247		311		311		10,558				153	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2006	SCHEDULED REDEMPTION		1,405	1,405	1,360	1,364		41		41		1,405				18	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2006	SCHEDULED REDEMPTION		25,103	25,103	25,662	25,684		(581)		(581)		25,103				401	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2006	SCHEDULED REDEMPTION		8,316	8,316	8,051	8,080		236		236		8,316				114	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2006	SCHEDULED REDEMPTION		3,848	3,848	3,904	3,898		(49)		(49)		3,848				52	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2006	SCHEDULED REDEMPTION		6,880	6,880	6,661	6,692		189		189		6,880				92	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2006	SCHEDULED REDEMPTION		17,422	17,422	18,289	18,223		(801)		(801)		17,422				220	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2006	SCHEDULED REDEMPTION		2,546	2,546	2,696	2,635		(89)		(89)		2,546				54	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		09/01/2006	SCHEDULED REDEMPTION		72,405	72,405	73,976	73,710		(1,304)		(1,304)		72,405				1,151	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2006	SCHEDULED REDEMPTION		66,277	66,277	69,575	69,360		(3,083)		(3,083)		66,277				877	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2006	SCHEDULED REDEMPTION		5,964	5,964	5,775	5,807		157		157		5,964				78	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2006	SCHEDULED REDEMPTION		9,630	9,630	9,326	9,383		247		247		9,630				137	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2006	SCHEDULED REDEMPTION		5,764	5,764	5,894	5,856		(92)		(92)		5,764				89	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2006	SCHEDULED REDEMPTION		2,494	2,494	2,571	2,569		(75)		(75)		2,494				36	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2006	SCHEDULED REDEMPTION		5,344	5,344	5,173	5,214		130		130		5,344				67	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2006	SCHEDULED REDEMPTION		8,120	8,120	7,863	7,928		192		192		8,120				102	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2006	SCHEDULED REDEMPTION		10,673	10,673	10,333	10,437		236		236		10,673				137	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2006	SCHEDULED REDEMPTION		7,797	7,797	7,741	7,743		55		55		7,797				93	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2006	SCHEDULED REDEMPTION		11,226	11,226	10,869	10,991		236		236		11,226				151	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2006	SCHEDULED REDEMPTION		9,103	9,103	9,345	9,316		(213)		(213)		9,103				101	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2006	SCHEDULED REDEMPTION		2,529	2,529	2,502	2,503		26		26		2,529				40	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2006	SCHEDULED REDEMPTION		49,888	49,888	50,200	50,197		(308)		(308)		49,888				608	03/01/2033	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2006	SCHEDULED REDEMPTION		740	740	756	754		(14)		(14)		740				9	03/01/2018	1
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2006	SCHEDULED REDEMPTION		2,941	2,941	2,983	2,977		(36)		(36)		2,941				29	06/01/2018	1
31371L-CA-5	FED NATL MTG ASSOC #254865		09/01/2006	SCHEDULED REDEMPTION		4,014	4,014	4,054	4,047		(34)		(34)		4,014				40	09/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2006	SCHEDULED REDEMPTION		29,490	29,490	29,379	29,385		104		104		29,490				322	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2006	SCHEDULED REDEMPTION		21,208	21,208	21,965	21,938		(730)		(730)		21,208				308	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2006	SCHEDULED REDEMPTION		7,915	7,915	7,919	7,919		(5)		(5)		7,915				125	03/01/2034	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2006	SCHEDULED REDEMPTION		36,920	36,920	34,831	35,164		1,756		1,756		36,920				334	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2006	SCHEDULED REDEMPTION		27,813	27,813	28,558	28,529		(716)		(716)		27,813				315	05/01/2019	1
31371L-PL-7	FED NATL MTG ASSOC #255227		09/01/2006	SCHEDULED REDEMPTION		1,771	1,771	1,797	1,794		(23)		(23)		1,771				17	05/01/2019	1
31371L-PP-8	FED NATL MTG ASSOC #255230		09/01/2006	SCHEDULED REDEMPTION		14,619	14,619	14,058	14,126		493		493		14,619				157	06/01/2034	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2006	SCHEDULED REDEMPTION		14,662	14,662	15,092	15,079		(416)		(416)		14,662				173	02/01/2035	1
31371L-2Q-1	FED NATL MTG ASSOC #255583		09/01/2006	SCHEDULED REDEMPTION		3,494	3,494	3,611	3,600		(106)		(106)		3,494				44	12/01/2019	1
31371L-5P-0	FED NATL MTG ASSOC #255654		09/01/2006	SCHEDULED REDEMPTION		5,775	5,775	5,377	5,387		388		388		5,775				63	02/01/2035	1
31371L-6A-2	FED NATL MTG ASSOC #255665		09/01/2006	SCHEDULED REDEMPTION		66,430	66,430	66,962	66,954		(524)		(524)		66,430				656	04/01/2020	1
31371L-6E-4	FED NATL MTG ASSOC #255669		09/01/2006	SCHEDULED REDEMPTION		203,124	203,124	184,798	15,485		18,296		18,296		203,124				1,577	02/01/2035	1
31371M-AC-1	FED NATL MTG ASSOC #255703		09/01/2006	SCHEDULED REDEMPTION		3,975	3,975	3,700	3,707		267		267		3,975				34	03/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2006	SCHEDULED REDEMPTION		16,617	16,617	17,138	17,127		(510)		(510)		16,617				237	04/01/2035	1
31371M-DJ-3	FED NATL MTG ASSOC #255805		09/01/2006	SCHEDULED REDEMPTION		12,484	12,484	12,611	12,609		(125)		(125)		12,484				123	08/01/2020	1
31371M-DS-3	FED NATL MTG ASSOC #255813		03/09/2006	CHASE SECURITIES		438	457	451	451						451		(13)	(13)	1	07/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2006	SCHEDULED REDEMPTION		1,546	1,546	1,587	1,586		(40)		(40)		1,546				17	10/01/2020	1
31371M-GF-8	FED NATL MTG ASSOC #255898		08/04/2006	GOLDMAN, SACHS & CO.		247,685	260,314	254,487	253,373		1,114		1,114		254,487		(6,802)	(6,802)		10/01/2035	1
31371M-LA-3	FED NATL MTG ASSOC #256021		08/04/2006	GOLDMAN, SACHS & CO.		522,607	549,255	538,582	538,558		24		24		538,582		(15,975)	(15,975)		12/01/2035	1
31371M-LM-7	FED NATL MTG ASSOC #256032		09/01/2006	SCHEDULED REDEMPTION		3,744	3,744	3,400			345		345		3,744				28	11/01/2035	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2006	SCHEDULED REDEMPTION		61,552	61,552	62,932			(1,380)		(1,380)		61,552				718	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2006	SCHEDULED REDEMPTION		284,344	284,344	280,078	280,236		4,107		4,107		284,344				3,378	02/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		09/01/2006	SCHEDULED REDEMPTION		14,702	14,702	14,096			606		606		14,702				123	05/01/2021	1
31371M-T2-3	FED NATL MTG ASSOC #256269		09/01/2006	SCHEDULED REDEMPTION		4,093	4,093	3,912			182		182		4,093				38	06/01/2036	1
31371M-T9-8	FED NATL MTG ASSOC #256276		08/14/2006	Various		1,241,792	1,279,301	1,226,580			666		666		1,227,246		14,546	14,546	8,161	06/01/2021	1
31371M-UX-3	FED NATL MTG ASSOC #256298		08/01/2006	Various		192,169	205,092	190,800			109		109		190,909		1,260	1,260	1,224	05/01/2036	1
31371M-XR-3	FED NATL MTG ASSOC #256388		08/04/2006	Various		1,522,724	1,606,991	1,553,922	1,149,354		281		281		1,554,168		(31,444)	(31,444)	2,596	07/01/2036	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		09/01/2006	SCHEDULED REDEMPTION		26,463	26,463	27,780	27,276		(813)		(813)		26,463				352	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		09/01/2006	SCHEDULED REDEMPTION		4,077	4,077	4,280	4,214		(138)		(138)		4,077				54	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2006	SCHEDULED REDEMPTION		313	313	319	321		(8)		(8)		313				6	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2006	SCHEDULED REDEMPTION		172	172	175	176		(5)		(5)		172				3	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		09/01/2006	SCHEDULED REDEMPTION		340,373	340,373	349,852	346,662		(6,289)		(6,289)		340,373				4,111	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		09/01/2006	SCHEDULED REDEMPTION		5,431	5,431	5,390	5,410		21		21		5,431				72	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		09/01/2006	SCHEDULED REDEMPTION		16,544	16,544	16,470	16,503		41		41		16,544				261	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		09/01/2006	SCHEDULED REDEMPTION		12,378	12,378	12,597	12,443		(66)		(66)		12,378				205	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2006	SCHEDULED REDEMPTION		6,292	6,292	6,404	6,410		(118)		(118)		6,292				94	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2006	SCHEDULED REDEMPTION		87	87	85	85		2		2		87				1	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		09/01/2006	SCHEDULED REDEMPTION		77	77	82	81		(4)		(4)		77				1	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2006	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				2	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2006	SCHEDULED REDEMPTION		596	596	632	626		(30)		(30)		596				9	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		09/01/2006	SCHEDULED REDEMPTION		5,021	5,021	5,270	5,224		(204)		(204)		5,021				66	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2006	SCHEDULED REDEMPTION		1,026	1,026	1,011	1,008		18		18		1,026				16	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2006	SCHEDULED REDEMPTION		2,746	2,746	2,725	2,731		15		15		2,746				36	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2006	SCHEDULED REDEMPTION		1,409	1,409	1,435	1,440		(30)		(30)		1,409				22	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2006	SCHEDULED REDEMPTION		1,870	1,870	1,885	1,884		(14)		(14)		1,870				31	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2006	SCHEDULED REDEMPTION		247	247	253	254		(7)		(7)		247				4	07/01/2029	1
31374T-WJ-1	FED NATL MTG ASSOC #323865		09/01/2006	SCHEDULED REDEMPTION		2,097	2,097	2,172	2,168		(71)		(71)		2,097				29	07/01/2029	1
31375E-U9-0	FED NATL MTG ASSOC #332808		09/01/2006	SCHEDULED REDEMPTION		18,316	18,316	18,840	18,406		(90)		(90)		18,316				307	05/01/2009	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2006	SCHEDULED REDEMPTION		2,788	2,788	2,591	2,626		162		162		2,788				37	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		09/01/2006	SCHEDULED REDEMPTION		673	673	625	635		38		38		673				9	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		09/01/2006	SCHEDULED REDEMPTION		105,775	105,775	111,039	109,512		(3,737)		(3,737)		105,775				1,406	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		09/01/2006	SCHEDULED REDEMPTION		32,971	32,971	34,010	33,383		(412)		(412)		32,971				579	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2006	SCHEDULED REDEMPTION		35,737	35,737	37,516	37,389		(1,652)		(1,652)		35,737				508	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2006	SCHEDULED REDEMPTION		20,974	20,974	20,110			864		864		20,974				175	06/01/2020	1
31376K-SQ-0	FED NATL MTG ASSOC #357927		09/01/2006	SCHEDULED REDEMPTION		2,866	2,866	2,899	2,898		(32)		(32)		2,866				32	07/01/2020	1
31376K-T3-0	FED NATL MTG ASSOC #357970		09/11/2006	Various		5,174,043	5,393,567	5,126,417	5,130,941		10,780		10,780		5,141,721		32,322	32,322	75,757	08/01/2035	1
31376K-T5-5	FED NATL MTG ASSOC #357972		09/01/2006	SCHEDULED REDEMPTION		569	569	517			52		52		569				4	08/01/2035	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2006	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2006	SCHEDULED REDEMPTION		6,333	6,333	6,284	6,295		38		38		6,333				79	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		09/01/2006	SCHEDULED REDEMPTION		1,362	1,362	1,309	1,309		53		53		1,362				18	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		09/01/2006	SCHEDULED REDEMPTION		493	493	484	485		8		8		493				7	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2006	SCHEDULED REDEMPTION		903	903	905	912		(9)		(9)		903				15	02/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2006	SCHEDULED REDEMPTION		1,047	1,047	1,052	1,050		(4)		(4)		1,047				15	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2006	SCHEDULED REDEMPTION		217	217	226	225		(9)		(9)		217				3	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		09/01/2006	SCHEDULED REDEMPTION		1,698	1,698	1,725	1,721		(23)		(23)		1,698				21	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2006	SCHEDULED REDEMPTION		4,772	4,772	4,798	4,790		(19)		(19)		4,772				61	04/01/2013	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2006	SCHEDULED REDEMPTION		106,341	106,341	98,815	101,420		4,921		4,921		106,341				1,297	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2006	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2006	SCHEDULED REDEMPTION		1,842	1,842	1,896	1,888		(46)		(46)		1,842				31	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2006	SCHEDULED REDEMPTION		5,492	5,492	5,525	5,514		(22)		(22)		5,492				80	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2006	SCHEDULED REDEMPTION		2,028	2,028	2,039	2,035		(7)		(7)		2,028				29	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2006	SCHEDULED REDEMPTION		1,059	1,059	1,066	1,063		(4)		(4)		1,059				15	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2006	SCHEDULED REDEMPTION		5,127	5,127	5,087	5,100		27		27		5,127				73	07/01/2013	1
31380A-VM-1	FED NATL MTG ASSOC #434520		09/01/2006	SCHEDULED REDEMPTION		1,509	1,509	1,518	1,513		(4)		(4)		1,509				22	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2006	SCHEDULED REDEMPTION		112	112	117	117		(5)		(5)		112				2	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		09/01/2006	SCHEDULED REDEMPTION		4,414	4,414	4,440	4,432		(17)		(17)		4,414				63	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2006	SCHEDULED REDEMPTION		623	623	649	648		(25)		(25)		623				10	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2006	SCHEDULED REDEMPTION		2,839	2,839	2,856	2,849		(10)		(10)		2,839				41	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		09/01/2006	SCHEDULED REDEMPTION		960	960	965	964		(4)		(4)		960				14	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2006	SCHEDULED REDEMPTION		9,569	9,569	9,264	9,283		286		286		9,569				129	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2006	SCHEDULED REDEMPTION		382	382	370	371		12		12		382				6	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		09/01/2006	SCHEDULED REDEMPTION		1,050	1,050	1,063	1,060		(10)		(10)		1,050				15	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		09/01/2006	SCHEDULED REDEMPTION		358	358	363	361		(3)		(3)		358				5	10/01/2028	1
31380L-B5-6	FED NATL MTG ASSOC #442960		09/01/2006	SCHEDULED REDEMPTION		523	523	530	528		(5)		(5)		523				7	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2006	SCHEDULED REDEMPTION		655	655	654	654		1		1		655				10	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2006	SCHEDULED REDEMPTION		8,614	8,614	8,660	8,653		(39)		(39)		8,614				135	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2006	SCHEDULED REDEMPTION		2,698	2,698	2,733	2,728		(30)		(30)		2,698				31	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2006	SCHEDULED REDEMPTION		248	248	249	249		(1)		(1)		248				4	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2006	SCHEDULED REDEMPTION		190	190	182	183		7		7		190				3	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2006	SCHEDULED REDEMPTION		2,944	2,944	2,922	2,928		16		16		2,944				37	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2006	SCHEDULED REDEMPTION		468	468	492	494		(26)		(26)		468				7	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2006	SCHEDULED REDEMPTION		5,908	5,908	5,939	5,935		(27)		(27)		5,908				95	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		09/01/2006	SCHEDULED REDEMPTION		3,330	3,330	3,295	3,282		48		48		3,330				58	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2006	SCHEDULED REDEMPTION		4,294	4,294	4,021	4,121		173		173		4,294				49	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2006	SCHEDULED REDEMPTION		1,142	1,142	1,199	1,193		(51)		(51)		1,142				15	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2006	SCHEDULED REDEMPTION		56,318	56,318	57,479	57,119		(801)		(801)		56,318				972	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2006	SCHEDULED REDEMPTION		432	432	454	453		(21)		(21)		432				6	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2006	SCHEDULED REDEMPTION		69	69	69	69						69				1	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		09/01/2006	SCHEDULED REDEMPTION		714	714	708	710		4		4		714				10	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2006	SCHEDULED REDEMPTION		1,441	1,441	1,449	1,449		(8)		(8)		1,441				21	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2006	SCHEDULED REDEMPTION		312	312	312	312						312				5	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2006	SCHEDULED REDEMPTION		18,303	18,303	18,956	18,925		(623)		(623)		18,303				295	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2006	SCHEDULED REDEMPTION		554	554	577	577		(23)		(23)		554				8	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2006	SCHEDULED REDEMPTION		2,990	2,990	2,992	2,992		(2)		(2)		2,990				48	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2006	SCHEDULED REDEMPTION		4,427	4,427	4,146	4,244		183		183		4,427				57	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2006	SCHEDULED REDEMPTION		1,184	1,184	1,136	1,136		48		48		1,184				19	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2006	SCHEDULED REDEMPTION		102	102	108	107		(5)		(5)		102				2	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2006	SCHEDULED REDEMPTION		1,186	1,186	1,168	1,168		18		18		1,186				18	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2006	SCHEDULED REDEMPTION		80	80	79	79		1		1		80				1	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2006	SCHEDULED REDEMPTION		927	927	892	892		35		35		927				15	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2006	SCHEDULED REDEMPTION		75	75	72	73		2		2		75				1	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2006	SCHEDULED REDEMPTION		9,868	9,868	10,177	10,169		(301)		(301)		9,868				145	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2006	SCHEDULED REDEMPTION		24	24	24	24		1		1		24					08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2006	SCHEDULED REDEMPTION		204	204	196	196		8		8		204				3	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2006	SCHEDULED REDEMPTION		166	166	165	165		1		1		166				2	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2006	SCHEDULED REDEMPTION		386	386	383	384		2		2		386				5	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2006	SCHEDULED REDEMPTION		624	624	619	620		4		4		624				8	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2006	SCHEDULED REDEMPTION		447	447	444	445		3		3		447				5	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2006	SCHEDULED REDEMPTION		316	316	312	312		3		3		316				5	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2006	SCHEDULED REDEMPTION		35	35	34	34						35				1	06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383F-XZ-6	FED NATL MTG ASSOC #502096		09/01/2006	SCHEDULED REDEMPTION		275	275	273	274		2		2		275				4	08/01/2014	1
31383F-ZS-0	FED NATL MTG ASSOC #502153		09/01/2006	SCHEDULED REDEMPTION		15	15	15	15						15					11/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2006	SCHEDULED REDEMPTION		218	218	211	211		7		7		218				3	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2006	SCHEDULED REDEMPTION		49	49	47	47		2		2		49				1	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2006	SCHEDULED REDEMPTION		352	352	340	340		12		12		352				6	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2006	SCHEDULED REDEMPTION		621	621	613	615		6		6		621				11	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2006	SCHEDULED REDEMPTION		744	744	715	716		29		29		744				12	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		09/01/2006	SCHEDULED REDEMPTION		62	62	60	60		2		2		62				1	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2006	SCHEDULED REDEMPTION		190	190	188	188		2		2		190				3	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2006	SCHEDULED REDEMPTION		2,297	2,297	2,279	2,283		14		14		2,297				31	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2006	SCHEDULED REDEMPTION		2,350	2,350	2,330	2,337		13		13		2,350				31	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2006	SCHEDULED REDEMPTION		19	19	19	19						19					07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2006	SCHEDULED REDEMPTION		110	110	109	109		1		1		110				2	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2006	SCHEDULED REDEMPTION		495	495	491	492		3		3		495				7	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2006	SCHEDULED REDEMPTION		3,491	3,491	3,462	3,470		21		21		3,491				46	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2006	SCHEDULED REDEMPTION		2,847	2,847	2,823	2,829		18		18		2,847				42	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2006	SCHEDULED REDEMPTION		144	144	139	139		5		5		144				2	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2006	SCHEDULED REDEMPTION		441	441	426	426		15		15		441				7	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2006	SCHEDULED REDEMPTION		6,983	6,983	6,735	6,737		246		246		6,983				122	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2006	SCHEDULED REDEMPTION		767	767	794	792		(24)		(24)		767				10	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2006	SCHEDULED REDEMPTION		891	891	899	897		(6)		(6)		891				16	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2006	SCHEDULED REDEMPTION		39	39	38	38						39				1	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2006	SCHEDULED REDEMPTION		31	31	30	30		1		1		31					10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		09/01/2006	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2006	SCHEDULED REDEMPTION		269	269	259	260		10		10		269				5	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2006	SCHEDULED REDEMPTION		370	370	355	355		15		15		370				5	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		09/01/2006	SCHEDULED REDEMPTION		47	47	46	46		2		2		47				1	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2006	SCHEDULED REDEMPTION		3,853	3,853	3,841	3,853						3,853				48	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		09/01/2006	SCHEDULED REDEMPTION		1,588	1,588	1,616	1,609		(21)		(21)		1,588				20	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2006	SCHEDULED REDEMPTION		197	197	195	195		2		2		197				3	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2006	SCHEDULED REDEMPTION		18	18	17	17		1		1		18					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2006	SCHEDULED REDEMPTION		82	82	84	82						82				1	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2006	SCHEDULED REDEMPTION		40	40	41	40						40				1	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2006	SCHEDULED REDEMPTION		1,370	1,370	1,352	1,350		19		19		1,370				26	11/01/2029	1
31384E-L8-1	FED NATL MTG ASSOC #521551		09/01/2006	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2006	SCHEDULED REDEMPTION		935	935	960	959		(23)		(23)		935				12	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2006	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				1	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		09/01/2006	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				1	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2006	SCHEDULED REDEMPTION		346	346	348	348		(2)		(2)		346				6	01/01/2030	1
31384K-S6-4	FED NATL MTG ASSOC #526241		09/01/2006	SCHEDULED REDEMPTION		165	165	168	164		1		1		165				3	12/01/2029	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2006	SCHEDULED REDEMPTION		7	7	7	8						7					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2006	SCHEDULED REDEMPTION		986	986	995	994		(7)		(7)		986				18	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2006	SCHEDULED REDEMPTION		307	307	305	305		2		2		307				4	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2006	SCHEDULED REDEMPTION		1,488	1,488	1,498	1,498		(9)		(9)		1,488				26	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2006	SCHEDULED REDEMPTION		297	297	298	298		(2)		(2)		297				5	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2006	SCHEDULED REDEMPTION		49	49	48	48		1		1		49				1	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2006	SCHEDULED REDEMPTION		3,028	3,028	3,056	3,056		(28)		(28)		3,028				59	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		09/01/2006	SCHEDULED REDEMPTION		1	1	2	2						1					03/01/2030	1
31384P-JZ-9	FED NATL MTG ASSOC #529580		09/01/2006	SCHEDULED REDEMPTION		351	351	354	351						351				6	04/01/2015	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2006	SCHEDULED REDEMPTION		18	18	18	18						18					03/01/2015	1
31384Q-RH-8	FED NATL MTG ASSOC #530688		09/01/2006	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2030	1
31384R-AX-9	FED NATL MTG ASSOC #531122		09/01/2006	SCHEDULED REDEMPTION		27	27	28	27						27					02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2006	SCHEDULED REDEMPTION		766	766	786	785		(20)		(20)		766				12	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2006	SCHEDULED REDEMPTION		144	144	145	144						144				2	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2006	SCHEDULED REDEMPTION		267	267	273	266		1		1		267				4	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2006	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2006	SCHEDULED REDEMPTION		27	27	27	27						27					07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2006	SCHEDULED REDEMPTION		3,147	3,147	3,201	3,170		(22)		(22)		3,147				49	04/01/2016	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384T-AS-6	FED NATL MTG ASSOC #532917		09/01/2006	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	04/01/2030	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2006	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		09/01/2006	SCHEDULED REDEMPTION		370	370	359	362		9		9		370				6	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2006	SCHEDULED REDEMPTION		255	255	257	255						255				4	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2006	SCHEDULED REDEMPTION		55	55	56	55						55				1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2006	SCHEDULED REDEMPTION		348	348	355	348						348				6	04/01/2015	1
31384U-B6-0	FED NATL MTG ASSOC #533861		09/01/2006	SCHEDULED REDEMPTION		37	37	37	37						37				1	03/01/2030	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2006	SCHEDULED REDEMPTION		648	648	654	653		(5)		(5)		648				11	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		09/01/2006	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2006	SCHEDULED REDEMPTION		1,264	1,264	1,317	1,314		(50)		(50)		1,264				19	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2006	SCHEDULED REDEMPTION		76	76	79	79		(3)		(3)		76				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2006	SCHEDULED REDEMPTION		2,220	2,220	2,305	2,317		(98)		(98)		2,220				38	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2006	SCHEDULED REDEMPTION		3,285	3,285	3,411	3,422		(137)		(137)		3,285				60	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2006	SCHEDULED REDEMPTION		2,075	2,075	2,155	2,165		(90)		(90)		2,075				35	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2006	SCHEDULED REDEMPTION		735	735	778	782		(48)		(48)		735				13	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2006	SCHEDULED REDEMPTION		2,317	2,317	2,292	2,292		25		25		2,317				32	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2006	SCHEDULED REDEMPTION		1,211	1,211	1,257	1,283		(72)		(72)		1,211				22	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2006	SCHEDULED REDEMPTION		1,553	1,553	1,645	1,641		(88)		(88)		1,553				28	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2006	SCHEDULED REDEMPTION		625	625	636	631		(6)		(6)		625				9	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2006	SCHEDULED REDEMPTION		42,752	42,752	43,495	43,188		(436)		(436)		42,752				647	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2006	SCHEDULED REDEMPTION		1,882	1,882	1,931	1,933		(52)		(52)		1,882				29	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2006	SCHEDULED REDEMPTION		2,458	2,458	2,560	2,552		(94)		(94)		2,458				36	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2006	SCHEDULED REDEMPTION		2,075	2,075	2,104	2,103		(28)		(28)		2,075				32	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2006	SCHEDULED REDEMPTION		6,691	6,691	6,787	6,823		(131)		(131)		6,691				102	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2006	SCHEDULED REDEMPTION		10,559	10,559	10,727	10,675		(116)		(116)		10,559				150	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2006	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2006	SCHEDULED REDEMPTION		1,600	1,600	1,596	1,596		4		4		1,600				22	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2006	SCHEDULED REDEMPTION		4,174	4,174	4,385	4,386		(213)		(213)		4,174				59	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2006	SCHEDULED REDEMPTION		4,436	4,436	4,607	4,672		(236)		(236)		4,436				89	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2006	SCHEDULED REDEMPTION		608	608	631	640		(32)		(32)		608				12	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2006	SCHEDULED REDEMPTION		140	140	141	141		(1)		(1)		140				2	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2006	SCHEDULED REDEMPTION		482	482	491	482						482				8	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2006	SCHEDULED REDEMPTION		58	58	60	61		(4)		(4)		58				1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2006	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2006	SCHEDULED REDEMPTION		1,112	1,112	1,139	1,139		(28)		(28)		1,112				19	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2006	SCHEDULED REDEMPTION		4,428	4,428	4,598	4,674		(246)		(246)		4,428				88	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2006	SCHEDULED REDEMPTION		343	343	346	345		(2)		(2)		343				6	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2006	SCHEDULED REDEMPTION		84	84	87	88		(4)		(4)		84				2	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		09/01/2006	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		09/01/2006	SCHEDULED REDEMPTION		3,036	3,036	3,115	3,118		(82)		(82)		3,036				33	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2006	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2006	SCHEDULED REDEMPTION		3,143	3,143	3,204	3,144		(1)		(1)		3,143				58	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		09/01/2006	SCHEDULED REDEMPTION		509	509	529	549		(40)		(40)		509				9	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2006	SCHEDULED REDEMPTION		141	141	146	149		(8)		(8)		141				3	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2006	SCHEDULED REDEMPTION		22,506	22,506	23,626	23,532		(1,026)		(1,026)		22,506				279	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2006	SCHEDULED REDEMPTION		3,336	3,336	3,502	3,490		(154)		(154)		3,336				39	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2006	SCHEDULED REDEMPTION		1,041	1,041	1,061	1,041						1,041				17	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2006	SCHEDULED REDEMPTION		703	703	717	703						703				12	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2006	SCHEDULED REDEMPTION		183	183	190	196		(13)		(13)		183				3	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		09/01/2006	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		09/01/2006	SCHEDULED REDEMPTION		740	740	754	740						740				12	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		09/01/2006	SCHEDULED REDEMPTION		48	48	50	51		(2)		(2)		48				1	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2006	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2006	SCHEDULED REDEMPTION		250	250	264	264		(14)		(14)		250				5	06/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385F-MZ-6	FED NATL MTG ASSOC #543176		09/01/2006	SCHEDULED REDEMPTION		57	57	60	62		(4)		(4)		57				1	07/01/2030	1
31385F-PH-3	FED NATL MTG ASSOC #543224		09/01/2006	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				1	08/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2006	SCHEDULED REDEMPTION		6,354	6,354	6,477	6,356		(2)		(2)		6,354				83	07/01/2015	1
31385F-6Y-7	FED NATL MTG ASSOC #543687		09/01/2006	SCHEDULED REDEMPTION		211	211	213	213		(2)		(2)		211				4	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2006	SCHEDULED REDEMPTION		6	6	6	7						6					07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		09/01/2006	SCHEDULED REDEMPTION		47,586	47,586	50,396	50,496		(2,911)		(2,911)		47,586				1,010	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		09/01/2006	SCHEDULED REDEMPTION		149	149	155	161		(12)		(12)		149				3	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2006	SCHEDULED REDEMPTION		5,123	5,123	5,223	5,125		(1)		(1)		5,123				71	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2006	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					07/01/2030	1
31385G-2G-8	FED NATL MTG ASSOC #544475		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					08/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		09/01/2006	SCHEDULED REDEMPTION		2,090	2,090	2,170	2,132		(42)		(42)		2,090				30	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2006	SCHEDULED REDEMPTION		4,643	4,643	4,760	4,759		(116)		(116)		4,643				79	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2006	SCHEDULED REDEMPTION		1,824	1,824	1,850	1,849		(25)		(25)		1,824				33	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2006	SCHEDULED REDEMPTION		4,589	4,589	4,774	4,753		(164)		(164)		4,589				64	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2006	SCHEDULED REDEMPTION		609	609	624	621		(12)		(12)		609				9	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		09/01/2006	SCHEDULED REDEMPTION		167,771	167,771	171,753	171,302		(3,532)		(3,532)		167,771				2,555	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2006	SCHEDULED REDEMPTION		64,298	64,298	67,301	67,070		(2,772)		(2,772)		64,298				868	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2006	SCHEDULED REDEMPTION		9,267	9,267	9,508	9,497		(229)		(229)		9,267				141	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2006	SCHEDULED REDEMPTION		2,767	2,767	2,823	2,822		(55)		(55)		2,767				40	07/01/2032	1
31385J-LC-0	FED NATL MTG ASSOC #545823		09/01/2006	SCHEDULED REDEMPTION		327	327	332	331		(5)		(5)		327				4	08/01/2017	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2006	SCHEDULED REDEMPTION		405	405	420	418		(13)		(13)		405				5	09/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2006	SCHEDULED REDEMPTION		126	126	131	131		(4)		(4)		126				2	07/01/2032	1
31385J-NQ-7	FED NATL MTG ASSOC #545899		09/01/2006	SCHEDULED REDEMPTION		1,489	1,489	1,519	1,516		(27)		(27)		1,489				19	09/01/2017	1
31385J-SH-2	FED NATL MTG ASSOC #546020		09/01/2006	SCHEDULED REDEMPTION																08/01/2030	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2006	SCHEDULED REDEMPTION		32	32	33	33		(2)		(2)		32				1	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2006	SCHEDULED REDEMPTION		792	792	805	803		(11)		(11)		792				10	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2006	SCHEDULED REDEMPTION		298	298	303	300		(2)		(2)		298				5	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2006	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2006	SCHEDULED REDEMPTION		136	136	141	144		(7)		(7)		136				2	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2006	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2006	SCHEDULED REDEMPTION		4,564	4,564	4,652	4,565		(1)		(1)		4,564				83	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2006	SCHEDULED REDEMPTION		6	6	6	7						6					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2006	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2006	SCHEDULED REDEMPTION		101	101	105	108		(7)		(7)		101				2	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2006	SCHEDULED REDEMPTION		40	40	42	43		(3)		(3)		40				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2006	SCHEDULED REDEMPTION		7	7	7	7						7					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2006	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2006	SCHEDULED REDEMPTION		1,663	1,663	1,708	1,710		(47)		(47)		1,663				21	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2006	SCHEDULED REDEMPTION		386	386	405	407		(21)		(21)		386				6	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		09/01/2006	SCHEDULED REDEMPTION		98	98	100	99		(1)		(1)		98				2	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		09/01/2006	SCHEDULED REDEMPTION		113	113	118	121		(8)		(8)		113				2	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2006	SCHEDULED REDEMPTION		3,510	3,510	3,717	3,695		(186)		(186)		3,510				74	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2006	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10						9					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2006	SCHEDULED REDEMPTION		254	254	263	263		(9)		(9)		254				4	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2006	SCHEDULED REDEMPTION		2,041	2,041	2,080	2,041		(1)		(1)		2,041				34	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2006	SCHEDULED REDEMPTION		5,322	5,322	5,527	5,693		(371)		(371)		5,322				106	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2006	SCHEDULED REDEMPTION		195	195	202	206		(11)		(11)		195				3	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2006	SCHEDULED REDEMPTION		585	585	595	591		(6)		(6)		585				9	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2006	SCHEDULED REDEMPTION		119	119	121	119						119				2	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2006	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2006	SCHEDULED REDEMPTION		2,628	2,628	2,729	2,791		(163)		(163)		2,628				36	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2006	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2006	SCHEDULED REDEMPTION		1,235	1,235	1,286	1,284		(49)		(49)		1,235				16	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					11/01/2030	1
31385W-S9-1	FED NATL MTG ASSOC #555044		09/01/2006	SCHEDULED REDEMPTION		348,832	348,832	356,041	355,558		(6,726)		(6,726)		348,832				4,329	11/01/2017	1
31385W-UQ-0	FED NATL MTG ASSOC #555091		09/01/2006	SCHEDULED REDEMPTION		206,479	206,479	212,734	212,316		(5,837)		(5,837)		206,479				2,508	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2006	SCHEDULED REDEMPTION		61,604	61,604	64,642	64,435		(2,831)		(2,831)		61,604				811	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2006	SCHEDULED REDEMPTION		61,587	61,587	64,652	64,444		(2,857)		(2,857)		61,587				829	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2006	SCHEDULED REDEMPTION		13,680	13,680	14,360	14,316		(636)		(636)		13,680				178	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2006	SCHEDULED REDEMPTION		3,274	3,274	3,405	3,397		(123)		(123)		3,274				45	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2006	SCHEDULED REDEMPTION		28,090	28,090	28,894	28,865		(775)		(775)		28,090				401	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2006	SCHEDULED REDEMPTION		686	686	684	685		1		1		686				10	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2006	SCHEDULED REDEMPTION		2,916	2,916	2,918	2,918		(2)		(2)		2,916				32	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2006	SCHEDULED REDEMPTION		129	129	128	129		1		1		129				2	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2006	SCHEDULED REDEMPTION		6,527	6,527	6,640	6,583		(55)		(55)		6,527				112	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2006	SCHEDULED REDEMPTION		96	96	100	102		(6)		(6)		96				2	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2006	SCHEDULED REDEMPTION		89	89	91	89						89				2	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		09/01/2006	SCHEDULED REDEMPTION		210	210	208	206		3		3		210				3	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2006	SCHEDULED REDEMPTION		75	75	77	76		(1)		(1)		75				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2006	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2006	SCHEDULED REDEMPTION		761	761	781	782		(21)		(21)		761				12	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2006	SCHEDULED REDEMPTION		3,964	3,964	4,040	3,964		(1)		(1)		3,964				66	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2006	SCHEDULED REDEMPTION		13,275	13,275	13,532	13,278		(3)		(3)		13,275				221	12/01/2015	1
31386C-T4-4	FED NATL MTG ASSOC #559571		09/01/2006	SCHEDULED REDEMPTION		2,909	2,909	3,021	3,048		(139)		(139)		2,909				58	12/01/2030	1
31386C-6A-5	FED NATL MTG ASSOC #559865		09/01/2006	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2006	SCHEDULED REDEMPTION		998	998	1,024	1,024		(26)		(26)		998				16	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		09/01/2006	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2006	SCHEDULED REDEMPTION		60	60	58	58		2		2		60				1	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2006	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2006	SCHEDULED REDEMPTION		4,973	4,973	5,094	5,084		(111)		(111)		4,973				93	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2006	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2006	SCHEDULED REDEMPTION		18,379	18,379	18,735	18,384		(5)		(5)		18,379				245	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2006	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2006	SCHEDULED REDEMPTION		1,512	1,512	1,570	1,591		(79)		(79)		1,512				16	01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2006	SCHEDULED REDEMPTION		437	437	445	445		(8)		(8)		437				8	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2006	SCHEDULED REDEMPTION		1,277	1,277	1,299	1,288		(11)		(11)		1,277				21	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2006	SCHEDULED REDEMPTION		11,058	11,058	11,568	11,546		(488)		(488)		11,058				177	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2006	SCHEDULED REDEMPTION		442	442	459	469		(27)		(27)		442				6	12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2006	SCHEDULED REDEMPTION		645	645	670	670		(25)		(25)		645				9	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2006	SCHEDULED REDEMPTION		1,628	1,628	1,651	1,657		(29)		(29)		1,628				25	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2006	SCHEDULED REDEMPTION		1,014	1,014	1,041	1,057		(43)		(43)		1,014				16	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2006	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	12/01/2015	1
31386H-XD-8	FED NATL MTG ASSOC #564176		09/01/2006	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					12/01/2030	1
31386J-AA-5	FED NATL MTG ASSOC #564401		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		09/01/2006	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		09/01/2006	SCHEDULED REDEMPTION		989	989	1,027	1,038		(49)		(49)		989				18	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2006	SCHEDULED REDEMPTION		409	409	416	413		(4)		(4)		409				6	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2006	SCHEDULED REDEMPTION		4,043	4,043	4,147	4,137		(94)		(94)		4,043				49	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2006	SCHEDULED REDEMPTION		4,454	4,454	4,410	4,389		64		64		4,454				72	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		09/01/2006	SCHEDULED REDEMPTION		12,920	12,920	13,417	13,494		(574)		(574)		12,920				174	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2006	SCHEDULED REDEMPTION		15,347	15,347	15,591	15,498		(151)		(151)		15,347				244	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2006	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2006	SCHEDULED REDEMPTION		2,540	2,540	2,519	2,535		5		5		2,540				34	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2006	SCHEDULED REDEMPTION		66	66	68	68		(2)		(2)		66				1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2006	SCHEDULED REDEMPTION		1,939	1,939	1,916	1,918		21		21		1,939				28	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2006	SCHEDULED REDEMPTION		204	204	208	208		(4)		(4)		204				3	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		09/01/2006	SCHEDULED REDEMPTION		660	660	673	661						660				11	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2006	SCHEDULED REDEMPTION		26,960	26,960	27,482	26,967		(7)		(7)		26,960				500	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2006	SCHEDULED REDEMPTION		81,189	81,189	82,483	81,914		(725)		(725)		81,189				1,306	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2006	SCHEDULED REDEMPTION		2,899	2,899	3,015	3,003		(104)		(104)		2,899				32	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2006	SCHEDULED REDEMPTION		218	218	226	225		(7)		(7)		218				4	01/01/2031	1
31386P-US-0	FED NATL MTG ASSOC #569493		09/01/2006	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2006	SCHEDULED REDEMPTION		533	533	543	537		(4)		(4)		533				8	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		09/01/2006	SCHEDULED REDEMPTION		596	596	631	625		(29)		(29)		596				11	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2006	SCHEDULED REDEMPTION		546	546	556	553		(7)		(7)		546				8	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2006	SCHEDULED REDEMPTION		244	244	251	251		(7)		(7)		244				4	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2006	SCHEDULED REDEMPTION		745	745	759	745						745				13	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2006	SCHEDULED REDEMPTION		7	7	8	8						7					02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2006	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2006	SCHEDULED REDEMPTION		523	523	518	520		3		3		523				8	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2006	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2006	SCHEDULED REDEMPTION		444	444	440	443		1		1		444				6	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2006	SCHEDULED REDEMPTION		97	97	101	103		(7)		(7)		97				2	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2006	SCHEDULED REDEMPTION		1,463	1,463	1,489	1,480		(16)		(16)		1,463				23	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2006	SCHEDULED REDEMPTION		2,197	2,197	2,235	2,216		(19)		(19)		2,197				34	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		09/01/2006	SCHEDULED REDEMPTION		195	195	203	202		(7)		(7)		195				3	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		09/01/2006	SCHEDULED REDEMPTION		2,490	2,490	2,533	2,514		(24)		(24)		2,490				39	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2006	SCHEDULED REDEMPTION		334	334	343	343		(8)		(8)		334				5	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2006	SCHEDULED REDEMPTION		356	356	362	361		(5)		(5)		356				6	03/01/2016	1
31386U-FQ-0	FED NATL MTG ASSOC #573575		09/01/2006	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2031	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2006	SCHEDULED REDEMPTION		73	73	71	71		2		2		73				1	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2006	SCHEDULED REDEMPTION		1,133	1,133	1,124	1,131		2		2		1,133				15	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2006	SCHEDULED REDEMPTION		31,543	31,543	32,212	32,012		(469)		(469)		31,543				518	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2006	SCHEDULED REDEMPTION		2,387	2,387	2,449	2,434		(47)		(47)		2,387				37	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2006	SCHEDULED REDEMPTION		461	461	447	448		13		13		461				6	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2006	SCHEDULED REDEMPTION		1,931	1,931	1,869	1,874		57		57		1,931				26	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2006	SCHEDULED REDEMPTION		588	588	570	571		17		17		588				9	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2006	SCHEDULED REDEMPTION		1,343	1,343	1,303	1,303		39		39		1,343				14	04/01/2031	1
31387B-HW-6	FED NATL MTG ASSOC #579045		07/01/2006	SCHEDULED REDEMPTION		5,086	5,086	5,213	5,205		(119)		(119)		5,086				32	02/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2006	SCHEDULED REDEMPTION		4,142	4,142	4,019	4,021		121		121		4,142				43	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2006	SCHEDULED REDEMPTION		22,680	22,680	23,439	23,346		(665)		(665)		22,680				283	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2006	SCHEDULED REDEMPTION		389	389	404	413		(24)		(24)		389				7	05/01/2031	1
31387D-F5-3	FED NATL MTG ASSOC #580788		09/01/2006	SCHEDULED REDEMPTION		21	21	22	24		(2)		(2)		21					05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2006	SCHEDULED REDEMPTION		15,082	15,082	15,504	15,445		(363)		(363)		15,082				236	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2006	SCHEDULED REDEMPTION		39,399	39,399	41,360	41,221		(1,823)		(1,823)		39,399				520	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2006	SCHEDULED REDEMPTION		23,382	23,382	24,537	24,489		(1,107)		(1,107)		23,382				255	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2006	SCHEDULED REDEMPTION		232	232	241	251		(18)		(18)		232				4	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2006	SCHEDULED REDEMPTION		157	157	157	157						157				2	05/01/2016	1
31387H-Q7-8	FED NATL MTG ASSOC #584678		09/01/2006	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					06/01/2031	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2006	SCHEDULED REDEMPTION		425	425	436	435		(10)		(10)		425				7	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2006	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29					09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2006	SCHEDULED REDEMPTION		701	701	713	709		(7)		(7)		701				10	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2006	SCHEDULED REDEMPTION		4,161	4,161	4,227	4,200		(40)		(40)		4,161				60	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2006	SCHEDULED REDEMPTION		164	164	167	167		(2)		(2)		164				3	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		09/01/2006	SCHEDULED REDEMPTION		231	231	239	240		(10)		(10)		231				4	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2006	SCHEDULED REDEMPTION		13,327	13,327	13,346	13,343		(16)		(16)		13,327				149	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2006	SCHEDULED REDEMPTION		5,277	5,277	5,402	5,389		(112)		(112)		5,277				89	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		09/01/2006	SCHEDULED REDEMPTION		106	106	110	111		(5)		(5)		106				2	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2006	SCHEDULED REDEMPTION		11,844	11,844	12,032	11,962		(119)		(119)		11,844				188	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2006	SCHEDULED REDEMPTION		60,617	60,617	61,479	61,422		(805)		(805)		60,617				934	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2006	SCHEDULED REDEMPTION		18	18	19	19						18					06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2006	SCHEDULED REDEMPTION		4,950	4,950	4,794	4,806		144		144		4,950				52	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2006	SCHEDULED REDEMPTION		1,025	1,025	1,026	1,026		(1)		(1)		1,025				15	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2006	SCHEDULED REDEMPTION		74	74	76	75		(1)		(1)		74				1	09/01/2031	1
31387T-AY-0	FED NATL MTG ASSOC #593223		09/01/2006	SCHEDULED REDEMPTION		141	141	145	144		(3)		(3)		141				2	10/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2006	SCHEDULED REDEMPTION		5,631	5,631	5,823	5,799		(168)		(168)		5,631				76	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2006	SCHEDULED REDEMPTION		3,711	3,711	3,770	3,752		(41)		(41)		3,711				46	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2006	SCHEDULED REDEMPTION		62	62	65	66		(3)		(3)		62				1	09/01/2031	1
31387V-SQ-3	FED NATL MTG ASSOC #595527		09/01/2006	SCHEDULED REDEMPTION		1,101	1,101	1,118	1,111		(10)		(10)		1,101				16	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2006	SCHEDULED REDEMPTION		5,344	5,344	5,429	5,394		(50)		(50)		5,344				83	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2006	SCHEDULED REDEMPTION		21,212	21,212	21,550	21,406		(194)		(194)		21,212				270	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2006	SCHEDULED REDEMPTION		1,106	1,106	1,123	1,116		(10)		(10)		1,106				16	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		09/01/2006	SCHEDULED REDEMPTION		19	19	19	19						19					08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2006	SCHEDULED REDEMPTION		955	955	989	987		(32)		(32)		955				14	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2006	SCHEDULED REDEMPTION		1,934	1,934	2,030	2,024		(90)		(90)		1,934				23	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		09/01/2006	SCHEDULED REDEMPTION		31	31	31	30						31					08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		09/01/2006	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2006	SCHEDULED REDEMPTION		16,251	16,251	16,071	16,078		173		173		16,251				177	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2006	SCHEDULED REDEMPTION		20	20	20	20						20					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2006	SCHEDULED REDEMPTION		5,407	5,407	5,415	5,414		(7)		(7)		5,407				61	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2006	SCHEDULED REDEMPTION		479	479	479	479		(1)		(1)		479				7	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2006	SCHEDULED REDEMPTION		31	31	31	31						31					08/01/2031	1
31388C-NB-2	FED NATL MTG ASSOC #600786		09/01/2006	SCHEDULED REDEMPTION		101	101	103	103		(2)		(2)		101				2	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2006	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		09/01/2006	SCHEDULED REDEMPTION		11,563	11,563	11,812	11,785		(222)		(222)		11,563				216	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2006	SCHEDULED REDEMPTION		6,446	6,446	6,549	6,510		(64)		(64)		6,446				73	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		09/01/2006	SCHEDULED REDEMPTION		504	504	504	504		(1)		(1)		504				8	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2006	SCHEDULED REDEMPTION		3,660	3,660	3,801	3,897		(237)		(237)		3,660				67	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2006	SCHEDULED REDEMPTION		161	161	163	162		(2)		(2)		161				2	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2006	SCHEDULED REDEMPTION		206	206	214	221		(15)		(15)		206				4	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2006	SCHEDULED REDEMPTION		186	186	190	189		(4)		(4)		186				3	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2006	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		09/01/2006	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2006	SCHEDULED REDEMPTION		798	798	845	833		(35)		(35)		798				15	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2006	SCHEDULED REDEMPTION		2,414	2,414	2,452	2,439		(25)		(25)		2,414				35	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2006	SCHEDULED REDEMPTION		1,017	1,017	1,070	1,068		(51)		(51)		1,017				15	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2006	SCHEDULED REDEMPTION		6,487	6,487	6,621	6,636		(149)		(149)		6,487				117	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2006	SCHEDULED REDEMPTION		24,124	24,124	25,325	25,246		(1,122)		(1,122)		24,124				350	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2006	SCHEDULED REDEMPTION		13,114	13,114	12,968	12,974		140		140		13,114				210	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2006	SCHEDULED REDEMPTION		143	143	145	145		(2)		(2)		143				2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2006	SCHEDULED REDEMPTION		3,059	3,059	3,108	3,087		(28)		(28)		3,059				47	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2006	SCHEDULED REDEMPTION		147	147	155	153		(6)		(6)		147				3	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2006	SCHEDULED REDEMPTION		771	771	785	782		(11)		(11)		771				13	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2006	SCHEDULED REDEMPTION		11,251	11,251	11,541	11,473		(222)		(222)		11,251				210	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2006	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				2	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2006	SCHEDULED REDEMPTION		21	21	22	21						21					10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2006	SCHEDULED REDEMPTION		365	365	380	376		(11)		(11)		365				6	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2006	SCHEDULED REDEMPTION		1,403	1,403	1,431	1,433		(29)		(29)		1,403				18	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2006	SCHEDULED REDEMPTION		28,055	28,055	29,452	29,359		(1,304)		(1,304)		28,055				351	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2006	SCHEDULED REDEMPTION		4,505	4,505	4,686	4,665		(160)		(160)		4,505				60	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2006	SCHEDULED REDEMPTION		1,012	1,012	1,062	1,060		(49)		(49)		1,012				16	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2006	SCHEDULED REDEMPTION		5,154	5,154	5,303	5,316		(162)		(162)		5,154				97	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2006	SCHEDULED REDEMPTION		319	319	319	319						319				4	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2006	SCHEDULED REDEMPTION		795	795	822	819		(24)		(24)		795				10	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2006	SCHEDULED REDEMPTION		293	293	300	299		(6)		(6)		293				5	12/01/2031	1
31389B-FS-5	FED NATL MTG ASSOC #620377		09/01/2006	SCHEDULED REDEMPTION		78	78	80	79		(1)		(1)		78				1	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2006	SCHEDULED REDEMPTION		101	101	104	104		(4)		(4)		101				1	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2006	SCHEDULED REDEMPTION		1,994	1,994	2,078	2,076		(82)		(82)		1,994				29	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		09/01/2006	SCHEDULED REDEMPTION		62,126	62,126	65,217	65,025		(2,899)		(2,899)		62,126				734	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2006	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				1	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		09/01/2006	SCHEDULED REDEMPTION		47,178	47,178	47,892	47,841		(662)		(662)		47,178				578	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2006	SCHEDULED REDEMPTION		296	296	305	304		(8)		(8)		296				4	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2006	SCHEDULED REDEMPTION		375	375	385	385		(9)		(9)		375				4	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2006	SCHEDULED REDEMPTION		912	912	949	935		(23)		(23)		912				16	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2006	SCHEDULED REDEMPTION		774	774	814	812		(39)		(39)		774				12	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2006	SCHEDULED REDEMPTION		2,079	2,079	2,129	2,117		(38)		(38)		2,079				24	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2006	SCHEDULED REDEMPTION		179	179	179	179		(1)		(1)		179				3	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2006	SCHEDULED REDEMPTION		12,538	12,538	13,142	13,118		(580)		(580)		12,538				171	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		09/01/2006	SCHEDULED REDEMPTION		31,492	31,492	31,999	31,844		(353)		(353)		31,492				394	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2006	SCHEDULED REDEMPTION		2,494	2,494	2,490	2,490		5		5		2,494				40	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2006	SCHEDULED REDEMPTION		1,585	1,585	1,589	1,589		(4)		(4)		1,585				17	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2006	SCHEDULED REDEMPTION		778	778	778	778		(1)		(1)		778				11	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2006	SCHEDULED REDEMPTION		493	493	511	510		(17)		(17)		493				7	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2006	SCHEDULED REDEMPTION		941	941	938	939		3		3		941				13	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2006	SCHEDULED REDEMPTION		315	315	319	317		(3)		(3)		315				5	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2006	SCHEDULED REDEMPTION		232	232	236	235		(3)		(3)		232				4	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2006	SCHEDULED REDEMPTION		1,879	1,879	1,957	1,934		(55)		(55)		1,879				28	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2006	SCHEDULED REDEMPTION		94	94	96	96		(1)		(1)		94				2	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2006	SCHEDULED REDEMPTION		6,972	6,972	7,319	7,305		(333)		(333)		6,972				97	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2006	SCHEDULED REDEMPTION		8,962	8,962	9,406	9,388		(427)		(427)		8,962				144	03/01/2032	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2006	SCHEDULED REDEMPTION		1,880	1,880	1,909	1,906		(26)		(26)		1,880				22	03/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2006	SCHEDULED REDEMPTION		72,602	72,602	74,782	74,624		(2,022)		(2,022)		72,602				840	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2006	SCHEDULED REDEMPTION		21,019	21,019	20,786	20,794		225		225		21,019				284	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2006	SCHEDULED REDEMPTION		5,187	5,187	5,372	5,365		(178)		(178)		5,187				84	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2006	SCHEDULED REDEMPTION		1,201	1,201	1,197	1,197		4		4		1,201				17	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2006	SCHEDULED REDEMPTION		5,836	5,836	6,066	6,057		(221)		(221)		5,836				80	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2006	SCHEDULED REDEMPTION		18,163	18,163	18,918	18,743		(580)		(580)		18,163				316	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2006	SCHEDULED REDEMPTION		4,552	4,552	4,673	4,662		(110)		(110)		4,552				50	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2006	SCHEDULED REDEMPTION		4,849	4,849	4,791	4,793		56		56		4,849				71	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2006	SCHEDULED REDEMPTION		6,296	6,296	6,609	6,589		(293)		(293)		6,296				93	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2006	SCHEDULED REDEMPTION		3,096	3,096	3,200	3,198		(102)		(102)		3,096				42	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2006	SCHEDULED REDEMPTION		10,364	10,364	10,781	10,720		(356)		(356)		10,364				120	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2006	SCHEDULED REDEMPTION		798	798	838	842		(44)		(44)		798				12	08/01/2032	1
31390E-UA-8	FED NATL MTG ASSOC #644177		09/01/2006	SCHEDULED REDEMPTION		5,084	5,084	5,070	5,070		15		15		5,084				69	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2006	SCHEDULED REDEMPTION		21,489	21,489	21,250	21,259		230		230		21,489				234	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2006	SCHEDULED REDEMPTION		412	412	427	426		(14)		(14)		412				6	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		09/01/2006	SCHEDULED REDEMPTION		8,040	8,040	7,980	7,982		58		58		8,040				130	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2006	SCHEDULED REDEMPTION		11,225	11,225	11,100	11,105		120		120		11,225				164	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2006	SCHEDULED REDEMPTION		697	697	693	693		4		4		697				10	01/01/2033	1
31390H-SJ-5	FED NATL MTG ASSOC #646821		09/01/2006	SCHEDULED REDEMPTION		28,288	28,288	29,172	29,143		(855)		(855)		28,288				422	05/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2006	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	08/01/2032	1
31390J-4L-2	FED NATL MTG ASSOC #648027		09/01/2006	SCHEDULED REDEMPTION		19,557	19,557	19,501	19,502		55		55		19,557				197	07/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2006	SCHEDULED REDEMPTION		11,895	11,895	11,906	11,906		(11)		(11)		11,895				192	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2006	SCHEDULED REDEMPTION		42	42	44	43		(1)		(1)		42				1	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		09/01/2006	SCHEDULED REDEMPTION		54,790	54,790	56,747	56,671		(1,881)		(1,881)		54,790				889	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2006	SCHEDULED REDEMPTION		524	524	550	549		(26)		(26)		524				8	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2006	SCHEDULED REDEMPTION		4,971	4,971	4,975	4,975		(3)		(3)		4,971				56	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2006	SCHEDULED REDEMPTION		2,793	2,793	2,909	2,865		(72)		(72)		2,793				33	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2006	SCHEDULED REDEMPTION		797	797	839	837		(39)		(39)		797				11	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2006	SCHEDULED REDEMPTION		31,760	31,760	33,080	32,556		(796)		(796)		31,760				371	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2006	SCHEDULED REDEMPTION		194	194	192	192		2		2		194				3	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2006	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2006	SCHEDULED REDEMPTION		2,973	2,973	3,086	3,081		(109)		(109)		2,973				48	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2006	SCHEDULED REDEMPTION		4,521	4,521	4,692	4,686		(165)		(165)		4,521				73	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2006	SCHEDULED REDEMPTION		12,897	12,897	12,788	12,792		105		105		12,897				141	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2006	SCHEDULED REDEMPTION		490	490	507	507		(17)		(17)		490				8	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2006	SCHEDULED REDEMPTION		60	60	59	59						60				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2006	SCHEDULED REDEMPTION		293	293	305	300		(7)		(7)		293				4	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2006	SCHEDULED REDEMPTION		1,077	1,077	1,117	1,115		(38)		(38)		1,077				17	08/01/2032	1
31390Q-R6-4	FED NATL MTG ASSOC #653109		09/01/2006	SCHEDULED REDEMPTION		320	320	325	325		(5)		(5)		320				4	07/01/2017	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2006	SCHEDULED REDEMPTION		3,615	3,615	3,787	3,774		(159)		(159)		3,615				41	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2006	SCHEDULED REDEMPTION		9,232	9,232	9,130	9,133		99		99		9,232				149	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2006	SCHEDULED REDEMPTION		3,118	3,118	3,227	3,223		(105)		(105)		3,118				41	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2006	SCHEDULED REDEMPTION		434	434	452	444		(10)		(10)		434				7	09/01/2032	1
31390S-MR-9	FED NATL MTG ASSOC #654768		09/01/2006	SCHEDULED REDEMPTION		1,668	1,668	1,695	1,692		(24)		(24)		1,668				19	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2006	SCHEDULED REDEMPTION		16,157	16,157	16,806	16,709		(552)		(552)		16,157				175	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2006	SCHEDULED REDEMPTION		35	35	35	35						35					09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2006	SCHEDULED REDEMPTION		7,183	7,183	7,301	7,297		(114)		(114)		7,183				81	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2006	SCHEDULED REDEMPTION		2,052	2,052	2,163	2,158		(106)		(106)		2,052				23	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2006	SCHEDULED REDEMPTION		10,098	10,098	10,352	10,342		(244)		(244)		10,098				135	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2006	SCHEDULED REDEMPTION		6,338	6,338	6,565	6,556		(218)		(218)		6,338				92	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2006	SCHEDULED REDEMPTION		630	630	652	651		(22)		(22)		630				10	05/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2006	SCHEDULED REDEMPTION		4,517	4,517	4,757	4,748		(231)		(231)		4,517				51	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2006	SCHEDULED REDEMPTION		9,484	9,484	9,464	9,464		20		20		9,484				138	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2006	SCHEDULED REDEMPTION		149	149	148	148						149				2	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2006	SCHEDULED REDEMPTION		797	797	834	833		(36)		(36)		797				11	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2006	SCHEDULED REDEMPTION		3,648	3,648	3,800	3,756		(108)		(108)		3,648				64	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		09/01/2006	SCHEDULED REDEMPTION		257	257	268	266		(9)		(9)		257				4	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2006	SCHEDULED REDEMPTION		38	38	40	40		(1)		(1)		38				1	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2006	SCHEDULED REDEMPTION		326	326	336	335		(9)		(9)		326				4	09/01/2017	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2006	SCHEDULED REDEMPTION		26,281	26,281	26,379	26,375		(94)		(94)		26,281				335	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2006	SCHEDULED REDEMPTION		247,327	247,327	251,369	251,095		(3,768)		(3,768)		247,327				2,901	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2006	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2006	SCHEDULED REDEMPTION		74	74	77	78		(4)		(4)		74				1	09/01/2032	1
31391D-NX-7	FED NATL MTG ASSOC #663806		09/01/2006	SCHEDULED REDEMPTION		40,260	40,260	41,632	41,478		(1,218)		(1,218)		40,260				535	10/01/2017	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2006	SCHEDULED REDEMPTION		574	574	602	601		(27)		(27)		574				8	10/01/2032	1
31391D-WS-8	FED NATL MTG ASSOC #664057		09/01/2006	SCHEDULED REDEMPTION		1,252	1,252	1,265	1,263		(11)		(11)		1,252				13	10/01/2018	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2006	SCHEDULED REDEMPTION		366	366	366	366		1		1		366				5	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		09/01/2006	SCHEDULED REDEMPTION		759	759	751	751		8		8		759				11	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2006	SCHEDULED REDEMPTION		34,672	34,672	34,638	34,640		32		32		34,672				563	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2006	SCHEDULED REDEMPTION		351	351	364	364		(12)		(12)		351				5	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		09/01/2006	SCHEDULED REDEMPTION		121	121	120	120		1		1		121				2	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2006	SCHEDULED REDEMPTION		220,736	220,736	227,597	227,135		(6,399)		(6,399)		220,736				2,720	11/01/2017	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2006	SCHEDULED REDEMPTION		21,186	21,186	22,302	22,258		(1,071)		(1,071)		21,186				290	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2006	SCHEDULED REDEMPTION		1,285	1,285	1,350	1,344		(58)		(58)		1,285				21	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2006	SCHEDULED REDEMPTION		3,431	3,431	3,554	3,549		(118)		(118)		3,431				56	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2006	SCHEDULED REDEMPTION		2,290	2,290	2,351	2,344		(54)		(54)		2,290				25	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2006	SCHEDULED REDEMPTION		3,717	3,717	3,874	3,851		(134)		(134)		3,717				60	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2006	SCHEDULED REDEMPTION		11,138	11,138	11,187	11,185		(46)		(46)		11,138				153	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2006	SCHEDULED REDEMPTION		960	960	993	990		(29)		(29)		960				12	11/01/2017	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2006	SCHEDULED REDEMPTION		503	503	497	498		5		5		503				7	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2006	SCHEDULED REDEMPTION		291	291	302	301		(10)		(10)		291				4	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2006	SCHEDULED REDEMPTION		15,449	15,449	15,859	15,807		(359)		(359)		15,449				175	12/01/2017	1
31391P-TH-9	FED NATL MTG ASSOC #672952		09/01/2006	SCHEDULED REDEMPTION		364,850	364,850	373,894	373,291		(8,441)		(8,441)		364,850				4,290	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2006	SCHEDULED REDEMPTION		23,066	23,066	23,354	23,339		(273)		(273)		23,066				264	01/01/2018	1
31391P-VB-9	FED NATL MTG ASSOC #673010		09/01/2006	SCHEDULED REDEMPTION		2,149	2,149	2,219	2,211		(62)		(62)		2,149				29	12/01/2017	1
31391R-KQ-4	FED NATL MTG ASSOC #674503		09/01/2006	SCHEDULED REDEMPTION		2,667	2,667	2,760	2,746		(79)		(79)		2,667				35	09/01/2017	1
31391S-GV-6	FED NATL MTG ASSOC #675312		09/01/2006	SCHEDULED REDEMPTION		18	18	19	18		(1)		(1)		18					12/01/2032	1
31391S-VC-1	FED NATL MTG ASSOC #675711		09/01/2006	SCHEDULED REDEMPTION		69	69	73	73		(3)		(3)		69				1	03/01/2033	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2006	SCHEDULED REDEMPTION		33,405	33,405	33,034	33,048		357		357		33,405				542	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2006	SCHEDULED REDEMPTION		3,767	3,767	3,750	3,750		17		17		3,767				54	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2006	SCHEDULED REDEMPTION		17,809	17,809	17,680	17,685		124		124		17,809				230	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2006	SCHEDULED REDEMPTION		1,679	1,679	1,723	1,717		(38)		(38)		1,679				18	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		09/01/2006	SCHEDULED REDEMPTION		230,468	230,468	226,039	226,449		4,019		4,019		230,468				2,147	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2006	SCHEDULED REDEMPTION		65,932	65,932	64,665	64,788		1,144		1,144		65,932				540	08/01/2018	1
31400B-E2-8	FED NATL MTG ASSOC #682453		09/01/2006	SCHEDULED REDEMPTION		228,527	228,527	224,135	224,574		3,954		3,954		228,527				2,008	09/01/2018	1
31400B-WN-2	FED NATL MTG ASSOC #682953		09/01/2006	SCHEDULED REDEMPTION		626	626	647	645		(19)		(19)		626				8	02/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2006	SCHEDULED REDEMPTION		115	115	115	115		1		1		115				2	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2006	SCHEDULED REDEMPTION		9,191	9,191	9,125	9,128		64		64		9,191				124	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2006	SCHEDULED REDEMPTION		93,797	93,797	94,735	94,583		(786)		(786)		93,797				934	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2006	SCHEDULED REDEMPTION		805	805	798	799		6		6		805				10	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2006	SCHEDULED REDEMPTION		318	318	329	329		(11)		(11)		318				5	02/01/2033	1
31400J-E3-9	FED NATL MTG ASSOC #688754		09/01/2006	SCHEDULED REDEMPTION		807	807	835	832		(25)		(25)		807				8	04/01/2018	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2006	SCHEDULED REDEMPTION		1,042	1,042	1,064	1,063		(21)		(21)		1,042				15	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2006	SCHEDULED REDEMPTION		421	421	433	431		(9)		(9)		421				5	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2006	SCHEDULED REDEMPTION		7,690	7,690	7,894	7,863		(174)		(174)		7,690				89	03/01/2018	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2006	SCHEDULED REDEMPTION		118,989	118,989	120,309	120,281		(1,292)		(1,292)		118,989				1,418	04/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2006	SCHEDULED REDEMPTION		5,080	5,080	5,318	5,248		(167)		(167)		5,080				73	05/01/2033	1
31400Q-7B-3	FED NATL MTG ASSOC #694890		09/01/2006	SCHEDULED REDEMPTION		2,691	2,691	2,778	2,772		(81)		(81)		2,691				32	04/01/2018	1
31400T-5J-2	FED NATL MTG ASSOC #697549		09/01/2006	SCHEDULED REDEMPTION		510	510	504	504		5		5		510				7	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2006	SCHEDULED REDEMPTION		513	513	512	512		1		1		513				7	02/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2006	SCHEDULED REDEMPTION		4,119	4,119	4,229	4,212		(92)		(92)		4,119				44	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2006	SCHEDULED REDEMPTION		233,142	233,142	237,987	237,536		(4,394)		(4,394)		233,142				2,548	05/01/2018	1
31401B-YU-3	FED NATL MTG ASSOC #703723		09/01/2006	SCHEDULED REDEMPTION		1,135	1,135	1,175	1,171		(35)		(35)		1,135				15	02/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2006	SCHEDULED REDEMPTION		11,542	11,542	11,414	11,418		124		124		11,542				187	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2006	SCHEDULED REDEMPTION		364	364	381	376		(12)		(12)		364				5	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2006	SCHEDULED REDEMPTION		363	363	377	373		(10)		(10)		363				5	06/01/2033	1
31401H-F7-2	FED NATL MTG ASSOC #708590		09/01/2006	SCHEDULED REDEMPTION		781	781	749	751		31		31		781				8	06/01/2033	1
31401H-Z2-1	FED NATL MTG ASSOC #709161		09/01/2006	SCHEDULED REDEMPTION		2,856	2,856	2,739	2,744		111		111		2,856				29	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2006	SCHEDULED REDEMPTION		678	678	695	692		(15)		(15)		678				7	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2006	SCHEDULED REDEMPTION		356	356	373	368		(12)		(12)		356				5	04/01/2033	1
31401N-3J-6	FED NATL MTG ASSOC #713701		09/01/2006	SCHEDULED REDEMPTION		23,703	23,703	22,733	22,780		923		923		23,703				226	08/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2006	SCHEDULED REDEMPTION		2,167	2,167	2,189	2,185		(18)		(18)		2,167				22	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2006	SCHEDULED REDEMPTION		3,292	3,292	3,447	3,398		(106)		(106)		3,292				48	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2006	SCHEDULED REDEMPTION		205	205	202	202		2		2		205				3	09/01/2033	1
31401Y-LH-6	FED NATL MTG ASSOC #722228		09/01/2006	SCHEDULED REDEMPTION		621	621	596	597		24		24		621				5	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2006	SCHEDULED REDEMPTION		48,235	48,235	48,062	48,070		166		166		48,235				522	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2006	SCHEDULED REDEMPTION		23,117	23,117	22,759	22,770		347		347		23,117				305	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2006	SCHEDULED REDEMPTION		12,724	12,724	12,834	12,824		(101)		(101)		12,724				125	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2006	SCHEDULED REDEMPTION		34,661	34,661	36,386	36,268		(1,607)		(1,607)		34,661				457	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2006	SCHEDULED REDEMPTION		13,692	13,692	14,373	14,327		(635)		(635)		13,692				185	05/01/2018	1
31402C-W6-5	FED NATL MTG ASSOC #725269		09/01/2006	SCHEDULED REDEMPTION		1,060	1,060	1,081	1,080		(21)		(21)		1,060				13	03/01/2019	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2006	SCHEDULED REDEMPTION		153,260	153,260	153,775	153,715		(455)		(455)		153,260				1,534	05/01/2019	1
31402D-BP-4	FED NATL MTG ASSOC #725546		09/01/2006	SCHEDULED REDEMPTION		803,733	803,733	805,554	805,289		(1,555)		(1,555)		803,733				8,056	06/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2006	SCHEDULED REDEMPTION		7,996	7,996	8,209	8,171		(175)		(175)		7,996				91	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125		09/01/2006	SCHEDULED REDEMPTION		28,313	28,313	27,154	27,219		1,094		1,094		28,313				284	09/01/2033	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2006	SCHEDULED REDEMPTION		117,873	117,873	115,755	115,817		2,057		2,057		117,873				1,330	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2006	SCHEDULED REDEMPTION		108,644	108,644	107,422	107,446		1,198		1,198		108,644				986	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2006	SCHEDULED REDEMPTION		4,812	4,812	4,853	4,849		(37)		(37)		4,812				40	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		09/01/2006	SCHEDULED REDEMPTION		162,317	162,317	168,115	167,896		(5,580)		(5,580)		162,317				2,002	02/01/2033	1
31402J-RH-2	FED NATL MTG ASSOC #730488		09/01/2006	SCHEDULED REDEMPTION		47,305	47,305	45,368	45,471		1,834		1,834		47,305				458	08/01/2033	1
31402J-RQ-2	FED NATL MTG ASSOC #730495		09/01/2006	SCHEDULED REDEMPTION		5,017	5,017	4,812	4,823		195		195		5,017				47	08/01/2033	1
31402K-HZ-0	FED NATL MTG ASSOC #731148		09/01/2006	SCHEDULED REDEMPTION		123,861	123,861	118,790	119,059		4,802		4,802		123,861				1,165	08/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2006	SCHEDULED REDEMPTION		159,216	159,216	166,680	164,013		(4,796)		(4,796)		159,216				2,581	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2006	SCHEDULED REDEMPTION		18,215	18,215	19,069	18,789		(574)		(574)		18,215				292	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2006	SCHEDULED REDEMPTION		31,634	31,634	32,764	32,723		(1,089)		(1,089)		31,634				427	10/01/2033	1
31402L-K8-4	FED NATL MTG ASSOC #732119		09/01/2006	SCHEDULED REDEMPTION		23,145	23,145	22,197	22,244		901		901		23,145				228	08/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2006	SCHEDULED REDEMPTION		25,224	25,224	25,476	25,436		(212)		(212)		25,224				254	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2006	SCHEDULED REDEMPTION		153	153	160	158		(6)		(6)		153				2	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		09/01/2006	SCHEDULED REDEMPTION		292	292	305	301		(9)		(9)		292				4	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2006	SCHEDULED REDEMPTION		18	18	19	18		(1)		(1)		18					09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2006	SCHEDULED REDEMPTION		2,152	2,152	2,209	2,197		(45)		(45)		2,152				24	08/01/2018	1
31402N-CL-0	FED NATL MTG ASSOC #733675		09/01/2006	SCHEDULED REDEMPTION		10,423	10,423	9,997	10,020		403		403		10,423				108	08/01/2033	1
31402N-4B-1	FED NATL MTG ASSOC #734418		09/01/2006	SCHEDULED REDEMPTION		337,176	337,176	323,165	323,960		13,216		13,216		337,176				3,746	08/01/2033	1
31402Q-TU-5	FED NATL MTG ASSOC #735063		09/01/2006	SCHEDULED REDEMPTION		1,696	1,696	1,711	1,709		(13)		(13)		1,696				17	12/01/2019	1
31402R-DF-3	FED NATL MTG ASSOC #735502		09/01/2006	SCHEDULED REDEMPTION		468,609	468,609	481,469	481,299		(12,690)		(12,690)		468,609				6,137	04/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2006	SCHEDULED REDEMPTION		1,750	1,750	1,797	1,795		(45)		(45)		1,750				19	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2006	SCHEDULED REDEMPTION		718	718	744	743		(25)		(25)		718				10	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2006	SCHEDULED REDEMPTION		7,917	7,917	7,996	7,982		(65)		(65)		7,917				68	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		09/01/2006	SCHEDULED REDEMPTION		541	541	535	535		6		6		541				8	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2006	SCHEDULED REDEMPTION		2,148	2,148	2,225	2,222		(74)		(74)		2,148				29	10/01/2032	1
31402V-D8-0	FED NATL MTG ASSOC #739127		09/01/2006	SCHEDULED REDEMPTION		189,501	189,501	195,423	195,128		(5,628)		(5,628)		189,501				2,720	09/01/2033	1
31402V-FR-6	FED NATL MTG ASSOC #739176		09/01/2006	SCHEDULED REDEMPTION		110,206	110,206	113,684	112,935		(2,729)		(2,729)		110,206				1,160	09/01/2033	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2006	SCHEDULED REDEMPTION		383	383	379	380		3		3		383				6	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2006	SCHEDULED REDEMPTION		13,931	13,931	13,859	13,862		70		70		13,931				226	09/01/2033	1
31402W-PD-4	FED NATL MTG ASSOC #740320		09/01/2006	SCHEDULED REDEMPTION		5,832	5,832	5,669	5,678		154		154		5,832				55	10/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2006	SCHEDULED REDEMPTION		10,461	10,461	10,440	10,446		15		15		10,461				137	09/01/2033	1
31402W-3U-0	FED NATL MTG ASSOC #740711		09/01/2006	SCHEDULED REDEMPTION		31,694	31,694	31,979	31,974		(280)		(280)		31,694				263	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2006	SCHEDULED REDEMPTION		18,426	18,426	18,610	18,581		(155)		(155)		18,426				196	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2006	SCHEDULED REDEMPTION		969	969	1,015	999		(29)		(29)		969				14	09/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2006	SCHEDULED REDEMPTION		3,822	3,822	3,923	3,901		(80)		(80)		3,822				46	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		09/01/2006	SCHEDULED REDEMPTION		411	411	406	406		5		5		411				6	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		09/01/2006	SCHEDULED REDEMPTION		2,889	2,889	3,026	2,982		(93)		(93)		2,889				42	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2006	SCHEDULED REDEMPTION		579	579	609	607		(29)		(29)		579				8	10/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #742089		09/01/2006	SCHEDULED REDEMPTION		1,321	1,321	1,321	1,321						1,321				13	04/01/2019	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2006	SCHEDULED REDEMPTION		1,640	1,640	1,717	1,690		(49)		(49)		1,640				24	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2006	SCHEDULED REDEMPTION		21,794	21,794	22,573	22,545		(750)		(750)		21,794				296	10/01/2033	1
31403A-6C-4	FED NATL MTG ASSOC #743467		09/01/2006	SCHEDULED REDEMPTION		158,524	158,524	163,404	162,240		(3,715)		(3,715)		158,524				2,013	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2006	SCHEDULED REDEMPTION		25,814	25,814	25,765	25,767		47		47		25,814				393	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2006	SCHEDULED REDEMPTION		470	470	487	486		(16)		(16)		470				7	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		09/01/2006	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					10/01/2033	1
31403C-GH-8	FED NATL MTG ASSOC #744600		09/01/2006	SCHEDULED REDEMPTION		2,192	2,192	2,130	2,134		58		58		2,192				24	09/01/2033	1
31403C-TV-3	FED NATL MTG ASSOC #744964		09/01/2006	SCHEDULED REDEMPTION		255	255	245	246		9		9		255				3	11/01/2033	1
31403D-BS-7	FED NATL MTG ASSOC #745349		09/01/2006	SCHEDULED REDEMPTION		60,871	60,871	61,182			(312)		(312)		60,871				659	02/01/2036	1
31403D-JS-9	FED NATL MTG ASSOC #745573		08/01/2006	Various		249,941	266,707	248,121			180		180		248,301		1,641	1,641	1,591	05/01/2036	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2006	SCHEDULED REDEMPTION		63,078	63,078	63,404			(325)		(325)		63,078				683	05/01/2036	1
31403D-QH-5	FED NATL MTG ASSOC #745756		08/04/2006	GOLDMAN, SACHS & CO.		25,827	27,144	26,617	26,619		(1)		(1)		26,617		(790)	(790)		06/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2006	SCHEDULED REDEMPTION		1,405	1,405	1,455	1,453		(48)		(48)		1,405				19	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2006	SCHEDULED REDEMPTION		10,080	10,080	10,440	10,427		(347)		(347)		10,080				156	10/01/2033	1
31403F-PN-8	FED NATL MTG ASSOC #747529		09/01/2006	SCHEDULED REDEMPTION		877	877	841	844		32		32		877				9	10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		09/01/2006	SCHEDULED REDEMPTION		1,373	1,373	1,334	1,337		37		37		1,373				14	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2006	SCHEDULED REDEMPTION		9,383	9,383	9,365	9,366		17		17		9,383				128	11/01/2033	1
31403F-US-1	FED NATL MTG ASSOC #747693		09/01/2006	SCHEDULED REDEMPTION		218	218	209	210		8		8		218				2	11/01/2033	1
31403F-YX-6	FED NATL MTG ASSOC #747826		09/01/2006	SCHEDULED REDEMPTION		3,775	3,775	3,813	3,806		(31)		(31)		3,775				40	10/01/2018	1
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2006	SCHEDULED REDEMPTION		793	793	821	820		(27)		(27)		793				11	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		09/01/2006	SCHEDULED REDEMPTION		6,680	6,680	7,024	7,011		(331)		(331)		6,680				98	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2006	SCHEDULED REDEMPTION		8,268	8,268	8,413	8,395		(126)		(126)		8,268				99	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2006	SCHEDULED REDEMPTION		1,881	1,881	1,974	1,961		(81)		(81)		1,881				24	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2006	SCHEDULED REDEMPTION		20,460	20,460	21,495	21,459		(1,000)		(1,000)		20,460				324	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2006	SCHEDULED REDEMPTION		42,474	42,474	43,092	43,029		(555)		(555)		42,474				440	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2006	SCHEDULED REDEMPTION		45,568	45,568	46,264	46,238		(670)		(670)		45,568				637	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		09/01/2006	SCHEDULED REDEMPTION		18,178	18,178	18,828	18,803		(625)		(625)		18,178				266	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2006	SCHEDULED REDEMPTION		26,289	26,289	26,315	26,314		(25)		(25)		26,289				346	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2006	SCHEDULED REDEMPTION		2,383	2,383	2,468	2,465		(82)		(82)		2,383				26	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		09/01/2006	SCHEDULED REDEMPTION		39,052	39,052	40,907	40,309		(1,258)		(1,258)		39,052				627	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2006	SCHEDULED REDEMPTION		233	233	245	241		(8)		(8)		233				3	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2006	SCHEDULED REDEMPTION		1,809	1,809	1,881	1,879		(70)		(70)		1,809				27	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2006	SCHEDULED REDEMPTION		4,063	4,063	4,209	4,203		(140)		(140)		4,063				64	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2006	SCHEDULED REDEMPTION		8,747	8,747	8,834	8,819		(72)		(72)		8,747				93	12/01/2018	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2006	SCHEDULED REDEMPTION		38,762	38,762	39,561	39,369		(607)		(607)		38,762				475	12/01/2033	1
31403M-WW-5	FED NATL MTG ASSOC #753161		09/01/2006	SCHEDULED REDEMPTION		2,516	2,516	2,445	2,449		67		67		2,516				25	12/01/2033	1
31403M-WG-2	FED NATL MTG ASSOC #753169		09/01/2006	SCHEDULED REDEMPTION		15,318	15,318	15,148	15,154		164		164		15,318				221	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2006	SCHEDULED REDEMPTION		4,163	4,163	4,312	4,306		(143)		(143)		4,163				50	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2006	SCHEDULED REDEMPTION		19,668	19,668	19,864	19,831		(163)		(163)		19,668				183	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2006	SCHEDULED REDEMPTION		355	355	356	356		(1)		(1)		355				5	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2006	SCHEDULED REDEMPTION		15,974	15,974	16,252	16,216		(242)		(242)		15,974				172	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2006	SCHEDULED REDEMPTION		420	420	415	416		5		5		420				6	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2006	SCHEDULED REDEMPTION		14,575	14,575	15,095	15,077		(502)		(502)		14,575				236	12/01/2033	1
31403R-PQ-5	FED NATL MTG ASSOC #755631		09/01/2006	SCHEDULED REDEMPTION		767	767	738	741		26		26		767				9	03/01/2034	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2006	SCHEDULED REDEMPTION		1,793	1,793	1,856	1,854		(61)		(61)		1,793				29	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		09/01/2006	SCHEDULED REDEMPTION		13,831	13,831	13,392	13,424		407		407		13,831				155	12/01/2033	1
31403S-FD-3	FED NATL MTG ASSOC #756264		09/01/2006	SCHEDULED REDEMPTION		175,594	175,594	180,121	179,120		(3,526)		(3,526)		175,594				1,709	11/01/2033	1
31403T-L8-5	FED NATL MTG ASSOC #757351		09/01/2006	SCHEDULED REDEMPTION		11,011	11,011	11,121	11,120		(109)		(109)		11,011				104	10/01/2020	1
31403T-5A-8	FED NATL MTG ASSOC #757841		08/01/2006	SCHEDULED REDEMPTION		3,814	3,814	3,843	3,843		(29)		(29)		3,814				29	07/01/2020	1
31403U-ZL-8	FED NATL MTG ASSOC #758647		09/01/2006	SCHEDULED REDEMPTION		257	257	260	259		(2)		(2)		257				3	08/01/2019	1
31403V-J2-6	FED NATL MTG ASSOC #759081		09/01/2006	SCHEDULED REDEMPTION		1,008,527	1,008,527	1,050,129	1,050,378		(41,851)		(41,851)		1,008,527				13,180	01/01/2034	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2006	SCHEDULED REDEMPTION		7,511	7,511	7,642	7,623		(112)		(112)		7,511				88	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2006	SCHEDULED REDEMPTION		4,321	4,321	4,396	4,385		(64)		(64)		4,321				48	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2006	SCHEDULED REDEMPTION		2,993	2,993	3,093	3,083		(90)		(90)		2,993				37	04/01/2019	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2006	SCHEDULED REDEMPTION		1,956	1,956	1,985	1,982		(26)		(26)		1,956				20	04/01/2019	1
31403X-3K-9	FED NATL MTG ASSOC #761402		09/01/2006	SCHEDULED REDEMPTION		13,435	13,435	13,627	13,606		(171)		(171)		13,435				128	05/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2006	SCHEDULED REDEMPTION		1,281	1,281	1,208	1,220		60		60		1,281				11	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2006	SCHEDULED REDEMPTION		2,139	2,139	2,196	2,184		(45)		(45)		2,139				22	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2006	SCHEDULED REDEMPTION		4,487	4,487	4,234	4,276		212		212		4,487				39	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		09/01/2006	SCHEDULED REDEMPTION		3,165	3,165	3,277	3,276		(112)		(112)		3,165				34	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2006	SCHEDULED REDEMPTION		454	454	470	468		(14)		(14)		454				5	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2006	SCHEDULED REDEMPTION		17,461	17,461	18,085	18,061		(600)		(600)		17,461				193	10/01/2032	1
31404A-6L-3	FED NATL MTG ASSOC #763275		09/01/2006	SCHEDULED REDEMPTION		10,889	10,889	11,155	11,087		(198)		(198)		10,889				134	03/01/2034	1
31404B-FP-2	FED NATL MTG ASSOC #763474		09/01/2006	SCHEDULED REDEMPTION		323	323	310	312		11		11		323				4	04/01/2034	1
31404B-GD-8	FED NATL MTG ASSOC #763496		09/01/2006	SCHEDULED REDEMPTION		12,261	12,261	12,092	12,112		149		149		12,261				136	08/01/2034	1
31404B-GH-9	FED NATL MTG ASSOC #763500		09/01/2006	SCHEDULED REDEMPTION		8,256	8,256	8,143	8,156		101		101		8,256				91	08/01/2034	1
31404B-QV-7	FED NATL MTG ASSOC #763768		09/01/2006	SCHEDULED REDEMPTION		243,440	243,440	249,640	248,024		(4,584)		(4,584)		243,440				3,042	01/01/2034	1
31404B-RQ-7	FED NATL MTG ASSOC #763795		09/01/2006	SCHEDULED REDEMPTION		6,870	6,870	6,797	6,804		66		66		6,870				76	02/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2006	SCHEDULED REDEMPTION		474	474	491	491		(16)		(16)		474				7	02/01/2034	1
31404C-AS-9	FED NATL MTG ASSOC #764217		09/01/2006	SCHEDULED REDEMPTION		7,650	7,650	7,356	7,390		259		259		7,650				88	05/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2006	SCHEDULED REDEMPTION		4,768	4,768	4,894	4,870		(102)		(102)		4,768				44	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2006	SCHEDULED REDEMPTION		12,750	12,750	12,972	12,937		(187)		(187)		12,750				118	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2006	SCHEDULED REDEMPTION		1,688	1,688	1,745	1,739		(51)		(51)		1,688				21	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2006	SCHEDULED REDEMPTION		2,571	2,571	2,655	2,653		(82)		(82)		2,571				41	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2006	SCHEDULED REDEMPTION		961	961	996	994		(33)		(33)		961				14	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2006	SCHEDULED REDEMPTION		6,615	6,615	6,541	6,544		71		71		6,615				87	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2006	SCHEDULED REDEMPTION		39,387	39,387	41,477	41,401		(2,015)		(2,015)		39,387				580	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2006	SCHEDULED REDEMPTION		12,184	12,184	12,467	12,456		(272)		(272)		12,184				196	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2006	SCHEDULED REDEMPTION		9,977	9,977	10,449	10,432		(456)		(456)		9,977				161	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2006	SCHEDULED REDEMPTION		12,318	12,318	12,332	12,332		(13)		(13)		12,318				197	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2006	SCHEDULED REDEMPTION		30,566	30,566	31,195	31,172		(606)		(606)		30,566				496	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2006	SCHEDULED REDEMPTION		41,069	41,069	42,617	42,562		(1,493)		(1,493)		41,069				508	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2006	SCHEDULED REDEMPTION		10,041	10,041	10,357	10,347		(306)		(306)		10,041				112	03/01/2034	1
31404F-VE-0	FED NATL MTG ASSOC #767513		09/01/2006	SCHEDULED REDEMPTION		5,169	5,169	4,970	4,993		176		176		5,169				57	04/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2006	SCHEDULED REDEMPTION		110,566	110,566	113,020	112,462		(1,896)		(1,896)		110,566				1,033	02/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2006	SCHEDULED REDEMPTION		603	603	623	621		(18)		(18)		603				7	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2006	SCHEDULED REDEMPTION		22,566	22,566	22,959	22,905		(339)		(339)		22,566				276	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2006	SCHEDULED REDEMPTION		70,758	70,758	74,279	73,818		(3,060)		(3,060)		70,758				913	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2006	SCHEDULED REDEMPTION		14,789	14,789	14,761	14,761		27		27		14,789				240	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2006	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				1	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2006	SCHEDULED REDEMPTION		13,700	13,700	13,827	13,822		(122)		(122)		13,700				220	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2006	SCHEDULED REDEMPTION		92,476	92,476	94,933	94,666		(2,190)		(2,190)		92,476				1,130	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2006	SCHEDULED REDEMPTION		14,237	14,237	14,278	14,277		(40)		(40)		14,237				231	06/01/2034	1
31404H-6Q-7	FED NATL MTG ASSOC #769579		09/01/2006	SCHEDULED REDEMPTION		27,141	27,141	26,100	26,221		920		920		27,141				318	04/01/2034	1
31404J-SF-3	FED NATL MTG ASSOC #770118		09/01/2006	SCHEDULED REDEMPTION		23,940	23,940	24,162	24,140		(201)		(201)		23,940				256	04/01/2019	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2006	SCHEDULED REDEMPTION		698	698	726	725		(27)		(27)		698				10	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2006	SCHEDULED REDEMPTION		93	93	93	93						93				1	04/01/2034	1
31404J-YS-8	FED NATL MTG ASSOC #770321		09/01/2006	SCHEDULED REDEMPTION		138,143	138,143	139,179	138,987		(844)		(844)		138,143				1,684	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2006	SCHEDULED REDEMPTION		14,312	14,312	14,735	14,693		(381)		(381)		14,312				154	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2006	SCHEDULED REDEMPTION		62	62	65	65		(3)		(3)		62				1	04/01/2034	1
31404K-PJ-5	FED NATL MTG ASSOC #770925		09/01/2006	SCHEDULED REDEMPTION		16,725	16,725	16,083	16,155		570		570		16,725				190	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2006	SCHEDULED REDEMPTION		19,157	19,157	18,422	18,504		653		653		19,157				210	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2006	SCHEDULED REDEMPTION		237	237	242	242		(4)		(4)		237				3	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2006	SCHEDULED REDEMPTION		746	746	784	781		(35)		(35)		746				11	06/01/2032	1
31404L-2G-4	FED NATL MTG ASSOC #772175		09/01/2006	SCHEDULED REDEMPTION		7,797	7,797	7,498	7,532		264		264		7,797				68	05/01/2034	1
31404M-GY-8	FED NATL MTG ASSOC #772515		09/01/2006	SCHEDULED REDEMPTION		741	741	713	716		25		25		741				9	04/01/2034	1
31404N-GP-5	FED NATL MTG ASSOC #773406		09/01/2006	SCHEDULED REDEMPTION		15,541	15,541	14,945	15,017		524		524		15,541				173	05/01/2034	1
31404N-K2-1	FED NATL MTG ASSOC #773513		09/01/2006	SCHEDULED REDEMPTION		11,305	11,305	11,330	11,326		(21)		(21)		11,305				111	09/01/2019	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2006	SCHEDULED REDEMPTION		12,332	12,332	12,195	12,199		132		132		12,332				200	08/01/2034	1
31404N-QL-3	FED NATL MTG ASSOC #773659		09/01/2006	SCHEDULED REDEMPTION		706	706	679	682		24		24		706				8	04/01/2034	1
31404P-E7-2	FED NATL MTG ASSOC #774258		09/01/2006	SCHEDULED REDEMPTION		22,748	22,748	23,089	23,054		(306)		(306)		22,748				234	03/01/2019	1
31404P-FL-0	FED NATL MTG ASSOC #774271		09/01/2006	SCHEDULED REDEMPTION		1,555	1,555	1,578	1,576		(20)		(20)		1,555				12	04/01/2019	1
31404P-G5-4	FED NATL MTG ASSOC #774320		09/01/2006	SCHEDULED REDEMPTION		12,149	12,149	11,683	11,737		412		412		12,149				150	04/01/2034	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404P-G8-8	FED NATL MTG ASSOC #774323		09/01/2006	SCHEDULED REDEMPTION		936	936	900	905		32		32		936				10	05/01/2034	1
31404P-J4-4	FED NATL MTG ASSOC #774383		09/01/2006	SCHEDULED REDEMPTION		5,323	5,323	5,119	5,142		181		181		5,323				65	04/01/2034	1
31404P-KY-6	FED NATL MTG ASSOC #774411		09/01/2006	SCHEDULED REDEMPTION		825	825	793	797		28		28		825				9	05/01/2034	1
31404P-NT-4	FED NATL MTG ASSOC #774502		09/01/2006	SCHEDULED REDEMPTION		1,045	1,045	1,005	1,009		36		36		1,045				11	04/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2006	SCHEDULED REDEMPTION		37,318	37,318	38,392	38,353		(1,035)		(1,035)		37,318				465	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2006	SCHEDULED REDEMPTION		122,931	122,931	121,164	121,349		1,582		1,582		122,931				1,182	04/01/2034	1
31404P-2R-1	FED NATL MTG ASSOC #774884		09/01/2006	SCHEDULED REDEMPTION		4,864	4,864	4,677	4,698		166		166		4,864				56	05/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2006	SCHEDULED REDEMPTION		12,199	12,199	12,616	12,608		(409)		(409)		12,199				198	04/01/2034	1
31404P-3K-5	FED NATL MTG ASSOC #774902		09/01/2006	SCHEDULED REDEMPTION		1,410	1,410	1,355	1,362		48		48		1,410				14	04/01/2034	1
31404Q-EJ-4	FED NATL MTG ASSOC #775137		09/01/2006	SCHEDULED REDEMPTION		76,994	76,994	75,875	75,992		1,001		1,001		76,994				728	05/01/2034	1
31404Q-H7-7	FED NATL MTG ASSOC #775254		09/01/2006	SCHEDULED REDEMPTION		165,529	165,529	169,318	168,980		(3,452)		(3,452)		165,529				2,006	05/01/2034	1
31404Q-M2-2	FED NATL MTG ASSOC #775377		09/01/2006	SCHEDULED REDEMPTION		869	869	835	839		29		29		869				10	05/01/2034	1
31404Q-UD-9	FED NATL MTG ASSOC #775580		09/01/2006	SCHEDULED REDEMPTION		15,911	15,911	15,301	15,372		539		539		15,911				166	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2006	SCHEDULED REDEMPTION		3,783	3,783	3,948	3,956		(173)		(173)		3,783				46	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2006	SCHEDULED REDEMPTION		6,257	6,257	6,187	6,190		67		67		6,257				99	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		09/01/2006	SCHEDULED REDEMPTION		90	90	94	93		(3)		(3)		90				1	03/01/2034	1
31404R-4C-8	FED NATL MTG ASSOC #776719		09/01/2006	SCHEDULED REDEMPTION		4,145	4,145	3,986	4,004		141		141		4,145				46	05/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2006	SCHEDULED REDEMPTION		149,484	149,484	147,895	148,083		1,400		1,400		149,484				1,861	08/01/2034	1
31404S-NV-3	FED NATL MTG ASSOC #777204		09/01/2006	SCHEDULED REDEMPTION		116,677	116,677	116,922	116,897		(221)		(221)		116,677				1,004	05/01/2019	1
31404S-N3-5	FED NATL MTG ASSOC #777210		09/01/2006	SCHEDULED REDEMPTION		722	722	732	731		(10)		(10)		722				8	05/01/2019	1
31404T-S9-5	FED NATL MTG ASSOC #778244		09/01/2006	SCHEDULED REDEMPTION		7,288	7,288	7,357	7,356		(68)		(68)		7,288				76	06/01/2019	1
31404T-TD-5	FED NATL MTG ASSOC #778248		09/01/2006	SCHEDULED REDEMPTION		95	95	92	92		3		3		95				1	05/01/2034	1
31404T-3J-0	FED NATL MTG ASSOC #778501		09/01/2006	SCHEDULED REDEMPTION		16,965	16,965	17,135	17,098		(133)		(133)		16,965				163	05/01/2019	1
31404U-QM-5	FED NATL MTG ASSOC #779060		09/01/2006	SCHEDULED REDEMPTION		6,286	6,286	6,045	6,073		213		213		6,286				70	06/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2006	SCHEDULED REDEMPTION		7,477	7,477	7,054	7,124		353		353		7,477				70	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2006	SCHEDULED REDEMPTION		4,455	4,455	4,605	4,602		(147)		(147)		4,455				72	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2006	SCHEDULED REDEMPTION		1,045	1,045	1,049	1,048		(4)		(4)		1,045				15	06/01/2031	1
31404W-RJ-7	FED NATL MTG ASSOC #780889		09/01/2006	SCHEDULED REDEMPTION		71,539	71,539	68,795	69,126		2,412		2,412		71,539				837	05/01/2034	1
31404W-SP-2	FED NATL MTG ASSOC #780926		09/01/2006	SCHEDULED REDEMPTION		7,675	7,675	7,381	7,417		259		259		7,675				76	05/01/2034	1
31404W-VR-4	FED NATL MTG ASSOC #781024		09/01/2006	SCHEDULED REDEMPTION		1,846	1,846	1,775	1,783		63		63		1,846				20	05/01/2034	1
31404W-VU-7	FED NATL MTG ASSOC #781027		09/01/2006	SCHEDULED REDEMPTION		11,710	11,710	11,261	11,315		395		395		11,710				103	05/01/2034	1
31404W-WF-9	FED NATL MTG ASSOC #781046		09/01/2006	SCHEDULED REDEMPTION		328,936	328,936	325,441	325,821		3,115		3,115		328,936				4,080	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2006	SCHEDULED REDEMPTION		433	433	450	450		(16)		(16)		433				6	06/01/2034	1
31404X-UP-7	FED NATL MTG ASSOC #781890		09/01/2006	SCHEDULED REDEMPTION		2,534	2,534	2,399	2,408		126		126		2,534				25	02/01/2035	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2006	SCHEDULED REDEMPTION		10,908	10,908	10,861	10,863		45		45		10,908				176	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2006	SCHEDULED REDEMPTION		1,339	1,339	1,391	1,389		(50)		(50)		1,339				22	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2006	SCHEDULED REDEMPTION		16,610	16,610	17,436	17,266		(656)		(656)		16,610				237	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2006	SCHEDULED REDEMPTION		10,309	10,309	10,680	10,672		(363)		(363)		10,309				154	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2006	SCHEDULED REDEMPTION		5,086	5,086	5,202	5,200		(113)		(113)		5,086				56	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2006	SCHEDULED REDEMPTION		87,204	87,204	90,297	89,854		(2,650)		(2,650)		87,204				889	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2006	SCHEDULED REDEMPTION		1,126	1,126	1,113	1,114		12		12		1,126				16	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2006	Various		18,683	18,683	19,500	47,535		(1,720)		(1,720)		18,683					09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2006	SCHEDULED REDEMPTION		56,461	56,461	58,157	58,134		(1,673)		(1,673)		56,461				769	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2006	SCHEDULED REDEMPTION		25,274	25,274	26,177	26,146		(872)		(872)		25,274				343	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2006	SCHEDULED REDEMPTION		523	523	542	541		(18)		(18)		523				8	09/01/2034	1
31405J-UG-7	FED NATL MTG ASSOC #790883		09/01/2006	SCHEDULED REDEMPTION		146,124	146,124	149,469	149,170		(3,046)		(3,046)		146,124				2,177	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2006	SCHEDULED REDEMPTION		62,706	62,706	63,027			(321)		(321)		62,706				679	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2006	SCHEDULED REDEMPTION		12,590	12,590	13,004	12,999		(409)		(409)		12,590				186	09/01/2034	1
31405K-NA-5	FED NATL MTG ASSOC #791585		09/01/2006	SCHEDULED REDEMPTION		125,426	125,426	128,297	128,028		(2,602)		(2,602)		125,426				1,517	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2006	SCHEDULED REDEMPTION		3,823	3,823	3,964	3,961		(138)		(138)		3,823				42	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2006	SCHEDULED REDEMPTION		7,896	7,896	8,168	8,163		(267)		(267)		7,896				120	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2006	SCHEDULED REDEMPTION		6,444	6,444	6,559	6,557		(113)		(113)		6,444				71	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2006	SCHEDULED REDEMPTION		36,901	36,901	38,213	38,186		(1,285)		(1,285)		36,901				532	09/01/2034	1
31405Q-T6-5	FED NATL MTG ASSOC #796273		09/01/2006	SCHEDULED REDEMPTION		130,700	130,700	133,692	133,386		(2,686)		(2,686)		130,700				1,364	12/01/2034	1
31405R-MR-4	FED NATL MTG ASSOC #796968		09/01/2006	SCHEDULED REDEMPTION		239,475	239,475	244,957	244,468		(4,993)		(4,993)		239,475				3,008	10/01/2034	1
31405R-7F-7	FED NATL MTG ASSOC #797494		09/01/2006	SCHEDULED REDEMPTION		6,347	6,347	6,090	6,097		250		250		6,347				67	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		09/01/2006	SCHEDULED REDEMPTION		3,341	3,341	3,209	3,211		130		130		3,341				35	08/01/2035	1
31405S-FB-5	FED NATL MTG ASSOC #797662		09/01/2006	SCHEDULED REDEMPTION		1,759	1,759	1,597			162		162		1,759				13	09/01/2035	1
31405S-F3-3	FED NATL MTG ASSOC #797686		09/01/2006	SCHEDULED REDEMPTION		227	227	213	129		14		14		227				2	10/01/2035	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31405S-LE-2	FED NATL MTG ASSOC #797825		09/01/2006	SCHEDULED REDEMPTION		5,811	5,811	5,865	5,865		(53)		(53)		5,811				56	04/01/2020	1
31405T-MG-4	FED NATL MTG ASSOC #798759		09/01/2006	SCHEDULED REDEMPTION		116,875	116,875	119,550	119,288		(2,413)		(2,413)		116,875				1,748	11/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2006	SCHEDULED REDEMPTION		563	563	579	578		(15)		(15)		563				6	10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079		09/01/2006	SCHEDULED REDEMPTION		331,027	331,027	338,604	337,832		(6,805)		(6,805)		331,027				4,682	11/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2006	SCHEDULED REDEMPTION		10,546	10,546	10,729	10,694		(148)		(148)		10,546				115	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2006	SCHEDULED REDEMPTION		6,772	6,772	6,890	6,867		(95)		(95)		6,772				75	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2006	SCHEDULED REDEMPTION		371	371	380	379		(9)		(9)		371				5	11/01/2034	1
31406A-XY-3	FED NATL MTG ASSOC #804495		09/01/2006	SCHEDULED REDEMPTION		276,079	276,079	282,398	281,755		(5,676)		(5,676)		276,079				3,537	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689		09/01/2006	SCHEDULED REDEMPTION		261,050	261,050	267,026	266,394		(5,343)		(5,343)		261,050				3,346	12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934		09/01/2006	SCHEDULED REDEMPTION		18,722	18,722	19,150	19,107		(385)		(385)		18,722				280	12/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2006	SCHEDULED REDEMPTION		45,608	45,608	47,237	47,182		(1,574)		(1,574)		45,608				638	11/01/2034	1
31406D-PC-4	FED NATL MTG ASSOC #806919		09/01/2006	SCHEDULED REDEMPTION		4,175	4,175	4,271	4,261		(86)		(86)		4,175				56	12/01/2034	1
31406E-TP-9	FED NATL MTG ASSOC #807958		09/01/2006	SCHEDULED REDEMPTION		13,321	13,321	13,626	13,594		(273)		(273)		13,321				177	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		09/01/2006	SCHEDULED REDEMPTION		371,382	371,382	378,926	377,759		(6,377)		(6,377)		371,382				4,490	01/01/2035	1
31406E-WL-4	FED NATL MTG ASSOC #808051		09/01/2006	SCHEDULED REDEMPTION		8,801	8,801	7,990			811		811		8,801				66	02/01/2035	1
31406E-3F-9	FED NATL MTG ASSOC #808198		09/01/2006	SCHEDULED REDEMPTION		18,889	18,889	17,855	17,882		1,008		1,008		18,889				189	03/01/2035	1
31406F-GW-5	FED NATL MTG ASSOC #808513		09/01/2006	SCHEDULED REDEMPTION		23,232	23,232	23,440	23,436		(205)		(205)		23,232				251	03/01/2020	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2006	SCHEDULED REDEMPTION		32,208	32,208	33,162	33,131		(923)		(923)		32,208				426	01/01/2035	1
31406G-GT-0	FED NATL MTG ASSOC #809410		09/01/2006	SCHEDULED REDEMPTION		4,178	4,178	4,199			(21)		(21)		4,178				45	02/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725		09/01/2006	SCHEDULED REDEMPTION		1,433	1,433	1,334	1,337		96		96		1,433				14	02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938		09/01/2006	SCHEDULED REDEMPTION		4,842	4,842	4,655	4,660		182		182		4,842				53	02/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		09/01/2006	SCHEDULED REDEMPTION		4,252	4,252	3,963	3,981		270		270		4,252				36	03/01/2035	1
31406H-5N-3	FED NATL MTG ASSOC #810953		09/01/2006	SCHEDULED REDEMPTION		20,125	20,125	20,278	20,276		(151)		(151)		20,125				201	04/01/2020	1
31406K-J6-8	FED NATL MTG ASSOC #812185		09/01/2006	SCHEDULED REDEMPTION		1,349	1,349	1,281	1,283		66		66		1,349				13	02/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		09/01/2006	SCHEDULED REDEMPTION		7,692	7,692	7,850	7,847		(155)		(155)		7,692				84	03/01/2035	1
31406K-QJ-2	FED NATL MTG ASSOC #812357		09/01/2006	SCHEDULED REDEMPTION		2,179	2,179	2,240	2,238		(59)		(59)		2,179				35	04/01/2035	1
31406L-G9-3	FED NATL MTG ASSOC #813024		09/01/2006	SCHEDULED REDEMPTION		22,257	22,257	22,431	22,428		(171)		(171)		22,257				240	03/01/2020	1
31406M-GY-6	FED NATL MTG ASSOC #813915		07/19/2006	Various		4,853,018	5,114,784	5,154,071	5,153,515		(291)		(291)		5,153,224		(300,206)	(300,206)	33,820	11/01/2020	1
31406M-HB-5	FED NATL MTG ASSOC #813926		09/01/2006	SCHEDULED REDEMPTION		2,415	2,415	2,491	2,489		(74)		(74)		2,415				29	11/01/2020	1
31406M-HH-2	FED NATL MTG ASSOC #813932		09/01/2006	SCHEDULED REDEMPTION		1,915	1,915	1,934	1,934		(18)		(18)		1,915				17	11/01/2020	1
31406M-H6-6	FED NATL MTG ASSOC #813953		09/01/2006	SCHEDULED REDEMPTION		2,036	2,036	2,101	2,099		(63)		(63)		2,036				20	12/01/2020	1
31406M-SQ-0	FED NATL MTG ASSOC #814227		09/01/2006	SCHEDULED REDEMPTION		50,468	50,468	50,853	50,845		(377)		(377)		50,468				525	03/01/2020	1
31406M-WL-6	FED NATL MTG ASSOC #814351		09/01/2006	SCHEDULED REDEMPTION		5,151	5,151	4,814	4,836		315		315		5,151				52	03/01/2035	1
31406M-Y6-7	FED NATL MTG ASSOC #814433		09/01/2006	SCHEDULED REDEMPTION		3,117	3,117	2,904	2,910		207		207		3,117				30	03/01/2035	1
31406M-2F-2	FED NATL MTG ASSOC #814474		09/01/2006	SCHEDULED REDEMPTION		4,379	4,379	4,077	4,085		294		294		4,379				48	03/01/2035	1
31406M-4F-0	FED NATL MTG ASSOC #814522		09/01/2006	SCHEDULED REDEMPTION		9,986	9,986	9,387	9,403		583		583		9,986				101	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		09/01/2006	SCHEDULED REDEMPTION		2,965	2,965	2,760	2,766		199		199		2,965				26	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		09/01/2006	SCHEDULED REDEMPTION		30,802	30,802	28,163	8,016		2,623		2,623		30,802				254	02/01/2035	1
31406N-4S-0	FED NATL MTG ASSOC #815433		09/01/2006	SCHEDULED REDEMPTION		4,173	4,173	4,198	4,198		(25)		(25)		4,173				43	02/01/2020	1
31406P-UZ-0	FED NATL MTG ASSOC #816100		09/01/2006	SCHEDULED REDEMPTION		2,950	2,950	2,836	2,846		105		105		2,950				30	03/01/2035	1
31406P-V8-9	FED NATL MTG ASSOC #816139		09/01/2006	SCHEDULED REDEMPTION		19,961	19,961	19,138			823		823		19,961				166	02/01/2021	1
31406P-6Q-7	FED NATL MTG ASSOC #816379		09/01/2006	SCHEDULED REDEMPTION		7,317	7,317	7,387	7,386		(69)		(69)		7,317				73	05/01/2020	1
31406R-DX-0	FED NATL MTG ASSOC #817418		08/01/2006	SCHEDULED REDEMPTION		7,092	7,092	7,146	7,145		(53)		(53)		7,092				53	08/01/2020	1
31406R-G2-5	FED NATL MTG ASSOC #817517		09/01/2006	SCHEDULED REDEMPTION		988	988	996	996		(7)		(7)		988				10	09/01/2020	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2006	SCHEDULED REDEMPTION		184,586	184,586	188,725			(4,139)		(4,139)		184,586				2,154	07/01/2036	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2006	SCHEDULED REDEMPTION		69,912	69,912	70,270			(358)		(358)		69,912				757	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2006	SCHEDULED REDEMPTION		5,115	5,115	5,305	5,301		(186)		(186)		5,115				56	03/01/2035	1
31406T-JC-6	FED NATL MTG ASSOC #819359		09/01/2006	SCHEDULED REDEMPTION		1,436	1,436	1,337	1,340		97		97		1,436				14	03/01/2035	1
31406T-JE-2	FED NATL MTG ASSOC #819361		09/01/2006	SCHEDULED REDEMPTION		5,797	5,797	5,397	5,407		390		390		5,797				55	04/01/2035	1
31406T-JS-1	FED NATL MTG ASSOC #819373		09/01/2006	SCHEDULED REDEMPTION		2,604	2,604	2,634	2,630		(26)		(26)		2,604				25	03/01/2020	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2006	SCHEDULED REDEMPTION		642	642	665	664		(22)		(22)		642				9	04/01/2035	1
31406U-LY-2	FED NATL MTG ASSOC #820343		08/04/2006	GOLDMAN, SACHS & CO.		606,007	636,907	624,523	624,495		28		28		624,523		(18,516)	(18,516)		09/01/2035	1
31406U-T7-3	FED NATL MTG ASSOC #820574		09/01/2006	SCHEDULED REDEMPTION		75,096	75,096	68,179			6,917		6,917		75,096				563	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2006	SCHEDULED REDEMPTION		766	766	783			(17)		(17)		766				9	06/01/2035	1
31406X-E3-2	FED NATL MTG ASSOC #822854		09/01/2006	SCHEDULED REDEMPTION		1,523	1,523	1,484	1,487		36		36		1,523				15	05/01/2035	1
31406X-K3-5	FED NATL MTG ASSOC #823014		09/01/2006	SCHEDULED REDEMPTION		9,090	9,090	8,608	8,621		469		469		9,090				81	05/01/2035	1
31406X-UY-6	FED NATL MTG ASSOC #823299		03/09/2006	CHASE SECURITIES		1,226	1,279	1,253	1,254						1,254		(28)	(28)	2	07/01/2035	1
31406Y-DB-3	FED NATL MTG ASSOC #823698		09/01/2006	SCHEDULED REDEMPTION		363	363	374	374		(11)		(11)		363				4	07/01/2020	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2006	SCHEDULED REDEMPTION		56,156	56,156	57,843	57,821		(1,665)		(1,665)		56,156				791	05/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31406Y-6A-3	FED NATL MTG ASSOC #824465		09/01/2006	SCHEDULED REDEMPTION		1,436	1,436	1,446	1,446		(10)		(10)		1,436				13	05/01/2020	1
31407A-FQ-9	FED NATL MTG ASSOC #824675		09/01/2006	SCHEDULED REDEMPTION		23,845	23,845	24,003	24,001		(156)		(156)		23,845				201	11/01/2020	1
31407A-FU-0	FED NATL MTG ASSOC #824679		09/01/2006	SCHEDULED REDEMPTION		108,432	108,432	110,570	110,528		(2,096)		(2,096)		108,432				1,761	05/01/2035	1
31407A-F3-0	FED NATL MTG ASSOC #824686		09/01/2006	SCHEDULED REDEMPTION		6,886	6,886	6,934	6,933		(47)		(47)		6,886				69	05/01/2020	1
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2006	Various		1,941	1,952	1,913	1,914		33		33		1,947		(6)	(6)	18	07/01/2035	1
31407A-6D-8	FED NATL MTG ASSOC #825368		09/01/2006	SCHEDULED REDEMPTION		512	512	521	521		(9)		(9)		512				6	07/01/2020	1
31407B-ME-6	FED NATL MTG ASSOC #825757		08/01/2006	SCHEDULED REDEMPTION		2,834	2,834	2,855	2,855		(21)		(21)		2,834				21	08/01/2020	1
31407B-RP-6	FED NATL MTG ASSOC #825894		09/01/2006	SCHEDULED REDEMPTION		762	762	786	786		(24)		(24)		762				8	09/01/2020	1
31407B-RT-8	FED NATL MTG ASSOC #825898		09/01/2006	SCHEDULED REDEMPTION		12,321	12,321	12,446	12,444		(123)		(123)		12,321				126	09/01/2020	1
31407B-RU-5	FED NATL MTG ASSOC #825899		08/30/2006	Various		694	694	701	701		(7)		(7)		694				5	09/01/2020	1
31407B-RV-3	FED NATL MTG ASSOC #825900		08/01/2006	SCHEDULED REDEMPTION		3,832	3,832	3,872	3,871		(38)		(38)		3,832				29	10/01/2020	1
31407B-RW-1	FED NATL MTG ASSOC #825901		08/01/2006	SCHEDULED REDEMPTION		2,486	2,486	2,502	2,501		(16)		(16)		2,486				19	10/01/2020	1
31407C-NX-1	FED NATL MTG ASSOC #826706		09/01/2006	SCHEDULED REDEMPTION		1,076	1,076	977			99		99		1,076				8	08/01/2035	1
31407C-N4-5	FED NATL MTG ASSOC #826711		09/01/2006	SCHEDULED REDEMPTION		383	383	386	386		(2)		(2)		383				4	08/01/2020	1
31407C-PW-1	FED NATL MTG ASSOC #826737		08/01/2006	SCHEDULED REDEMPTION		2,743	2,743	2,764	2,763		(20)		(20)		2,743				21	08/01/2020	1
31407C-Q9-1	FED NATL MTG ASSOC #826780		09/01/2006	SCHEDULED REDEMPTION		2,467	2,467	2,534	2,532		(65)		(65)		2,467				33	08/01/2020	1
31407C-T7-2	FED NATL MTG ASSOC #826874		09/01/2006	SCHEDULED REDEMPTION		1,907	1,907	1,922	1,921		(14)		(14)		1,907				21	08/01/2020	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2006	SCHEDULED REDEMPTION		104,737	104,737	107,341	107,308		(2,570)		(2,570)		104,737				1,250	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2006	SCHEDULED REDEMPTION		13,519	13,519	13,907	13,899		(380)		(380)		13,519				219	06/01/2035	1
31407D-TE-5	FED NATL MTG ASSOC #827749		09/01/2006	SCHEDULED REDEMPTION		181	181	165			17		17		181				1	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2006	SCHEDULED REDEMPTION		11,265	11,265	11,658	11,650		(386)		(386)		11,265				127	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		09/01/2006	SCHEDULED REDEMPTION		80,020	80,020	82,656	82,621		(2,601)		(2,601)		80,020				1,003	07/01/2035	1
31407E-BC-6	FED NATL MTG ASSOC #828135		08/04/2006	GOLDMAN, SACHS & CO.		453,516	476,641	474,312	474,307		5		5		474,312		(20,796)	(20,796)		07/01/2035	1
31407E-PR-8	FED NATL MTG ASSOC #828532		09/01/2006	SCHEDULED REDEMPTION		5,380	5,380	5,169	5,172		209		209		5,380				41	07/01/2035	1
31407E-S2-0	FED NATL MTG ASSOC #828637		09/01/2006	SCHEDULED REDEMPTION		2,852	2,852	2,881	2,880		(28)		(28)		2,852				24	07/01/2020	1
31407F-A5-9	FED NATL MTG ASSOC #829028		09/01/2006	SCHEDULED REDEMPTION		1,649	1,649	1,666	1,665		(17)		(17)		1,649				16	07/01/2020	1
31407F-BD-1	FED NATL MTG ASSOC #829036		09/01/2006	SCHEDULED REDEMPTION		392	392	400	400		(8)		(8)		392				5	07/01/2020	1
31407F-CF-5	FED NATL MTG ASSOC #829070		09/01/2006	SCHEDULED REDEMPTION		1,897	1,897	1,919	1,918		(22)		(22)		1,897				19	09/01/2020	1
31407F-DK-3	FED NATL MTG ASSOC #829106		09/01/2006	SCHEDULED REDEMPTION		666	666	671	671		(5)		(5)		666				6	10/01/2020	1
31407F-DP-2	FED NATL MTG ASSOC #829110		09/01/2006	SCHEDULED REDEMPTION		719	719	724	724		(5)		(5)		719				7	10/01/2020	1
31407F-ER-7	FED NATL MTG ASSOC #829144		09/01/2006	SCHEDULED REDEMPTION		399	399	362			37		37		399				3	10/01/2035	1
31407F-ET-3	FED NATL MTG ASSOC #829146		08/04/2006	GOLDMAN, SACHS & CO.		481,549	506,103	496,267	500,273		(4,007)		(4,007)		496,267		(14,718)	(14,718)		10/01/2035	1
31407F-H8-6	FED NATL MTG ASSOC #829255		03/09/2006	CHASE SECURITIES		279	291	285	285						285		(6)	(6)		08/01/2035	1
31407F-LA-6	FED NATL MTG ASSOC #829321		09/01/2006	SCHEDULED REDEMPTION		388	388	370	371		18		18		388				3	09/01/2035	1
31407F-NQ-9	FED NATL MTG ASSOC #829399		09/01/2006	SCHEDULED REDEMPTION		150	150	137			14		14		150				1	11/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2006	SCHEDULED REDEMPTION		441	441	453	452		(11)		(11)		441				5	07/01/2020	1
31407F-UG-3	FED NATL MTG ASSOC #829583		09/01/2006	SCHEDULED REDEMPTION		217	217	197			20		20		217				2	07/01/2035	1
31407H-JD-9	FED NATL MTG ASSOC #831060		08/01/2006	SCHEDULED REDEMPTION		12,027	12,027	12,132	12,130		(104)		(104)		12,027				90	10/01/2020	1
31407H-LJ-3	FED NATL MTG ASSOC #831129		08/01/2006	SCHEDULED REDEMPTION		4,211	4,211	4,244	4,243		(32)		(32)		4,211				32	11/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2006	SCHEDULED REDEMPTION		7,781	7,781	8,006	8,003		(222)		(222)		7,781				94	12/01/2035	1
31407H-V3-7	FED NATL MTG ASSOC #831434		09/01/2006	SCHEDULED REDEMPTION		14,547	14,547	13,948			600		600		14,547				121	03/01/2021	1
31407H-Y3-4	FED NATL MTG ASSOC #831530		08/01/2006	Various		646,330	688,847	640,843			1,326		1,326		642,169		4,161	4,161	4,087	06/01/2036	1
31407J-KS-0	FED NATL MTG ASSOC #832005		08/04/2006	GOLDMAN, SACHS & CO.		48,038	50,488	50,209	50,286		(77)		(77)		50,209		(2,171)	(2,171)		08/01/2035	1
31407J-LN-0	FED NATL MTG ASSOC #832033		09/01/2006	SCHEDULED REDEMPTION		751	751	774	773		(23)		(23)		751				9	07/01/2020	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2006	SCHEDULED REDEMPTION		267	267	273	273		(5)		(5)		267				4	07/01/2035	1
31407J-UY-6	FED NATL MTG ASSOC #832299		09/01/2006	SCHEDULED REDEMPTION		2,175	2,175	2,241	2,239		(64)		(64)		2,175				21	08/01/2020	1
31407J-2G-6	FED NATL MTG ASSOC #832475		09/01/2006	SCHEDULED REDEMPTION		1,277	1,277	1,290	1,289		(12)		(12)		1,277				11	08/01/2020	1
31407K-PV-5	FED NATL MTG ASSOC #833036		09/01/2006	SCHEDULED REDEMPTION		1,687	1,687	1,702	1,701		(14)		(14)		1,687				16	09/01/2020	1
31407L-DM-6	FED NATL MTG ASSOC #833608		09/01/2006	SCHEDULED REDEMPTION		1,049,409	1,049,409	1,095,812	1,091,045		(41,636)		(41,636)		1,049,409				18,282	12/01/2035	1
31407L-DV-6	FED NATL MTG ASSOC #833616		09/01/2006	SCHEDULED REDEMPTION		101,976	101,976	104,262			(2,286)		(2,286)		101,976				1,190	01/01/2036	1
31407L-HL-4	FED NATL MTG ASSOC #833735		09/01/2006	SCHEDULED REDEMPTION		952	952	962	962		(10)		(10)		952				10	07/01/2020	1
31407L-KS-5	FED NATL MTG ASSOC #833805		08/04/2006	GOLDMAN, SACHS & CO.		807,212	848,371	828,585	828,541		44		44		828,585		(21,373)	(21,373)		09/01/2035	1
31407M-DG-7	FED NATL MTG ASSOC #834503		09/01/2006	SCHEDULED REDEMPTION		10,454	10,454	10,534	10,532		(78)		(78)		10,454				103	07/01/2020	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2006	SCHEDULED REDEMPTION		10,236	10,236	10,466			(230)		(230)		10,236				119	07/01/2035	1
31407M-ZE-8	FED NATL MTG ASSOC #835141		09/01/2006	SCHEDULED REDEMPTION		5,880	5,880	5,634	5,638		243		243		5,880				64	10/01/2035	1
31407M-4E-2	FED NATL MTG ASSOC #835221		09/01/2006	SCHEDULED REDEMPTION		73,547	73,547	74,275	74,265		(718)		(718)		73,547				611	08/01/2020	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2006	SCHEDULED REDEMPTION		1,295	1,295	1,330	1,329		(33)		(33)		1,295				15	08/01/2020	1
31407N-CG-6	FED NATL MTG ASSOC #835371		08/04/2006	GOLDMAN, SACHS & CO.		396,823	417,057	408,784	408,765		19		19		408,784		(11,961)	(11,961)		09/01/2035	1
31407N-FE-8	FED NATL MTG ASSOC #835465		09/01/2006	SCHEDULED REDEMPTION		558	558	562	561		(4)		(4)		558				6	09/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407N-QL-0	FED NATL MTG ASSOC #835759		09/01/2006	SCHEDULED REDEMPTION		4,796	4,796	4,354			442		442		4,796				36	08/01/2035	1
31407N-QM-8	FED NATL MTG ASSOC #835760		09/01/2006	SCHEDULED REDEMPTION		5,292	5,292	4,805			487		487		5,292				40	09/01/2035	1
31407N-4F-7	FED NATL MTG ASSOC #836122		09/29/2006	Various		5,014,760	5,365,932	4,927,435	4,934,255		6,495		6,495		4,940,750		74,009	74,009	60,949	10/01/2035	1
31407N-5T-6	FED NATL MTG ASSOC #836158		09/01/2006	SCHEDULED REDEMPTION		309	309	314	314		(4)		(4)		309				4	08/01/2020	1
31407P-AW-8	FED NATL MTG ASSOC #836221		09/01/2006	SCHEDULED REDEMPTION		1,149	1,149	1,181	1,180		(31)		(31)		1,149				15	10/01/2020	1
31407P-B3-1	FED NATL MTG ASSOC #836258		09/01/2006	SCHEDULED REDEMPTION		2,390	2,390	2,454	2,452		(63)		(63)		2,390				25	10/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2006	SCHEDULED REDEMPTION		1,645	1,645	1,685	1,685		(40)		(40)		1,645				22	10/01/2035	1
31407P-XF-0	FED NATL MTG ASSOC #836878		09/01/2006	SCHEDULED REDEMPTION		2,347	2,347	2,366	2,365		(18)		(18)		2,347				22	10/01/2020	1
31407P-ZX-9	FED NATL MTG ASSOC #836958		09/01/2006	SCHEDULED REDEMPTION		18,203	18,203	17,418	16,251		775		775		18,203				184	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2006	SCHEDULED REDEMPTION		11,604	11,604	11,915	11,904		(300)		(300)		11,604				130	10/01/2020	1
31407P-5R-5	FED NATL MTG ASSOC #837056		08/04/2006	GOLDMAN, SACHS & CO.		524,528	551,273	540,480	540,455		25		25		540,480		(15,952)	(15,952)		10/01/2035	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2006	SCHEDULED REDEMPTION		2,069	2,069	1,984			85		85		2,069				17	02/01/2021	1
31407Q-D8-6	FED NATL MTG ASSOC #837227		09/01/2006	SCHEDULED REDEMPTION		2,519	2,519	2,539	2,538		(19)		(19)		2,519				25	08/01/2020	1
31407Q-H2-5	FED NATL MTG ASSOC #837349		09/01/2006	SCHEDULED REDEMPTION		1,890	1,890	1,803	1,805		86		86		1,890				19	09/01/2035	1
31407Q-MN-3	FED NATL MTG ASSOC #837465		08/04/2006	GOLDMAN, SACHS & CO.		900,100	945,996	927,586	927,547		39		39		927,586		(27,486)	(27,486)		09/01/2035	1
31407Q-5W-2	FED NATL MTG ASSOC #837961		08/04/2006	GOLDMAN, SACHS & CO.		546,961	574,850	563,853	563,829		24		24		563,853		(16,892)	(16,892)		09/01/2035	1
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2006	SCHEDULED REDEMPTION		6,078	6,078	6,298	6,295		(217)		(217)		6,078				79	09/01/2035	1
31407R-RA-4	FED NATL MTG ASSOC #838481		09/01/2006	SCHEDULED REDEMPTION		3,965	3,965	4,062	4,059		(95)		(95)		3,965				47	09/01/2020	1
31407R-2D-5	FED NATL MTG ASSOC #838772		09/01/2006	SCHEDULED REDEMPTION		37,826	37,826	34,342			3,484		3,484		37,826				284	10/01/2035	1
31407S-DC-3	FED NATL MTG ASSOC #838999		09/01/2006	SCHEDULED REDEMPTION		11,377	11,377	11,662	11,654		(277)		(277)		11,377				155	08/01/2020	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2006	SCHEDULED REDEMPTION		232	232	239	239		(7)		(7)		232				3	11/01/2035	1
31407S-LV-2	FED NATL MTG ASSOC #839240		09/01/2006	SCHEDULED REDEMPTION		7,168	7,168	6,582	6,592		576		576		7,168				71	09/01/2035	1
31407S-M5-8	FED NATL MTG ASSOC #839280		08/04/2006	GOLDMAN, SACHS & CO.		43,804	46,037	45,142	45,144		(2)		(2)		45,142		(1,338)	(1,338)		09/01/2035	1
31407S-ND-0	FED NATL MTG ASSOC #839288		09/01/2006	SCHEDULED REDEMPTION		60,486	60,486	61,049	61,041		(555)		(555)		60,486				528	09/01/2020	1
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2006	SCHEDULED REDEMPTION		32	32	33			(1)		(1)		32					10/01/2035	1
31407S-TX-0	FED NATL MTG ASSOC #839466		09/01/2006	SCHEDULED REDEMPTION		7,020	7,020	6,373			647		647		7,020				53	09/01/2035	1
31407T-2F-6	FED NATL MTG ASSOC #840574		09/01/2006	SCHEDULED REDEMPTION		6,207	6,207	6,256	6,254		(47)		(47)		6,207				48	10/01/2020	1
31407U-AG-2	FED NATL MTG ASSOC #840707		08/04/2006	GOLDMAN, SACHS & CO.		924,218	971,344	952,302	952,259		43		43		952,302		(28,084)	(28,084)		09/01/2035	1
31407U-M3-8	FED NATL MTG ASSOC #841078		09/01/2006	SCHEDULED REDEMPTION		302	302	312	312		(9)		(9)		302				4	09/01/2020	1
31407U-M4-6	FED NATL MTG ASSOC #841079		09/01/2006	SCHEDULED REDEMPTION		779	779	746	746		32		32		779				6	09/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2006	SCHEDULED REDEMPTION		423	423	435	434		(11)		(11)		423				5	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2006	SCHEDULED REDEMPTION		3,592	3,592	3,688	3,685		(93)		(93)		3,592				35	10/01/2020	1
31407V-WV-3	FED NATL MTG ASSOC #842260		08/01/2006	SCHEDULED REDEMPTION		1,046	1,046	1,054	1,054		(8)		(8)		1,046				8	09/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2006	SCHEDULED REDEMPTION		429,739	429,739	431,938			(2,199)		(2,199)		429,739				4,656	09/01/2035	1
31407W-V9-1	FED NATL MTG ASSOC #843140		09/01/2006	SCHEDULED REDEMPTION		3,241	3,241	3,258			(17)		(17)		3,241				35	11/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2006	SCHEDULED REDEMPTION		827	827	769			58		58		827				7	10/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		09/01/2006	SCHEDULED REDEMPTION		14,470	14,470	14,591	14,590		(120)		(120)		14,470				126	11/01/2020	1
31407X-EF-4	FED NATL MTG ASSOC #843534		09/01/2006	SCHEDULED REDEMPTION		18,475	18,475	18,570			(95)		(95)		18,475				200	11/01/2035	1
31407X-NJ-6	FED NATL MTG ASSOC #843793		08/01/2006	SCHEDULED REDEMPTION		520	520	526	526		(5)		(5)		520				4	10/01/2020	1
31407X-N3-1	FED NATL MTG ASSOC #843810		09/01/2006	SCHEDULED REDEMPTION		1,024	1,024	930			94		94		1,024				8	08/01/2035	1
31407X-3R-0	FED NATL MTG ASSOC #844208		08/04/2006	GOLDMAN, SACHS & CO.		522,079	548,699	538,039	538,066		(27)		(27)		538,039		(15,960)	(15,960)		11/01/2035	1
31407Y-B5-7	FED NATL MTG ASSOC #844360		08/04/2006	GOLDMAN, SACHS & CO.		472,035	496,104	486,327	486,305		22		22		486,327		(14,292)	(14,292)		11/01/2035	1
31407Y-GH-6	FED NATL MTG ASSOC #844500		09/01/2006	SCHEDULED REDEMPTION		175	175	159			16		16		175				1	11/01/2035	1
31407Y-LC-1	FED NATL MTG ASSOC #844623		09/01/2006	SCHEDULED REDEMPTION		1,443	1,443	1,470	1,469		(25)		(25)		1,443				19	12/01/2020	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		09/01/2006	SCHEDULED REDEMPTION		4,946	4,946	4,491			456		456		4,946				37	10/01/2035	1
31407Y-RU-5	FED NATL MTG ASSOC #844799		09/01/2006	SCHEDULED REDEMPTION		45,608	45,608	41,407			4,201		4,201		45,608				342	10/01/2035	1
31407Y-RZ-4	FED NATL MTG ASSOC #844804		09/01/2006	SCHEDULED REDEMPTION		4,118	4,118	3,956	3,958		160		160		4,118				44	10/01/2035	1
31407Y-R9-2	FED NATL MTG ASSOC #844812		08/01/2006	SCHEDULED REDEMPTION		12,045	12,045	12,127	12,126		(81)		(81)		12,045				90	10/01/2020	1
31407Y-VJ-5	FED NATL MTG ASSOC #844917		08/30/2006	Various		790	791	798	798		(7)		(7)		791				6	11/01/2020	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2006	SCHEDULED REDEMPTION		803	803	809	809		(6)		(6)		803				10	11/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2006	SCHEDULED REDEMPTION		1,584	1,584	1,626	1,625		(41)		(41)		1,584				19	12/01/2020	1
31407Y-4Q-9	FED NATL MTG ASSOC #845131		09/01/2006	SCHEDULED REDEMPTION		19,112	19,112	19,303	19,301		(189)		(189)		19,112				205	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2006	SCHEDULED REDEMPTION		3,709	3,709	3,808	3,805		(96)		(96)		3,709				44	12/01/2020	1
31407Y-7K-9	FED NATL MTG ASSOC #845198		09/01/2006	SCHEDULED REDEMPTION		81,804	81,804	82,222			(419)		(419)		81,804				886	11/01/2035	1
31408A-AE-0	FED NATL MTG ASSOC #845205		09/01/2006	SCHEDULED REDEMPTION		145	145	140	140		6		6		145				1	11/01/2035	1
31408A-D8-0	FED NATL MTG ASSOC #845327		09/01/2006	SCHEDULED REDEMPTION		4,955	4,955	4,760	4,763		192		192		4,955				43	12/01/2035	1
31408A-EM-8	FED NATL MTG ASSOC #845340		08/01/2006	Various		77,510	82,694	76,931			69		69		77,000		510	510	493	01/01/2036	1
31408A-HH-6	FED NATL MTG ASSOC #845432		09/01/2006	SCHEDULED REDEMPTION		6,838	6,838	7,050	7,044		(206)		(206)		6,838				92	02/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		09/01/2006	Various		386,215	397,661	381,273			506		506		381,779		4,436	4,436	2,552	06/01/2021	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31408A-K5-8	FED NATL MTG ASSOC #845516		09/01/2006	Various		334,876	344,677	330,472			607		607		331,080		3,797	3,797	2,219	07/01/2021	1
31408A-K9-0	FED NATL MTG ASSOC #845520		08/14/2006	Various		80,555	82,989	79,569			44		44		79,613		942	942	529	07/01/2021	1
31408B-LR-7	FED NATL MTG ASSOC #846436		09/01/2006	SCHEDULED REDEMPTION		3,551	3,551	3,646	3,643		(92)		(92)		3,551				38	01/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2006	SCHEDULED REDEMPTION		19,929	19,929	20,376			(447)		(447)		19,929				233	12/01/2035	1
31408C-BW-5	FED NATL MTG ASSOC #847053		08/04/2006	GOLDMAN, SACHS & CO.		265,085	278,601	275,435	275,423		12		12		275,435		(10,351)	(10,351)		12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2006	SCHEDULED REDEMPTION		903	903	927	926		(23)		(23)		903				10	11/01/2020	1
31408C-X5-0	FED NATL MTG ASSOC #847700		08/01/2006	Various		226,554	241,424	229,466	229,680		352		352		230,032		(3,478)	(3,478)	2,436	11/01/2035	1
31408D-QC-1	FED NATL MTG ASSOC #848351		09/01/2006	SCHEDULED REDEMPTION		5,569	5,569	5,625	5,624		(55)		(55)		5,569				52	11/01/2020	1
31408D-SB-1	FED NATL MTG ASSOC #848414		09/01/2006	SCHEDULED REDEMPTION		870	870	898	897		(26)		(26)		870				11	12/01/2020	1
31408D-WD-2	FED NATL MTG ASSOC #848544		09/01/2006	SCHEDULED REDEMPTION		23,060	23,060	23,179			(119)		(119)		23,060				250	12/01/2035	1
31408D-4F-8	FED NATL MTG ASSOC #848722		09/01/2006	SCHEDULED REDEMPTION		27,241	27,241	27,382			(140)		(140)		27,241				295	01/01/2036	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2006	SCHEDULED REDEMPTION		188,562	188,562	192,790			(4,228)		(4,228)		188,562				2,200	01/01/2036	1
31408E-VK-5	FED NATL MTG ASSOC #849418		08/01/2006	SCHEDULED REDEMPTION		10,637	10,637	10,735	10,733		(96)		(96)		10,637				80	11/01/2020	1
31408E-5P-3	FED NATL MTG ASSOC #849654		09/01/2006	SCHEDULED REDEMPTION		4,549	4,549	4,573			(23)		(23)		4,549				49	11/01/2035	1
31408E-7G-1	FED NATL MTG ASSOC #849695		09/01/2006	SCHEDULED REDEMPTION		1,364,095	1,364,095	1,423,774	1,418,517		(54,422)		(54,422)		1,364,095				19,853	01/01/2036	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2006	SCHEDULED REDEMPTION		539	539	554	553		(14)		(14)		539				6	12/01/2020	1
31408F-Q7-7	FED NATL MTG ASSOC #850178		09/01/2006	SCHEDULED REDEMPTION		8,404	8,404	8,670	8,662		(258)		(258)		8,404				95	01/01/2021	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2006	SCHEDULED REDEMPTION		2,881	2,881	2,958	2,955		(75)		(75)		2,881				32	12/01/2020	1
31408F-6B-0	FED NATL MTG ASSOC #850566		08/01/2006	Various		163,397	174,339	162,190			132		132		162,322		1,075	1,075	1,040	01/01/2036	1
31408G-K4-8	FED NATL MTG ASSOC #850915		09/01/2006	SCHEDULED REDEMPTION		4,434	4,434	4,575	4,571		(137)		(137)		4,434				47	12/01/2020	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2006	SCHEDULED REDEMPTION		617,233	617,233	620,415			(3,183)		(3,183)		617,233				6,687	04/01/2036	1
31408H-D9-3	FED NATL MTG ASSOC #851628		08/01/2006	Various		23,744	25,340	23,575			13		13		23,588		156	156	151	04/01/2036	1
31408J-LG-4	FED NATL MTG ASSOC #852727		09/01/2006	SCHEDULED REDEMPTION		610	610	629	629		(19)		(19)		610				8	01/01/2021	1
31408J-PC-9	FED NATL MTG ASSOC #852819		08/04/2006	GOLDMAN, SACHS & CO.		39,252	41,254	40,453	40,455		(2)		(2)		40,453		(1,200)	(1,200)		01/01/2036	1
31408J-RU-7	FED NATL MTG ASSOC #852899		08/04/2006	GOLDMAN, SACHS & CO.		552,224	580,382	569,284	569,258		25		25		569,284		(17,059)	(17,059)		03/01/2036	1
31408J-SU-6	FED NATL MTG ASSOC #852931		08/01/2006	SCHEDULED REDEMPTION		5,172	5,172	5,211	5,211		(39)		(39)		5,172				39	04/01/2021	1
31408J-SV-4	FED NATL MTG ASSOC #852932		09/01/2006	SCHEDULED REDEMPTION		10,151	10,151	9,732			418		418		10,151				85	04/01/2021	1
31408W-4B-5	FED NATL MTG ASSOC #863118		08/01/2006	Various		337,427	360,073	334,980			227		227		335,207		2,220	2,220	2,148	01/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2006	SCHEDULED REDEMPTION		5,271	5,271	5,412	5,407		(136)		(136)		5,271				58	11/01/2020	1
31408Y-MF-2	FED NATL MTG ASSOC #864458		08/04/2006	GOLDMAN, SACHS & CO.		834,954	877,527	860,489	860,450		39		39		860,489		(25,535)	(25,535)		12/01/2035	1
31409A-HM-4	FED NATL MTG ASSOC #865236		09/01/2006	SCHEDULED REDEMPTION		1,602	1,602	1,653	1,650		(48)		(48)		1,602				21	02/01/2021	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2006	SCHEDULED REDEMPTION		4,135	4,135	4,157			(21)		(21)		4,135				45	02/01/2036	1
31409A-JR-1	FED NATL MTG ASSOC #865272		09/01/2006	SCHEDULED REDEMPTION		7,221	7,221	7,383			(162)		(162)		7,221				84	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2006	SCHEDULED REDEMPTION		1,712	1,712	1,642			71		71		1,712				14	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2006	SCHEDULED REDEMPTION		114,043	114,043	114,631			(588)		(588)		114,043				1,236	02/01/2036	1
31409B-GK-7	FED NATL MTG ASSOC #866102		08/01/2006	SCHEDULED REDEMPTION		589	589	596	596		(6)		(6)		589				4	03/01/2021	1
31409C-JJ-5	FED NATL MTG ASSOC #867065		08/04/2006	Various		14,353,869	15,298,125	14,563,961	14,577,191		12,391		12,391		14,589,582		(235,713)	(235,713)	146,819	02/01/2036	1
31409C-WF-8	FED NATL MTG ASSOC #867446		08/14/2006	Various		308,363	317,625	304,535			237		237		304,772		3,591	3,591	2,022	05/01/2021	1
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2006	Various		4,965,558	5,282,526	4,971,682	1,421,509		10,087		10,087		4,974,263		(8,705)	(8,705)	27,944	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2006	SCHEDULED REDEMPTION		10,601	10,601	10,464			137		137		10,601				53	05/01/2036	1
31409D-EB-5	FED NATL MTG ASSOC #867830		09/01/2006	SCHEDULED REDEMPTION		38,750	38,750	37,153			1,597		1,597		38,750				323	02/01/2021	1
31409D-EZ-2	FED NATL MTG ASSOC #867852		08/01/2006	Various		469,740	501,172	466,247			411		411		466,658		3,082	3,082	2,988	02/01/2036	1
31409D-S4-6	FED NATL MTG ASSOC #868239		09/01/2006	SCHEDULED REDEMPTION		26,701	26,701	26,837			(137)		(137)		26,701				289	03/01/2036	1
31409D-UQ-4	FED NATL MTG ASSOC #868291		08/01/2006	Various		55,793	59,540	55,391			37		37		55,428		365	365	355	04/01/2036	1
31409E-AP-6	FED NATL MTG ASSOC #868614		08/04/2006	Various		1,749,597	1,849,265	1,778,828	1,140,064		392		392		1,779,188		(29,591)	(29,591)	4,099	04/01/2036	1
31409E-CP-4	FED NATL MTG ASSOC #868678		09/01/2006	SCHEDULED REDEMPTION		558,157	558,157	561,035			(2,878)		(2,878)		558,157				6,047	04/01/2036	1
31409E-HR-5	FED NATL MTG ASSOC #868840		08/01/2006	Various		478,927	510,497	485,211	485,692		686		686		486,378		(7,451)	(7,451)	5,151	04/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2006	SCHEDULED REDEMPTION		15,965	15,965	16,048			(82)		(82)		15,965				173	04/01/2036	1
31409E-PL-9	FED NATL MTG ASSOC #869027		08/04/2006	GOLDMAN, SACHS & CO.		541,681	569,301	559,370	559,347		22		22		559,370		(17,689)	(17,689)		03/01/2036	1
31409E-QN-4	FED NATL MTG ASSOC #869061		09/01/2006	SCHEDULED REDEMPTION		39,156	39,156	39,356			(200)		(200)		39,156				424	05/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2006	SCHEDULED REDEMPTION		5,623	5,623	5,373			250		250		5,623				52	04/01/2036	1
31409F-KM-9	FED NATL MTG ASSOC #869800		08/01/2006	SCHEDULED REDEMPTION		5,218	5,218	5,275	5,275		(57)		(57)		5,218				39	03/01/2021	1
31409F-MN-5	FED NATL MTG ASSOC #869865		09/01/2006	SCHEDULED REDEMPTION		19,401	19,401	18,601			800		800		19,401				162	04/01/2021	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2006	SCHEDULED REDEMPTION		26,179	26,179	26,314			(135)		(135)		26,179				284	04/01/2036	1
31409F-WR-5	FED NATL MTG ASSOC #870156		08/01/2006	Various		473,144	504,962	469,773			257		257		470,029		3,114	3,114	3,015	03/01/2036	1
31409G-G6-7	FED NATL MTG ASSOC #870621		08/04/2006	GOLDMAN, SACHS & CO.		833,298	875,787	858,754	858,715		39		39		858,754		(25,456)	(25,456)		06/01/2036	1
31409G-KN-5	FED NATL MTG ASSOC #870701		08/04/2006	GOLDMAN, SACHS & CO.		472,877	496,989	494,246	494,168		78		78		494,246		(21,369)	(21,369)		08/01/2036	1
31409G-MH-6	FED NATL MTG ASSOC #870760		08/04/2006	GOLDMAN, SACHS & CO.		476,165	500,444	489,242	490,480		(1,238)		(1,238)		489,242		(13,077)	(13,077)		07/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2006	SCHEDULED REDEMPTION		383,659	383,659	392,261			(8,602)		(8,602)		383,659				4,476	05/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31409H-F7-4	FED NATL MTG ASSOC #871490		08/01/2006	Various		635,659	678,382	631,107			382		382		631,489		4,170	4,170	4,049	04/01/2036	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		09/01/2006	SCHEDULED REDEMPTION		12,130	12,130	11,630			500		500		12,130				101	04/01/2021	1
31409H-5L-4	FED NATL MTG ASSOC #872151		08/01/2006	Various		229,191	244,580	232,466	232,693		122		122		232,815		(3,624)	(3,624)	2,477	03/01/2036	1
31409J-BS-8	FED NATL MTG ASSOC #872249		09/01/2006	SCHEDULED REDEMPTION		86,605	86,605	87,048			(443)		(443)		86,605				938	05/01/2036	1
31409J-CK-4	FED NATL MTG ASSOC #872274		09/01/2006	SCHEDULED REDEMPTION		14,829	14,829	14,218			611		611		14,829				124	05/01/2021	1
31409J-GQ-7	FED NATL MTG ASSOC #872407		09/01/2006	SCHEDULED REDEMPTION		16,163	16,163	15,446			717		717		16,163				148	05/01/2036	1
31409J-J2-7	FED NATL MTG ASSOC #872481		08/01/2006	Various		304,227	324,488	301,875			372		372		302,247		1,979	1,979	1,932	04/01/2036	1
31409J-QM-5	FED NATL MTG ASSOC #872660		08/01/2006	Various		25,394	27,102	25,213			14		14		25,227		167	167	162	05/01/2036	1
31409J-U3-2	FED NATL MTG ASSOC #872802		08/04/2006	GOLDMAN, SACHS & CO.		34,824	36,600	35,888	35,890		(2)		(2)		35,888		(1,064)	(1,064)		06/01/2036	1
31409J-XK-1	FED NATL MTG ASSOC #872882		08/01/2006	Various		569,640	607,939	565,573			339		339		565,912		3,728	3,728	3,629	06/01/2036	1
31409J-YQ-7	FED NATL MTG ASSOC #872919		08/04/2006	GOLDMAN, SACHS & CO.		95,230	100,086	98,650	98,509		141		141		98,650		(3,421)	(3,421)		06/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2006	SCHEDULED REDEMPTION		19,059	19,059	19,157			(98)		(98)		19,059				206	02/01/2036	1
31409U-VQ-5	FED NATL MTG ASSOC #879123		08/04/2006	GOLDMAN, SACHS & CO.		67,725	71,178	69,796	69,800		(4)		(4)		69,796		(2,071)	(2,071)		06/01/2036	1
31409U-XC-4	FED NATL MTG ASSOC #879175		08/01/2006	Various		23,569	25,154	23,401			12		12		23,413		156	156	150	01/01/2036	1
31409V-C2-7	FED NATL MTG ASSOC #879489		08/04/2006	GOLDMAN, SACHS & CO.		527,055	553,929	543,174	543,202		(27)		(27)		543,174		(16,120)	(16,120)		03/01/2036	1
31409V-HB-2	FED NATL MTG ASSOC #879626		08/14/2006	Various		1,208,682	1,245,217	1,193,901			612		612		1,194,513		14,169	14,169	7,945	06/01/2021	1
31409V-HU-0	FED NATL MTG ASSOC #879643		09/01/2006	SCHEDULED REDEMPTION		11,646	11,646	11,166			480		480		11,646				97	06/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2006	SCHEDULED REDEMPTION		1,382	1,382	1,365			18		18		1,382				7	02/01/2036	1
31409V-2K-8	FED NATL MTG ASSOC #880178		09/01/2006	SCHEDULED REDEMPTION		83,632	83,632	84,060			(428)		(428)		83,632				906	02/01/2036	1
31409V-5D-1	FED NATL MTG ASSOC #880244		09/01/2006	SCHEDULED REDEMPTION		7,143	7,143	7,197	7,196		(53)		(53)		7,143				68	11/01/2020	1
31409W-2K-6	FED NATL MTG ASSOC #881078		08/04/2006	GOLDMAN, SACHS & CO.		1,098,508	1,154,521	1,136,427	1,136,386		41		41		1,136,427		(37,919)	(37,919)		04/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2006	SCHEDULED REDEMPTION		21,485	21,485	21,208			277		277		21,485				107	06/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2006	SCHEDULED REDEMPTION		889	889	849			39		39		889				8	07/01/2036	1
31409Y-GU-5	FED NATL MTG ASSOC #882311		09/01/2006	SCHEDULED REDEMPTION		125,072	125,072	125,712			(640)		(640)		125,072				1,355	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2006	SCHEDULED REDEMPTION		392	392	400			(9)		(9)		392				5	04/01/2036	1
31410A-BP-0	FED NATL MTG ASSOC #883046		08/01/2006	Various		1,874,090	2,000,000	1,875,000	1,875,605		1,372		1,372		1,876,977		(2,887)	(2,887)	20,262	07/01/2036	1
31410A-DS-2	FED NATL MTG ASSOC #883113		08/01/2006	Various		4,133,994	4,409,236	4,133,659	4,135,014		5,271		5,271		4,140,284		(6,291)	(6,291)	44,449	06/01/2036	1
31410A-EH-5	FED NATL MTG ASSOC #883136		08/04/2006	GOLDMAN, SACHS & CO.		1,018,953	1,070,909	1,050,093	1,050,087		6		6		1,050,093		(31,140)	(31,140)		07/01/2036	1
31410A-UB-0	FED NATL MTG ASSOC #883578		09/01/2006	SCHEDULED REDEMPTION		9,915	9,915	9,967			(51)		(51)		9,915				107	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		09/01/2006	SCHEDULED REDEMPTION		77,942	77,942	79,690			(1,748)		(1,748)		77,942				909	05/01/2036	1
31410B-FW-9	FED NATL MTG ASSOC #884081		08/01/2006	Various		3,467,131	3,700,000	3,468,750	3,469,888		2,508		2,508		3,472,396		(5,265)	(5,265)	37,479	06/01/2036	1
31410B-P7-3	FED NATL MTG ASSOC #884346		08/04/2006	GOLDMAN, SACHS & CO.		591,820	621,997	613,476	613,456		19		19		613,476		(21,656)	(21,656)		05/01/2036	1
31410B-P8-1	FED NATL MTG ASSOC #884347		09/01/2006	SCHEDULED REDEMPTION		5,912	5,912	5,649			262		262		5,912				54	05/01/2036	1
31410B-TJ-3	FED NATL MTG ASSOC #884453		08/04/2006	GOLDMAN, SACHS & CO.		909,698	956,083	937,475	937,433		43		43		937,475		(27,778)	(27,778)		05/01/2036	1
31410C-LJ-9	FED NATL MTG ASSOC #885129		08/01/2006	Various		84,405	90,049	84,421	84,449		79		79		84,529		(124)	(124)	911	06/01/2036	1
31410C-LK-6	FED NATL MTG ASSOC #885130		08/01/2006	Various		281,117	300,000	281,250	281,343		194		194		281,537		(420)	(420)	3,039	06/01/2036	1
31410C-RA-2	FED NATL MTG ASSOC #885281		09/01/2006	SCHEDULED REDEMPTION		49,677	49,677	49,037			640		640		49,677				248	06/01/2036	1
31410C-RM-6	FED NATL MTG ASSOC #885292		09/01/2006	SCHEDULED REDEMPTION		33,007	33,007	32,581			425		425		33,007				165	06/01/2036	1
31410C-R5-3	FED NATL MTG ASSOC #885308		08/04/2006	GOLDMAN, SACHS & CO.		1,053,093	1,106,789	1,091,466	1,091,431		35		35		1,091,466		(38,373)	(38,373)		06/01/2036	1
31410C-SW-3	FED NATL MTG ASSOC #885333		09/01/2006	SCHEDULED REDEMPTION		794	794	784			10		10		794				4	06/01/2036	1
31410C-UX-8	FED NATL MTG ASSOC #885398		08/01/2006	Various		3,833,207	4,089,999	3,834,374	3,835,637		3,276		3,276		3,838,913		(5,706)	(5,706)	41,407	06/01/2036	1
31410C-V6-6	FED NATL MTG ASSOC #885437		09/01/2006	Various		1,335,142	1,375,421	1,318,739			790		790		1,319,529		15,612	15,612	8,940	06/01/2021	1
31410C-YJ-5	FED NATL MTG ASSOC #885513		08/04/2006	GOLDMAN, SACHS & CO.		475,187	499,416	489,617	493,008		(3,392)		(3,392)		489,617		(14,430)	(14,430)		07/01/2036	1
31410C-YZ-9	FED NATL MTG ASSOC #885528		08/04/2006	GOLDMAN, SACHS & CO.		457,267	480,583	473,691	473,824		(132)		(132)		473,691		(16,424)	(16,424)		08/01/2036	1
31410D-AG-5	FED NATL MTG ASSOC #885707		08/01/2006	Various		1,310,471	1,398,599	1,301,134			696		696		1,301,830		8,641	8,641	8,350	06/01/2036	1
31410D-V2-3	FED NATL MTG ASSOC #886333		09/01/2006	SCHEDULED REDEMPTION		69,819	69,819	66,721			3,098		3,098		69,819				640	08/01/2036	1
31410E-KL-1	FED NATL MTG ASSOC #886899		08/04/2006	GOLDMAN, SACHS & CO.		37,342	39,246	38,367	38,203		164		164		38,367		(1,026)	(1,026)		09/01/2036	1
31410E-XG-8	FED NATL MTG ASSOC #887279		09/01/2006	SCHEDULED REDEMPTION		375,808	375,808	384,234			(8,426)		(8,426)		375,808				4,384	07/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2006	SCHEDULED REDEMPTION		63,111	63,111	64,526			(1,415)		(1,415)		63,111				736	07/01/2036	1
31410F-DC-6	FED NATL MTG ASSOC #887599		09/01/2006	SCHEDULED REDEMPTION		60	60	59			1		1		60					07/01/2036	1
31410M-RQ-5	FED NATL MTG ASSOC #891595		08/01/2006	Various		883,215	942,306	876,819	23,445		825		825		877,651		5,564	5,564	5,721	06/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2006	SCHEDULED REDEMPTION		280	280	286			(6)		(6)		280				3	07/01/2036	1
31410P-HX-4	FED NATL MTG ASSOC #893146		08/04/2006	GOLDMAN, SACHS & CO.		925,659	972,858	953,970	953,927		43		43		953,970		(28,311)	(28,311)		08/01/2036	1
31410P-M7-5	FED NATL MTG ASSOC #893282		09/01/2006	SCHEDULED REDEMPTION		1,687	1,687	1,665			22		22		1,687				8	08/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2006	SCHEDULED REDEMPTION		197,285	197,285	201,709			(4,424)		(4,424)		197,285				2,302	05/01/2036	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2006	SCHEDULED REDEMPTION		3,633	3,633	3,734	3,761		(128)		(128)		3,633				82	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		09/01/2006	SCHEDULED REDEMPTION		4,495	4,495	4,700	4,641		(146)		(146)		4,495				86	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2006	SCHEDULED REDEMPTION		153,171	153,171	112,928	138,583		14,588		14,588		153,171				2,380	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2006	SCHEDULED REDEMPTION		104,321	104,321	84,519	98,562		5,759		5,759		104,321				1,760	06/25/2022	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH		09/01/2006	SCHEDULED REDEMPTION		60,701	60,701	59,885	60,696		5		5		60,701				933	10/25/2007	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		09/01/2006	SCHEDULED REDEMPTION		234,992	234,992	217,802	226,408		8,584		8,584		234,992				4,222	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2006	SCHEDULED REDEMPTION		771,249	771,249	715,621	741,550		29,699		29,699		771,249				12,439	11/25/2022	1
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E		09/01/2006	SCHEDULED REDEMPTION		487,551	487,551	482,828	487,285		266		266		487,551				7,515	04/25/2013	1
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH		09/01/2006	SCHEDULED REDEMPTION		773,438	773,438	756,901	771,532		1,906		1,906		773,438				11,123	05/25/2008	1
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH		09/01/2006	SCHEDULED REDEMPTION		682,311	682,311	664,827	680,394		1,917		1,917		682,311				9,832	06/25/2008	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2006	SCHEDULED REDEMPTION		234,770	234,770	176,550	210,971		23,799		23,799		234,770				3,676	07/25/2022	1
312911-5B-2	FHR 1364 N		09/01/2006	SCHEDULED REDEMPTION		18,361	18,361	17,655	18,288		73		73		18,361				275	09/15/2007	1
313398-QA-0	FHR 2335 PZ		09/01/2006	SCHEDULED REDEMPTION		517,661	517,661	487,116	486,162		31,499		31,499		517,661				7,115	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2006	SCHEDULED REDEMPTION		658,280	658,280	642,235	647,080		11,201		11,201		658,280				8,715	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2006	SCHEDULED REDEMPTION		118,649	118,649	112,013	110,337		7,037		7,037		118,649				1,928	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2006	SCHEDULED REDEMPTION		5,548	5,548	5,321	5,249		239		239		5,548				90	08/15/2031	1
31339L-J9-2	FHR 2396 PE		09/01/2006	SCHEDULED REDEMPTION		1,719,889	1,719,889	1,766,648	1,724,706		(4,817)		(4,817)		1,719,889				22,886	04/15/2030	1
3133TV-NM-4	FHR 2433 PD		09/01/2006	SCHEDULED REDEMPTION		1,245,429	1,245,429	1,254,575	1,249,341		(3,912)		(3,912)		1,245,429				17,843	01/15/2031	1
3133TV-MR-4	FHR 2440 OG		09/01/2006	SCHEDULED REDEMPTION		1,078,585	1,078,585	1,090,074	1,084,548		(5,963)		(5,963)		1,078,585				15,706	12/15/2030	1
31392P-4A-0	FHR 2458 PE		07/01/2006	SCHEDULED REDEMPTION		170,876	170,876	174,694	173,637		(2,761)		(2,761)		170,876				926	01/15/2031	1
31392M-TX-0	FHR 2463 VC		09/01/2006	SCHEDULED REDEMPTION		186,750	186,750	192,177	190,269		(3,519)		(3,519)		186,750				2,492	04/15/2013	1
31392R-PX-3	FHR 2468 PE		09/01/2006	SCHEDULED REDEMPTION		2,370,353	2,370,353	2,438,501	2,408,165		(37,812)		(37,812)		2,370,353				29,906	04/15/2031	1
31392R-4A-6	FHR 2471 EH		09/01/2006	SCHEDULED REDEMPTION		495,179	495,179	509,415	502,163		(6,984)		(6,984)		495,179				6,585	02/15/2031	1
31392R-X5-5	FHR 2491 PG		09/01/2006	SCHEDULED REDEMPTION		449,327	449,327	462,105	455,949		(6,622)		(6,622)		449,327				5,931	03/15/2031	1
31392V-4R-0	FHR 2494 EH		09/01/2006	SCHEDULED REDEMPTION		1,375,854	1,375,854	1,403,371	1,391,313		(15,459)		(15,459)		1,375,854				18,441	04/15/2031	1
31392V-P8-9	FHR 2496 QN		09/01/2006	SCHEDULED REDEMPTION		1,572,469	1,572,469	1,613,992	1,595,494		(23,025)		(23,025)		1,572,469				20,925	05/15/2031	1
31392V-7G-1	FHR 2498 BM		09/01/2006	SCHEDULED REDEMPTION		155,073	155,073	158,647	157,891		(2,818)		(2,818)		155,073				1,756	09/15/2017	1
31392U-M7-6	FHR 2503 PG		09/01/2006	SCHEDULED REDEMPTION		2,416,205	2,416,205	2,462,229	2,437,874		(21,669)		(21,669)		2,416,205				32,479	04/15/2031	1
31394K-C8-5	FHR 2690 PE		09/27/2006	SALOMON SMITH BARNEY		15,746,875	16,000,000	16,277,501	16,221,106		(9,071)		(9,071)		16,212,035		(465,160)	(465,160)	262,222	11/15/2028	1
31394L-7F-3	FHR 2695 DE		08/22/2006	GREENWICH CAPITAL MARKETS, INC.		14,085,938	15,000,000	14,407,032	14,576,885		10,659		10,659		14,587,545		(501,607)	(501,607)	140,000	01/15/2017	1
31394N-MW-5	FHR 2727 PE		09/19/2006	BEAR STEARNS SECURITIES CORP.		37,367,188	40,000,000	36,814,064			34,021		34,021		36,848,085		519,103	519,103	255,000	07/15/2032	1
31394P-FY-4	FHR 2736 BC		09/27/2006	CHASE SECURITIES		16,429,064	16,735,000	16,891,891	16,860,742		(4,901)		(4,901)		16,855,840		(426,776)	(426,776)	274,268	12/15/2029	1
31394T-Y7-4	FHR 2764 YF		09/15/2006	SCHEDULED REDEMPTION		1,687,531	1,687,531	1,687,531	1,687,531						1,687,531				21,340	03/15/2034	1
31395L-Y9-6	FHR 2940 NE		08/31/2006	BARCLAYS BANK		15,354,949	16,640,000	15,030,601	15,042,127		10,384		10,384		15,052,511		302,439	302,439	219,556	02/15/2035	1
31395X-N4-3	FHR 3015 GM		08/31/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		27,430,264	29,741,000	26,822,664	26,843,892		19,125		19,125		26,863,017		567,248	567,248	392,416	08/15/2035	1
31396E-JR-8	FHR 3063 YE		09/19/2006	UNION BANK OF SWITZERLAND		69,694,628	71,049,000	69,036,871			16,489		16,489		69,053,360		641,269	641,269	553,590	10/15/2034	1
31396F-WT-6	FHR 3081 CP		09/19/2006	MERRILL LYNCH CAPITAL MARKETS		45,170,941	46,183,000	44,858,846			10,802		10,802		44,869,648		301,293	301,293	359,843	10/15/2034	1
31396G-3G-4	FHR 3082 PK		08/31/2006	GREENWICH CAPITAL MARKETS, INC.		33,363,137	36,436,000	32,650,074	32,673,201		20,836		20,836		32,694,037		669,100	669,100	480,753	12/15/2035	1
31396G-CC-3	FHR 3087 VJ		09/01/2006	SCHEDULED REDEMPTION		138,584	138,584	131,536	131,746		6,839		6,839		138,584				1,386	06/15/2022	1
31396H-E7-0	FHR 3113 QE		08/31/2006	MORGAN STANLEY DEAN WITTER		23,022,460	25,000,000	22,488,283	22,505,407		15,428		15,428		22,520,834		501,626	501,626	329,861	02/15/2036	1
31396H-HG-7	FHR 3114 KC		09/19/2006	LEHMAN BROTHERS INC.		18,285,876	18,933,000	18,296,970			3,279		3,279		18,300,250		(14,374)	(14,374)	55,221	02/15/2030	1
31396H-Z9-3	FHR 3116 ZB		09/01/2006	SCHEDULED REDEMPTION		696,774	696,774	679,791	681,429		15,345		15,345		696,774				8,090	02/15/2036	1
31396H-UT-4	FHR 3117 FH		09/19/2006	UNION BANK OF SWITZERLAND		52,617,219	52,732,571	52,732,571							52,732,571		(115,353)	(115,353)	305,131	02/15/2036	1
31396T-U9-2	FHR 31396TU92		09/19/2006	DEUTSCHE BANK SECURITIES		39,923,567	39,670,974	39,564,049			802		802		39,564,851		358,716	358,716	337,203	08/15/2034	1
31396T-AM-5	FHR 3165 GD		09/19/2006	MORGAN STANLEY DEAN WITTER		14,741,457	14,659,000	14,624,071			253		253		14,624,323		117,133	117,133	124,602	08/15/2034	1
31396U-F4-7	FHR 3179 FP		09/19/2006	BARCLAYS BANK		17,015,938	17,000,000	17,043,828			(306)		(306)		17,043,522		(27,584)	(27,584)	99,766	07/15/2036	1
31397A-HE-6	FHR 3200 GC		09/19/2006	GREENWICH CAPITAL MARKETS, INC.		45,489,511	46,018,000	45,471,536			2,605		2,605		45,474,141		15,370	15,370	147,641	12/15/2032	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2006	SCHEDULED REDEMPTION		1,156,465	1,156,465	1,151,586	1,151,601		4,864		4,864		1,156,465				15,396	06/25/2016	1
31358U-7D-2	FNR 1993-70 Z		09/01/2006	SCHEDULED REDEMPTION		22,205	22,205	23,147	23,126		(921)		(921)		22,205				318	05/25/2023	1
31392D-ZN-5	FNR 2002-50 PE		09/01/2006	SCHEDULED REDEMPTION		468,650	468,650	479,487	474,526		(5,877)		(5,877)		468,650				6,242	05/25/2031	1
31392E-Q7-8	FNR 2002-64 PC		09/01/2006	SCHEDULED REDEMPTION		83,230	83,230	86,808	84,683		(1,453)		(1,453)		83,230				1,036	12/25/2026	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393T-Y6-7	FNR 2003-106 WD		09/27/2006	GREENWICH CAPITAL MARKETS, INC.		39,688,533	41,153,000	40,685,206	40,820,253		13,853		13,853		40,834,106		(1,145,573)	(1,145,573)	607,007	09/25/2020	1.
31393E-MS-5	FNR 2003-84 GC		08/22/2006	BARCLAYS BANK		21,275,103	21,846,000	22,078,114	21,973,918		(5,867)		(5,867)		21,968,051		(692,948)	(692,948)	229,383	05/25/2015	1.
31393E-MT-3	FNR 2003-84 GD		08/22/2006	BARCLAYS BANK		28,729,689	30,000,000	28,690,625	29,093,952		23,484		23,484		29,117,436		(387,747)	(387,747)	314,999	03/25/2017	1.
31394A-L7-9	FNR 2004-67 VE		09/01/2006	SCHEDULED REDEMPTION		355,582	355,582	351,471	352,099		3,483		3,483		355,582				3,557	12/25/2020	1.
31395N-RK-5	FNR 2006-67 PC		09/19/2006	MERRILL LYNCH CAPITAL MARKETS		34,724,854	35,138,000	34,716,618			2,060		2,060		34,718,678		6,177	6,177	112,734	03/25/2033	1.
31396K-MG-4	FNR 2006-74 FL		09/25/2006	SCHEDULED REDEMPTION		3,070,659	3,070,659	3,070,179			480		480		3,070,659				29,120	08/25/2036	1.
31396L-CC-2	FNR 2006-93 FP		09/27/2006	CHASE SECURITIES		31,666,666	31,666,666	31,666,666							31,666,666				19,803	09/25/2036	1FE
454623-8A-0	INDIANA BOND BK TXBL SCH SEVER 04-6B		07/15/2006	CALLED @ 100		185,000	185,000	185,000	185,000						185,000				5,356	07/15/2014	1FE
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A		08/15/2006	CALLED @ 100.0		346,770	346,770	343,209	346,112		67		67		346,179		591	591	11,703	08/15/2008	1FE
3199999. Bonds - Special Revenues						808,169,615	834,138,866	808,846,146	380,947,734		(53,191)		(53,191)		809,615,793		(1,446,179)	(1,446,179)	7,256,718	XXX	XXX
00104B-AC-4	AES EASTERN ENERGY		07/02/2006	SCHEDULED REDEMPTION		169,000	169,000	169,000	168,479		522		522		169,000				7,605	07/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2006	SCHEDULED REDEMPTION		186,200	186,200	186,200	186,200						186,200					06/30/2022	2.
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		07/01/2006	SCHEDULED REDEMPTION		137,380	137,380	137,380	137,380						137,380				3,132	07/01/2024	3.
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2006	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,413		587		587		300,000				14,700	07/15/2020	2.
990359-9C-7	ASTORIA GENERATING 1ST LIEN TERM B		08/23/2006	SCHEDULED REDEMPTION		4,629	4,629	4,629	4,629						4,629				58	02/23/2013	4FE
059165-CR-9	BALT GAS & ELEC		09/18/2006	MATURED		1,000,000	1,000,000	1,024,798	1,003,983		(3,983)		(3,983)		1,000,000				32,499	09/18/2006	2FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2006	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,808		(328)		(328)		30,480				743	09/30/2016	2.
15189T-AM-9	CENTERPOINT ENERGY INC 3.750000% 05/15/2		08/30/2006	JEFFERIES & COMPANY, INC.		511,320	400,000	502,800	472,983		(7,236)		(7,236)		465,747		45,573	45,573	4,583	05/15/2023	2FE
12565#-AA-6	CL POWER SALES, LLC SR SECURED NOTES		09/30/2006	SCHEDULED REDEMPTION		963,560	963,560	963,560	963,560						963,560				21,945	05/30/2007	2.
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		09/01/2006	SCHEDULED REDEMPTION		276,231	276,231	276,231	275,832		398		398		276,231				12,182	09/01/2019	3.
42016#-AA-8	CONS. ED./ HAWKEYE FUND. SECD. LS NTS DU		06/30/2006	SCHEDULED REDEMPTION		27,338	27,338	27,255	27,338						27,338				1,185	06/30/2022	1.
226829-AA-7	CROCKET COGENERATION		09/30/2006	SCHEDULED REDEMPTION		141,369	141,369	141,369	141,369						141,369					03/30/2025	2FE
25746U-AY-5	DOMINION RESOURCES INC		09/25/2006	BANK OF AMERICA		1,581,705	1,500,000	1,494,855	1,494,855		1		1		1,494,856		86,849	86,849	29,688	06/30/2066	2FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		09/12/2006	Various		1,079,200	1,000,000	1,001,250	1,000,232		(82)		(82)		1,000,150		79,050	79,050	4,486	12/15/2023	2FE
29266M-AC-3	ENERGY EAST CORPORATION		09/13/2006	CALLED @ 100.083		23,019,090	23,000,000	22,861,930	23,087,757		(47,153)		(47,153)		23,040,604		(21,514)	(21,514)	433,486	11/15/2006	2FE
34853#-AC-7	FORT POINT POWER (F/K/A ARCLIGHT AMERICA		08/15/2006	SCHEDULED REDEMPTION		747,490	747,490	747,490	744,410		3,081		3,081		747,490				37,375	08/15/2010	3.
302570-AK-2	FPL GROUP CAPITAL INC.		09/15/2006	MATURED		2,000,000	2,000,000	2,152,640	2,008,004		(8,004)		(8,004)		2,000,000				76,250	09/15/2006	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2006	SCHEDULED REDEMPTION		146,944	146,944	146,944	146,944						146,944				2,649	02/10/2024	2FE
990487-9A-0	INFRASTRUX GROUP INC 1ST LIEN TERM B		09/29/2006	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					05/08/2012	4Z
33632*-PE-1	KANSAS CITY PWR & LT/FIRST SEC BK UT		08/13/2006	SCHEDULED REDEMPTION		551,398	551,398	551,398	551,127		270		270		551,398				23,572	02/13/2014	2.
485260-BH-5	KANSAS GAS & ELECTRIC		09/28/2006	LEHMAN BROTHERS INC.		4,848,350	5,000,000	5,000,000	5,000,000						5,000,000		(151,650)	(151,650)	144,312	03/29/2021	2FE
49228R-AC-7	KERN RIVER FUNDG 144A		09/30/2006	SCHEDULED REDEMPTION		108,333	108,333	109,410	109,157		(824)		(824)		108,333				1,808	07/31/2016	1FE
49455W-AB-2	KINDER MORGAN FINANCE		08/28/2006	J. P. MORGAN SECURITIES, INC.		1,421,040	1,500,000	1,498,530	1,498,674		44		44		1,498,718		(77,678)	(77,678)	58,404	01/05/2011	2FE
49455W-AD-8	KINDER MORGAN FINANCE		09/06/2006	Various		3,145,255	3,500,000	3,480,255	3,480,820		284		284		3,481,104		(335,849)	(335,849)	148,360	01/05/2016	2FE
990170-9F-1	LA PALOMA GENERATING CO 1ST LIEN TERM LO		09/29/2006	SCHEDULED REDEMPTION		35,471	35,471	35,471	35,471						35,471					08/16/2012	3FE
990170-9D-6	LA PALOMA GENERATING CO DELAYED DRAW		09/29/2006	SCHEDULED REDEMPTION		2,825	2,825	2,825	2,825						2,825					08/16/2012	3FE
990475-9B-3	LSP GEN FINANCE CO 1ST LIEN DELAYED DRAW		09/29/2006	SCHEDULED REDEMPTION		299	299	299							299					05/04/2013	3FE
990475-9A-5	LSP GEN FINANCE CO 1ST LIEN TERM B		09/29/2006	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000				1,507	05/04/2013	3FE
990261-9A-9	LSP KENDALL ENERGY, LLC TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		32,102	32,102	32,102	32,102						32,102					10/07/2013	4FE
991876-9C-9	MIDWEST GENERATION TERM LOAN (4/05)		07/03/2006	SCHEDULED REDEMPTION		5,651	5,651	5,651	5,651						5,651				13,624	04/27/2011	3FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		09/29/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					01/03/2013	4FE
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		09/30/2006	SCHEDULED REDEMPTION		84,388	84,388	84,388	84,388						84,388				(1,941)	07/30/2008	2.
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)		07/30/2006	SCHEDULED REDEMPTION		483,691	483,691	491,713	485,326		(1,636)		(1,636)		483,691				8,864	10/30/2007	2.
990328-9A-6	NRG ENERGY, INC. TERM LOAN (2/06)		09/29/2006	SCHEDULED REDEMPTION		24,789	24,789	24,859	24,861		(72)		(72)		24,789				146	02/01/2013	3FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2006	SCHEDULED REDEMPTION		610,462	610,462	610,462	610,462						610,462				18,589	02/15/2026	2.
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		06/30/2006	Various		(13,650)	(13,650)	(13,650)	331,339						(13,650)				11,869	12/30/2020	3FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		07/25/2006	SCHEDULED REDEMPTION		63,726	63,726	64,644	64,646		(920)		(920)		63,726				19,842	07/01/2012	3.
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		07/25/2006	SCHEDULED REDEMPTION		48,366	48,366	48,366	48,366						48,366				28,418	12/10/2012	3.
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		09/15/2006	SCHEDULED REDEMPTION		75,071	75,071	75,071	75,071						75,071				820	07/15/2030	1Z
739227-AA-4	POWER CONTRACT		08/01/2006	SCHEDULED REDEMPTION		2,276,054	2,276,054	2,337,307	2,316,544		(40,490)		(40,490)		2,276,054				71,195	02/01/2010	2FE
73932L-AA-1	POWER RECEIVABLES FINANC		07/01/2006	SCHEDULED REDEMPTION		373,925	373,925	373,815	373,854		71		71		373,925				5,880	01/01/2012	2FE
995803-9B-1	RELIANT ENERGY TERM LOAN (12/04)		07/03/2006	Various		814,403	814,403	814,403	814,403						814,403				11,979	04/30/2010	4FE
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		09/22/2006	SCHEDULED REDEMPTION		175,909	175,909	175,909	177,376		(1,467)		(1,467)		175,909				3,571	12/22/2018	2.
708747-C#-5	SOUTHERN UNION (PG ENERGY) 1ST MTG		08/22/2006	PRINCIPAL PAYDOWN		12,000,000	12,000,000	12,000,000	12,218,300		(1,227)		(1,227)		12,217,073		(217,071)	(217,071)	5,148,380	09/01/2019	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
88031R-AA-6	TENASKA ALABAMA II PART		09/30/2006	SCHEDULED REDEMPTION		158,175	158,175	159,290	159,182		(1,007)		(1,007)		158,175				2,422	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNRS		09/30/2006	SCHEDULED REDEMPTION		126,920	126,920	127,186	127,161		(241)		(241)		126,920					03/30/2024	2FE
880451-AW-9	TENNESSEE GAS PIPELINE		09/07/2006	MORGAN STANLEY DEAN WITTER		4,484,560	4,000,000	3,995,560	3,995,723		9		9		3,995,733		488,827	488,827	80,958	06/15/2032	4FE
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2006	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,500	1,062,500						1,062,500				31,238	02/14/2014	2
91803*-AL-2	UTILITIES, INC 5.41% COLLATERAL TR. NTS		07/19/2006	PRINCIPAL PAYDOWN		10,250,000	10,250,000	10,250,000	10,250,000						10,250,000				214,108	08/30/2012	2
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2006	SCHEDULED REDEMPTION		294,168	294,168	294,168	294,168						294,168				3,376	04/30/2019	1
92966*-AA-7	WABASH VALLEY POWER ASSOC. TERM A		07/31/2006	SCHEDULED REDEMPTION		80,534	80,534	80,534	80,534						80,534				1,023	04/30/2024	1
96638#-AA-2	WHITING LEASING LLC (NISOURCE) 8.33% SR		06/30/2006	Various		305	305	305	41,785						305				1,749	06/30/2011	2
96638#-AC-8	WHITING LEASING LLC (NISOURCE) 8.58% SR		06/30/2006	Various		348	348	348	48,218						348					06/30/2011	2
Y1484*-AB-2	CASTLE PEAK PWR CO LTD	F	08/15/2006	SCHEDULED REDEMPTION		2,272,727	2,272,727	2,267,409	2,272,352		375		375		2,272,727				96,705	08/15/2007	1
3899999. Bonds - Public Utilities						78,303,780	78,113,260	78,292,861	78,950,311		(109,027)		(109,027)		78,407,244		(103,462)	(103,462)	6,833,341	XXX	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032		07/31/2006	CITIGROUP GLOBAL MARKETS		1,762,802	2,000,000	1,781,975	1,762,612		(3,285)		(3,285)		1,759,327		3,475	3,475	9,467	11/21/2032	1FE
31738P-BB-3	AAA TRUST 2005-2, A1		08/27/2006	SCHEDULED REDEMPTION		3,053,575	3,053,575	3,053,575	3,053,575						3,053,575				18,854	04/25/2035	1FE
00764M-EW-3	AABST 2005-2, 1A1		08/25/2006	SCHEDULED REDEMPTION		934,075	934,075	934,075	934,075						934,075				4,629	06/25/2034	1FE
00764M-GC-5	AABST 2005-4, 1A1		09/25/2006	SCHEDULED REDEMPTION		2,428,197	2,428,197	2,428,197	2,428,197						2,428,197				29,985	10/25/2035	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		09/26/2006	SCHEDULED REDEMPTION		1,052,939	1,052,939	1,052,939	1,052,939						1,052,939				13,830	11/26/2035	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005-1		09/22/2006	CITIGROUP GLOBAL MARKETS		9,900,000	9,900,000	9,900,000							9,900,000				53,930	06/01/2041	1FE
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		09/20/2006	SCHEDULED REDEMPTION		105,000	105,000	105,000	105,000						105,000				1,922	08/17/2012	3FE
004375-CF-6	ACCR 2004-4, A2D		09/25/2006	SCHEDULED REDEMPTION		1,862,629	1,862,629	1,862,629	1,862,629						1,862,629				24,043	01/25/2035	1FE
004375-DA-6	ACCR 2005-2, A2A		09/25/2006	SCHEDULED REDEMPTION		3,632,439	3,632,439	3,632,439	3,632,439						3,632,439				32,162	07/25/2035	1FE
995023-9B-6	ACCURIDE CORP. TERM LOAN		08/07/2006	CITICORP SECURITIES		2,797,273	2,797,273	2,797,273	2,797,273						2,797,273				39,823	01/31/2012	4FE
004421-MZ-3	ACE 2005-HE3, A2A		09/25/2006	SCHEDULED REDEMPTION		3,085,434	3,085,434	3,085,434	3,085,434						3,085,434				36,569	05/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		09/25/2006	SCHEDULED REDEMPTION		1,142,761	1,142,761	1,142,761	1,142,761						1,142,761				14,143	02/25/2031	1FE
004421-XU-2	ACE 2006-SD1, A1A		09/25/2006	SCHEDULED REDEMPTION		7,961,458	7,961,458	7,961,458	7,961,458						7,961,458				99,857	02/25/2036	1FE
00441W-AA-4	ACE 2006-SL4, A-1		09/25/2006	SCHEDULED REDEMPTION		518,372	518,372	518,372							518,372				2,118	09/25/2036	1FE
990530-9A-7	ACTIVANT SOLUTIONS TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					05/02/2013	4FE
00636@-9C-6	ADAMS OUTDOOR TERM B (4/05)		09/29/2006	SCHEDULED REDEMPTION		45,143	45,143	45,143	45,143						45,143				36,949	10/18/2012	4FE
90263@-AC-5	ADELPHIA COMM. CORP. DIP TERM B (2/05)		07/31/2006	SCHEDULED REDEMPTION		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				75,489	08/07/2006	6
00686U-AA-2	ADESA CORP		08/22/2006	WARBURG DILLION READ LLC		2,781,225	2,820,000	2,833,388	2,829,399		(333)		(333)		2,829,066		(47,841)	(47,841)	41,810	06/15/2012	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		08/31/2006	Various		99,722	64,866	42,097	49,350		(33,548)		(33,548)		99,722					02/28/2008	1
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		09/15/2006	SCHEDULED REDEMPTION		10,417	10,417	6,434	8,883		1,534		1,534		10,417					11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2006	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,688		518		518		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2006	SCHEDULED REDEMPTION		6,066	6,066	3,797	4,641		1,425		1,425		6,066					03/01/2017	1
00764P-AW-0	AERCO LIMITED CLASS B-2		09/07/2006	Various		28,716	27,912	28,689	29,468		(750)		(750)		28,716				397	07/15/2025	4FE
009349-AA-9	AERLS 2005-1, G1A		09/07/2006	SCHEDULED REDEMPTION		536,617	536,617	536,617	536,617						536,617				7,187	09/09/2030	1FE
597334-A@-0	AETNA/MIDDLETOWN CTL		07/15/2006	SCHEDULED REDEMPTION		997,188	997,188	997,188	997,188						997,188				40,286	07/14/2010	1
990501-9A-8	AFFINION GROUP B		08/14/2006	SCHEDULED REDEMPTION		44,681	44,681	44,988			(307)		(307)		44,681				252	10/17/2012	4FE
02660T-DD-2	AHM 2005-1 3A1		09/25/2006	SCHEDULED REDEMPTION		1,732,259	1,732,259	1,730,906	1,731,119		1,140		1,140		1,732,259				20,653	06/25/2045	1FE
008682-AA-4	AHMNASON CAPITAL TRUST I		07/05/2006	VARIOUS		890,745	1,000,000	890,745	890,745						890,745					12/01/2026	1Z
02660T-CC-5	AHMT 2004-4 1A1		09/25/2006	SCHEDULED REDEMPTION		2,843,112	2,843,112	2,843,112	2,843,112						2,843,112				35,289	02/25/2045	1FE
02660T-JD-6	AHMT 2006-1 1A3		09/25/2006	SCHEDULED REDEMPTION		1,333,758	1,333,758	1,333,758	1,333,758						1,333,758				16,706	03/25/2046	1FE
03702W-AA-2	AHR 2004-1A, A		09/25/2006	SCHEDULED REDEMPTION		24,771	24,771	24,771	24,771						24,771				324	03/23/2019	1FE
990482-9B-9	AIR EVAC EMS DELAYED DRAW TERM B		10/07/1902	CIBC WORLD MARKETS																03/31/2012	4Z
990482-9A-1	AIR EVAC EMS TERM B		06/30/2006	SCHEDULED REDEMPTION		5,625	5,625	5,672	5,270		(47)		(47)		5,625					03/31/2012	4Z
013104-AE-4	ALBERTSON'S INC		09/27/2006	SALOMON SMITH BARNEY		5,217,259	5,150,000	5,708,826	5,431,762		(21,599)		(21,599)		5,410,163		(192,904)	(192,904)	239,611	08/01/2009	4FE
990605-9A-7	ALERIS INTERNATIONAL, INC. US TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		1,750	1,750	1,750							1,750					08/01/2013	3FE
995201-9D-4	ALION SCIENCE AND TECH CORP INCREMENTAL		09/29/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					08/02/2009	4FE
995201-9B-8	ALION SCIENCE AND TECH CORP TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		13,448	13,448	13,448	13,448						13,448					08/02/2009	4FE
990470-9B-4	ALLIED WASTE NA FUNDED LC		09/29/2006	SCHEDULED REDEMPTION		23,744	23,744	23,744	23,744						23,744					01/15/2012	4FE
990470-9A-6	ALLIED WASTE NA TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		189,788	189,788	189,788	189,788						189,788				514	01/15/2012	4FE
02010*-AH-7	ALLTEL NEW YORK INC DEB		08/16/2006	Various		3,455,150	3,455,150	3,840,019	3,529,210		(5,140)		(5,140)		3,524,070		(68,920)	(68,920)	373,861	08/01/2009	1
02010*-AK-0	ALLTEL NEW YORK INC DEB		08/16/2006	PRINCIPAL PAYDOWN		2,730,000	2,730,000	2,730,000	2,719,402		448		448		2,719,850		10,150	10,150	331,887	10/01/2011	1
02012*-AK-8	ALLTEL PENNSYLVANIA INC		08/16/2006	PRINCIPAL PAYDOWN		8,725,000	8,725,000	8,725,000	8,707,693		714		714		8,708,407		16,593	16,593	1,002,742	11/01/2011	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
025816-AU-3	AMERICAN EXPRESS		09/14/2006	MORGAN STANLEY DEAN WITTER		3,672,340	3,500,000	3,489,710			2		2		3,489,712		182,628	182,628	31,733	09/01/2066	1FE
02660T-EK-5	AMERICAN HOME MTG 2005-2 1A1		09/25/2006	SCHEDULED REDEMPTION		9,690,857	9,690,857	9,690,857	9,690,857						9,690,857				119,852	09/25/2045	1FE
026874-AP-2	AMERICAN INTL GROUP 0% 11/09/2031		09/06/2006	Various		5,842,050	8,375,000	5,339,735	5,665,788		12,971		12,971		5,678,759		163,291	163,291		11/09/2031	1FE
990338-9A-5	AMERITRADE HOLDING CORP TERM B		09/29/2006	SCHEDULED REDEMPTION		763,636	763,636	763,636	763,636						763,636				44,989	12/31/2012	3FE
71646X-AA-6	AMETHYST		07/15/2006	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				13,249	01/15/2016	1
990319-9A-5	AMSCAN HOLDINGS, INC. 1ST LIEN		06/30/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				52	12/23/2012	4FE
03072S-MF-9	AMSI 2003-11, AV4		09/25/2006	SCHEDULED REDEMPTION		780,447	780,447	780,447	780,447						780,447				3,692	01/25/2034	1FE
03072S-J4-8	AMSI 2005-R7, A2A		09/25/2006	SCHEDULED REDEMPTION		3,944,065	3,944,065	3,944,065	3,944,065						3,944,065				30,240	09/25/2035	1FE
990463-9A-1	AMSTED INDUSTRIES INC TERM FACILITY (4/0		04/19/2006	VARIOUS															1,734	04/05/2013	4FE
032479-AC-1	ANADARKO FINANCE CO		09/28/2006	BEAR STEARNS SECURITIES CORP.		5,252,700	5,000,000	5,645,470	5,410,280		(19,388)		(19,388)		5,390,892		(138,192)	(138,192)	142,500	05/01/2011	2FE
032511-AY-3	ANADARKO PETROLEUM CORP		09/19/2006	LEHMAN BROTHERS INC.		3,528,350	3,500,000	3,483,480			2		2		3,483,482		44,868	44,868	1,881	09/15/2036	2FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		08/31/2006	SCHEDULED REDEMPTION		1,232,000	1,232,000	1,234,160	1,226,357		5,643		5,643		1,232,000				47,802	02/28/2016	2
990121-9A-5	ARBY'S RESTAURANT GROUP, INC. B		09/29/2006	SCHEDULED REDEMPTION		36,532	36,532	36,532	36,532						36,532					07/25/2012	4FE
039483-AU-6	ARCHER-DANIELS-MIDLAND		07/21/2006	DEUTSCHE BANK SECURITIES		1,350,675	1,500,000	1,369,950	1,370,322		115		115		1,370,437		(19,762)	(19,762)	29,339	09/15/2035	1FE
007036-FW-1	ARMT 2005-1 5A2		09/25/2006	SCHEDULED REDEMPTION		823,675	823,675	824,544	824,453		(778)		(778)		823,675				10,014	05/25/2035	1FE
007036-PG-5	ARMT 2005-6A 2A1		09/25/2006	SCHEDULED REDEMPTION		3,200,489	3,200,489	3,201,222	3,201,134		(645)		(645)		3,200,489				38,685	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		09/25/2006	SCHEDULED REDEMPTION		255,187	255,187	255,187	255,187						255,187				3,117	05/25/2035	1FE
043353-AA-9	ARVINMERITOR INC		07/28/2006	GOLDMAN, SACHS & CO.		1,954,125	2,025,000	2,119,500	1,948,965		868		868		1,949,834		4,291	4,291	74,320	03/01/2012	3FE
045424-DS-4	ASC SERIES 1997-D4 CLASS A-1D		09/11/2006	SCHEDULED REDEMPTION		1,113,935	1,113,935	1,123,751	1,115,273		(1,338)		(1,338)		1,113,935				20,647	04/14/2029	1FE
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1		09/11/2006	SCHEDULED REDEMPTION		52,037	52,037	53,623	52,331		(294)		(294)		52,037				818	08/13/2029	1FE
045424-AA-6	ASSET SECURITIES CORPORATION 1995-D1		09/01/2006	SCHEDULED REDEMPTION		53,336	53,336	54,802	53,602		(266)		(266)		53,336				1,647	07/11/2027	1FE
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996		09/11/2006	SCHEDULED REDEMPTION		228,281	228,281	230,885	228,494		(213)		(213)		228,281				3,867	02/14/2029	1FE
04578*-AC-8	ASSOCIATED PRESS FLOAT. RATE SR NTS, DUE		07/17/2006	CALLED @ 100		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				381,063	07/16/2012	2
046265-A*-5	ASTORIA FIN'L 7.67% SR NTS		07/03/2006	SCHEDULED REDEMPTION		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				61,360	07/03/2008	2
001957-A*-0	AT & T FIBER OPTIC EASEMENT AGMT #5		07/16/2006	SCHEDULED REDEMPTION		304,622	304,622	304,622	304,622						304,622				21,602	07/16/2012	1
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		09/29/2006	Various		6,250	6,250	6,294	12,559		(6,309)		(6,309)		6,250				50,952	08/10/2011	4FE
990606-9A-5	ATLANTIC MARINE HOLDING CO. TERM LOAN		07/26/2006	BNP PARIBAS SECURITIES CORP		501,250	500,000	500,000							500,000		1,250	1,250		08/02/2013	4FE
053373-AB-2	AVALON BAY COMM		07/15/2006	MATURED		4,325,000	4,325,000	4,084,617	4,323,558		1,442		1,442		4,325,000				147,050	07/15/2006	2FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		09/15/2006	SCHEDULED REDEMPTION		267,075	267,075	267,075	267,075						267,075				3,127	12/15/2023	1
055237-AN-1	BA MASTER CREDIT CARD TRUST		07/17/2006	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,064,844	20,000,727		(727)		(727)		20,000,000				96,867	08/15/2008	1FE
055237-AP-6	BA MASTER CREDIT CARD TRUST		07/17/2006	SCHEDULED REDEMPTION		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				43,057	08/15/2008	1FE
05947U-BM-9	BACM 2001-1, A2		09/01/2006	SCHEDULED REDEMPTION		155,451	155,451	169,648	164,634		(9,183)		(9,183)		155,451				2,219	04/15/2036	1FE
05947U-CF-3	BACM 2001-PB1, A2		09/01/2006	SCHEDULED REDEMPTION		55,271	55,271	57,653	56,956		(1,684)		(1,684)		55,271				703	05/11/2035	1FE
05949Q-AA-3	BAFC 2006-2 1A1		09/01/2006	SCHEDULED REDEMPTION		15,472	15,472	14,819	14,848		624		624		15,472				173	02/25/2036	1FE
060505-BS-2	BANK OF AMERICA CORP		08/09/2006	GOLDMAN, SACHS & CO.		2,813,070	3,000,000	2,862,870	2,869,902		1,332		1,332		2,871,234		(58,164)	(58,164)	76,396	08/01/2015	1FE
638585-AT-6	BANK OF AMERICA CORP		09/15/2006	MATURED		3,500,000	3,500,000	3,807,860	3,516,078		(16,078)		(16,078)		3,500,000				131,250	09/15/2006	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2006	SCHEDULED REDEMPTION		13,351	13,351	13,351	13,351						13,351				190	12/01/2016	1FE
67102#-AB-8	BANK OF AMERICA/OSD CORP AMENDED SER D S		09/19/2006	PRINCIPAL PAYMENT		14,624,260	14,624,260	14,624,260	14,624,260						14,624,260				227,098	11/01/2009	1
05530A-AA-3	BB&T CAPITAL TRUST II		07/05/2006	VARIOUS		9,960,528	10,000,000	9,960,528	9,960,528						9,960,528					06/07/2036	1Z
995102-9B-8	BCP CRYSTAL (CELANESE) TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		258,363	258,363	258,363	258,363						258,363				139	04/06/2011	4FE
073902-KD-9	BEAR STEARNS CO INC		08/10/2006	BEAR STEARNS SECURITIES CORP.		1,451,955	1,500,000	1,498,740	1,498,975		29		29		1,499,004		(47,049)	(47,049)	9,858	06/23/2010	1FE
079860-AB-8	BELLSOUTH CORPORATION		08/01/2006	BANK OF AMERICA		1,512,735	1,500,000	1,506,945			(10)		(10)		1,506,936		5,800	5,800	27,250	10/15/2011	1FE
991570-9B-0	BERRY PLASTICS TERM LOAN (8/04)		09/20/2006	Various		3,859,371	3,859,371	3,859,371	3,859,371						3,859,371				80,284	07/22/2010	4FE
05563R-AA-6	BK OF NEW YORK		07/05/2006	VARIOUS		2,703,174	3,000,000	2,703,174	2,703,174						2,703,174					12/31/2026	1Z
105667-AA-7	BMAT 2006-1, A2		09/25/2006	SCHEDULED REDEMPTION		8,420,881	8,420,881	8,420,881	8,420,881						8,420,881				106,270	04/25/2036	1FE
05948K-E5-4	BOAA 2005-6 2CB1		09/01/2006	SCHEDULED REDEMPTION		752,512	752,512	770,972	752,031		481		481		752,512				9,453	07/25/2035	1FE
06424E-AE-4	BOAST 2003-1, B		07/20/2006	SCHEDULED REDEMPTION		188,591	188,591	188,577	188,591						188,591				330	03/22/2010	1FE
055967-AA-1	BOI CAPITAL FUNDING NO 2		07/05/2006	VARIOUS		29,406,441	30,000,000	29,406,441	29,406,441						29,406,441					02/01/2049	1Z
995065-9C-5	BOISE CASCADE TERM D		08/31/2006	SCHEDULED REDEMPTION		109,422	109,422	109,422	109,422						109,422				18,224	10/28/2011	3FE
097768-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		09/15/2006	SCHEDULED REDEMPTION		54,405	54,405	62,374	62,024		(7,619)		(7,619)		54,405				932	09/15/2021	1FE
099709-A*-8	BORDERS GROUP 6.31% SR GTD NTS		07/30/2006	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				220,850	07/30/2006	2
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2006	SCHEDULED REDEMPTION		107,586	107,586	106,574	106,720		866		866		107,586				1,639	12/01/2017	1
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS		09/01/2006	SCHEDULED REDEMPTION		131,036	131,036	133,835	131,897		(861)		(861)		131,036				2,014	01/01/2019	2
991882-9B-9	BOYD GAMING CORP (US) TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		30,013	30,013	30,154	30,155		(143)		(143)		30,013				531	06/30/2011	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
10513Q-BD-2	BRANCH BANKING & TRUST		09/06/2006	J. P. MORGAN SECURITIES, INC.		21,259,040	22,000,000	21,228,070	21,378,149		15,556		15,556		21,393,704		(134,664)	(134,664)	703,083	01/15/2013	1FE
106238-HX-9	BRAZOS 1993 A/C		08/11/2006	CITIGROUP GLOBAL MARKETS		200,000	200,000	200,000							200,000				1,652	12/01/2037	1FE
10623P-CY-4	BRAZOS HIGHER ED AUTHORITY 1993 B		07/28/2006	OPPENHEIMER & CO., INC.		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				8,307	03/01/2040	1FE
106238-HV-3	BRAZOS HIGHER ED AUTHORITY - TRUST 1993		09/22/2006	CITIGROUP GLOBAL MARKETS		100,000	100,000	100,000	100,000						100,000				1,243	12/01/2037	1FE
10623P-CJ-7	BRAZOS S.P.C.		09/05/2006	Various		6,200,000	6,200,000	6,200,000	1,900,000						6,200,000				26,075	07/01/2038	1FE
10623P-CM-0	BRAZOS S.P.C.		07/13/2006	BANK OF AMERICA		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				18,443	07/01/2038	1FE
10623P-DB-3	BRAZOS S.P.C.		07/14/2006	DAIN RAUSCHER INCORPORATED		16,150,000	16,150,000	16,150,000	16,150,000						16,150,000				65,305	03/01/2040	1FE
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUST 2001		09/15/2006	CITIGROUP GLOBAL MARKETS		17,850,000	17,850,000	17,850,000							17,850,000				73,304	03/01/2040	1FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUTH		09/20/2006	CITIGROUP GLOBAL MARKETS		15,200,000	15,200,000	15,200,000	14,100,000						15,200,000				175,623	12/01/2033	1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		09/13/2006	Various		8,800,000	8,800,000	8,800,000	8,800,000						8,800,000				107,737	12/01/2036	1FE
106238-JU-3	BRAZOS, TEXAS HIGHER EDUC AUTH		08/02/2006	DAIN RAUSCHER INCORPORATED		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				31,519	12/01/2039	1FE
10676#-AC-2	BREEZE INDUSTRIAL PRODUCTS (BIPC)		08/10/2006	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,089	03/15/2012	4
10676#-AA-6	BREEZE INDUSTRIAL PRODUCTS 1ST LIEN TERM		08/10/2006	Various		546,048	546,048	546,048	546,048						546,048				7,033	09/15/2009	4
10676#-AB-4	BREEZE INDUSTRIAL PRODUCTS 1ST LIEN TERM		08/10/2006	SCHEDULED REDEMPTION		978,650	978,650	978,650	978,650						978,650				15,927	09/15/2011	4
073879-2S-6	BSABS 2005-AQ2, A1		09/25/2006	SCHEDULED REDEMPTION		3,924,954	3,924,954	3,924,954	3,924,954						3,924,954				49,735	06/25/2028	1FE
073879-TJ-7	BSABS 2005-HE4, 1A1		09/25/2006	SCHEDULED REDEMPTION		2,127,635	2,127,635	2,127,635	2,127,635						2,127,635				24,805	04/25/2035	1FE
073879-VV-7	BSABS 2005-HE5, 1A1		09/25/2006	SCHEDULED REDEMPTION		2,389,944	2,389,944	2,389,944	2,389,944						2,389,944				28,630	06/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		09/25/2006	SCHEDULED REDEMPTION		898,325	898,325	898,325	898,325						898,325				10,965	03/25/2035	1FE
073879-VC-9	BSABS 2005-TC1, A1		09/25/2006	SCHEDULED REDEMPTION		1,174,641	1,174,641	1,174,641	1,174,641						1,174,641				9,932	05/25/2026	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		09/25/2006	SCHEDULED REDEMPTION		234,082	234,082	234,082	234,082						234,082				2,908	06/25/2036	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2006	SCHEDULED REDEMPTION		2,117,853	2,117,853	2,117,853							2,117,853				19,091	08/25/2036	1FE
990483-9A-9	BUCKEYE CHECK CASHING (CHECKSMART) 1ST L		08/14/2006	Various		997,500	997,500	997,500	997,500						997,500				14	05/01/2012	4FE
119882-9B-6	BUFFETS, INC. TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		4,130	4,130	4,130	4,130						4,130					06/28/2009	4FE
991638-9B-5	BUHRMANN US INC TERM B-1		09/29/2006	SCHEDULED REDEMPTION		22,661	22,661	22,737	22,740		(79)		(79)		22,661					12/31/2010	3FE
990101-9A-7	BURGER KING CORP. B		07/31/2006	SCHEDULED REDEMPTION		56,241	56,241	56,241	56,241						56,241				17	06/30/2012	4FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2006	SCHEDULED REDEMPTION		24,824	24,824	23,153			1,671		1,671		24,824				568	01/15/2021	1FE
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		08/29/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750						8,750				186	05/28/2013	4FE
121899-EB-0	BURLINGTON NORTH		09/22/2006	SCHEDULED REDEMPTION		33,972	33,972	34,112	34,064		(93)		(93)		33,972				1,182	03/22/2009	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2006	SCHEDULED REDEMPTION		145,596	145,596	145,596	145,596						145,596				3,535	08/01/2022	2
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2006	SCHEDULED REDEMPTION		2,597	2,597	2,597	2,597						2,597				55	01/02/2012	1
12315#-AD-3	BURT'S BEES TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		5,625	5,625	5,625	5,625						5,625					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						7,317				8	08/19/2011	4
07820Q-AY-1	BVMBS 2004-2 1A		09/25/2006	SCHEDULED REDEMPTION		1,789,328	1,789,328	1,789,328	1,789,328						1,789,328				23,500	02/25/2035	1FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		09/29/2006	SCHEDULED REDEMPTION		42,500	42,500	42,635	42,638		(138)		(138)		42,500					03/29/2013	3FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2006	SCHEDULED REDEMPTION		15,520	15,520	15,520	15,520						15,520				207	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT		07/23/2006	SCHEDULED REDEMPTION		629,008	629,008	627,857	642,441		(13,433)		(13,433)		629,008				16,572	07/23/2010	3FE
12477M-AC-4	CAMC 2002-CAM2		09/01/2006	SCHEDULED REDEMPTION		89,412	89,412	90,027	89,719		(307)		(307)		89,412				1,196	11/14/2036	1FE
990364-9A-1	CAPITAL AUTOMOTIVE REIT TERM LOAN		07/07/2006	SCHEDULED REDEMPTION		115,824	115,824	116,311	116,312		(488)		(488)		115,824				21,914	12/16/2010	3FE
14040K-AY-4	CAPITAL ONE MASTER TRUST		07/17/2006	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				75,717	09/15/2009	1FE
141781-B@-2	CARGILL 10.02% SR NTS, DUE 2018		09/15/2006	SCHEDULED REDEMPTION		750,000	750,000	792,370	771,046		(21,046)		(21,046)		750,000				37,575	09/15/2018	1FE
144531-CE-8	CARR 2005-OPT2, A1B		09/25/2006	SCHEDULED REDEMPTION		8,733,553	8,733,553	8,733,553	8,733,553						8,733,553				108,107	05/25/2035	1FE
144418-AN-0	CARRAMERICA REALTY CORP		07/13/2006	TENDER OFFER		4,850,000	5,000,000	4,983,150	4,990,394		111		111		4,990,505		(140,505)	(140,505)	201,354	04/01/2009	2FE
14441U-AB-7	CARRAMERICA REALTY CORP		07/13/2006	TENDER OFFER		9,770,800	10,000,000	9,964,600	9,968,033		213		213		9,968,247		(197,447)	(197,447)	342,778	12/15/2010	2FE
145749-AC-1	CARROLS CORP		09/14/2006	LEHMAN BROTHERS INC.		1,431,875	1,450,000	1,439,125	1,439,561		258		258		1,439,818		(7,943)	(7,943)	88,306	01/15/2013	5FE
146063-AB-8	CARSS 2004-A, B		09/15/2006	SCHEDULED REDEMPTION		1,823,422	1,823,422	1,823,422	1,823,422						1,823,422				25,532	01/15/2011	1FE
990089-9A-4	CARTER'S / WILLIAM CARTER CO. TERM LOAN		06/30/2006	Various		4,231	4,231	4,231	42,541						4,231				745	07/14/2012	4FE
14912L-2W-0	CATERPILLAR FIN SERV CRP		08/03/2006	BARCLAYS BANK		4,919,500	5,000,000	4,995,900	4,996,321		77		77		4,996,398		(76,898)	(76,898)	46,993	12/01/2010	1FE
149123-BH-3	CATERPILLAR INC		08/03/2006	BARCLAYS BANK		2,606,825	2,500,000	2,678,100	2,608,522		(2,027)		(2,027)		2,606,495		330	330	44,122	05/01/2011	1FE
990431-9A-8	CAVALIER TELEPHONE TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		17,500	17,500	17,809	17,806		(306)		(306)		17,500				59,423	03/24/2012	4FE
04542B-LE-0	CBASS 2005-CB2, AV1		09/25/2006	SCHEDULED REDEMPTION		1,849,954	1,849,954	1,849,954	1,849,954						1,849,954				18,491	02/25/2035	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		09/25/2006	SCHEDULED REDEMPTION		1,647,722	1,647,722	1,647,722	1,647,722						1,647,722				19,592	06/25/2035	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12489W-NL-4	CBASS 2005-CB6, A1		09/25/2006	SCHEDULED REDEMPTION		4,067,010	4,067,010	4,066,609	4,066,770		240		240		4,067,010				49,996	08/25/2035	1FE
124779-AA-7	CBASS 2006-RP1, A-1		09/25/2006	SCHEDULED REDEMPTION		3,090,067	3,090,067	3,090,067	3,090,067						3,090,067				37,435	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2006	SCHEDULED REDEMPTION		498,441	498,441	498,441							498,441				1,276	09/25/2036	1FE
17305E-CG-8	CCCIT 2004-A7, A7		09/19/2006	SALOMON SMITH BARNEY		40,104,688	40,000,000	40,106,252			(1,995)		(1,995)		40,104,257		431	431	718,422	11/25/2013	1FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		09/29/2006	SCHEDULED REDEMPTION		6,254	6,254	6,254	6,254						6,254					07/19/2012	4FE
16678R-AC-1	CCMFC 2003-3A B1		09/01/2006	SCHEDULED REDEMPTION		682,487	682,487	671,872	672,183		10,304		10,304		682,487				8,239	07/25/2034	1FE
16678R-AV-9	CCMFC 2004-1A V1		09/01/2006	SCHEDULED REDEMPTION		1,227,648	1,227,648	1,197,297	1,201,211		26,437		26,437		1,227,648				15,260	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		09/01/2006	SCHEDULED REDEMPTION		980,610	980,610	950,149	951,991		28,619		28,619		980,610				12,448	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		09/01/2006	SCHEDULED REDEMPTION		335,674	335,674	327,308	327,308		8,366		8,366		335,674				4,791	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		09/01/2006	SCHEDULED REDEMPTION		817,023	817,023	783,796	784,814		32,209		32,209		817,023				10,156	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		09/01/2006	SCHEDULED REDEMPTION		1,253,258	1,253,258	1,226,108	1,225,449		27,809		27,809		1,253,258				16,209	10/25/2035	1FE
161505-EA-6	CCMS 2000-1		09/01/2006	SCHEDULED REDEMPTION		1,267,906	1,267,906	1,291,432	1,277,785		(9,879)		(9,879)		1,267,906				24,472	04/15/2032	1FE
15132K-AA-2	CDTIM 2005-1, A1		09/20/2006	SCHEDULED REDEMPTION		1,523,352	1,523,352	1,523,242	1,523,266		87		87		1,523,352				15,494	05/20/2017	1FE
151313-AL-7	CENDANT CORP.		08/15/2006	MATURED		15,000,000	15,000,000	15,077,752	15,011,243		(11,243)		(11,243)		15,000,000				515,625	08/15/2006	2FE
156700-AH-9	CENTURYTEL INC 4.750000% 08/01/2032		09/21/2006	BANK OF AMERICA SECURITIES LLC		1,584,653	1,500,000	1,710,620	1,551,849		(3,453)		(3,453)		1,548,396		36,257	36,257	46,411	08/01/2032	2FE
16161N-AC-4	CHASE MANHAT CRP		09/15/2006	MATURED		2,000,000	2,000,000	1,973,300	1,999,236		764		764		2,000,000				67,500	09/15/2006	1FE
163762-AP-2	CHEMICAL MSTR CC TR 96-3 B		07/15/2006	SCHEDULED REDEMPTION		12,408,000	12,408,000	13,015,268	12,411,595		(3,595)		(3,595)		12,408,000				75,172	02/15/2009	1FE
16725#-AA-4	CHICAGO BRIDGE & IRON 7.34% SR NTS		07/15/2006	SCHEDULED REDEMPTION		5,666,667	5,666,667	5,666,667	5,666,667						5,666,667				207,967	07/15/2007	2
17275R-AB-8	CISCO SYSTEMS INC		09/18/2006	WACHOVIA SECURITIES		9,970,300	10,000,000	9,945,600	9,948,467		2,185		2,185		9,950,652		19,648	19,648	304,792	02/22/2011	1FE
990088-9A-6	CITATION CORP TERM LOAN (5/05)		06/30/2006	SCHEDULED REDEMPTION		27,527	27,527	27,527	27,527						27,527				24,744	05/23/2009	5FE
12558M-AG-7	CITHE		09/01/2006	SCHEDULED REDEMPTION		47,816	47,816	47,801	47,811		5		5		47,816				630	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		09/01/2006	SCHEDULED REDEMPTION		810,567	810,567	810,475	810,526		41		41		810,567				8,623	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		09/01/2006	SCHEDULED REDEMPTION		135,231	135,231	135,189	135,212		19		19		135,231				1,392	09/20/2032	1FE
17303P-AA-0	CITICORP CAPITAL I		07/05/2006	VARIOUS		1,047,061	1,000,000	1,047,061	1,047,061						1,047,061					02/15/2027	1Z
172967-CM-1	CITIGROUP INC		09/21/2006	SALOMON SMITH BARNEY		4,512,578	4,500,000	4,513,905			(364)		(364)		4,513,541		(964)	(964)	74,083	06/09/2009	1FE
172967-CQ-2	CITIGROUP INC		08/17/2006	SALOMON SMITH BARNEY		4,775,750	5,000,000	5,028,150	4,913,007		1,202		1,202		4,914,209		(138,459)	(138,459)	109,028	09/15/2014	1FE
172967-CT-6	CITIGROUP INC		08/17/2006	SALOMON SMITH BARNEY		24,327,250	25,000,000	24,940,250	24,941,459		116		116		24,941,575		(614,325)	(614,325)	288,438	12/11/2034	1FE
172967-DH-1	CITIGROUP INC		09/18/2006	SALOMON SMITH BARNEY		24,806,750	25,000,000	24,761,750	24,774,366		9,639		9,639		24,784,005		22,745	22,745	772,309	02/14/2011	1FE
17307G-TM-0	CITIGROUP MORTGAGE LOAN TRUST, INC.		09/01/2006	SCHEDULED REDEMPTION		1,784,593	1,784,593	1,786,547	1,786,121		(1,528)		(1,528)		1,784,593				20,194	08/25/2035	1FE
B57449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		08/09/2006	SCHEDULED REDEMPTION		691,755	691,755	733,206	721,471		(29,716)		(29,716)		691,755				11,523	07/09/2010	1
17453B-AJ-0	CITIZENS COMMUNICATIONS		08/30/2006	WARBURG DILLION READ LLC		7,385,000	7,000,000	7,504,813	7,271,260		(564)		(564)		7,270,697		114,303	114,303	350,000	08/15/2031	3FE
184502-AP-7	CLEAR CHANNEL COMMUNICAT		08/10/2006	BANK OF AMERICA		2,824,980	3,000,000	3,011,100	3,007,966		(124)		(124)		3,007,842		(182,862)	(182,862)	100,625	01/15/2013	2FE
184502-AV-4	CLEAR CHANNEL COMMUNICAT		08/10/2006	BANK OF AMERICA		4,540,000	5,000,000	4,746,550	4,772,137		2,606		2,606		4,774,743		(234,743)	(234,743)	114,583	09/15/2014	2FE
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12/04)		09/29/2006	SCHEDULED REDEMPTION		6,203	6,203	6,203	6,203						6,203					11/30/2011	3FE
125635-AA-0	CLIF 2003-1A, 1		07/18/2006	SCHEDULED REDEMPTION		11,250,008	11,250,008	11,250,008	11,250,008						11,250,008				72,344	12/18/2018	1FE
201728-CH-3	CMAC 1997-ML1, A4		09/01/2006	SCHEDULED REDEMPTION		104,537	104,537	110,515	105,371		(834)		(834)		104,537				1,566	12/15/2030	1FE
17307G-UM-8	CMLTI 2005-OPT4, A2A		09/25/2006	SCHEDULED REDEMPTION		5,006,956	5,006,956	5,006,956	5,006,956						5,006,956				59,240	07/25/2035	1FE
990531-9A-5	CMP SUSQUEHANNA CORP TERM LOAN		09/29/2006	Various		28,929	28,929	28,929	28,929						28,929				829	05/05/2013	4FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2006	SCHEDULED REDEMPTION		39,706	39,706	39,706	39,706						39,706				540	06/10/2024	1
990324-9A-5	COINMACH SERVICE CORP B		09/29/2006	SCHEDULED REDEMPTION		7,061	7,061	7,061	7,061						7,061				10	12/19/2012	4FE
991989-9B-2	COINSTAR, INC. TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		2,876	2,876	2,876	2,876						2,876					07/07/2011	3FE
19416*-AE-8	COLGATE PALMOLIVE CO		07/02/2006	SCHEDULED REDEMPTION		1,534,221	1,534,221	1,687,643	1,562,013		(27,793)		(27,793)		1,534,221				67,352	07/02/2009	1
19458L-AD-2	COLLEGIATE FUNDING SERV		08/25/2006	J. P. MORGAN SECURITIES, INC.		13,800,000	13,800,000	13,800,000	13,800,000						13,800,000				172,163	03/01/2042	1FE
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN		08/31/2006	DAIN RAUSCHER INCORPORATED		400,000	400,000	400,000							400,000				3,310	12/01/2034	1Z
20030N-AM-3	COMCAST CORP		09/06/2006	LEHMAN BROTHERS INC.		3,404,100	3,500,000	3,478,965	3,479,037		42		42		3,479,079		(74,979)	(74,979)	118,519	03/15/2037	2FE
14041N-BU-4	COMET 2004-A7, A7		09/19/2006	MORGAN STANLEY DEAN WITTER		30,159,375	30,000,000	30,161,718			(3,229)		(3,229)		30,158,489		886	886	583,775	06/16/2014	1FE
20341#-AA-0	COMMUNICATIONS SUPPLY CORP TERM LOAN A		06/30/2006	SCHEDULED REDEMPTION		7,644	7,644	7,644	7,644						7,644				17,967	03/03/2012	4Z
995481-9B-6	COMMUNITY HEALTH SYSTEMS TERM LOAN (8/04		09/29/2006	Various		5,013,490	5,019,740	5,019,740	5,019,740						5,019,740		(6,250)	(6,250)		08/19/2011	3FE
990301-9A-3	COMPASS MINERALS TERM B		09/28/2006	SCHEDULED REDEMPTION		46,286	46,286	46,286	46,286						46,286				1,454	12/22/2012	4FE
990467-9A-2	COMPBENEFITS CORPORATION TERM LOAN		05/15/2006	VARIOUS															903	04/12/2012	4Z
98681#-AA-4	CONAGRA FOODS/YORK PA STATUTORY TR. 2003		09/01/2006	SCHEDULED REDEMPTION		203,570	203,570	203,570	203,570						203,570				2,372	06/01/2026	2
20902#-9B-1	CONSOLIDATED CONTAINER CO LLC TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		25,000	25,000	25,161	25,154		(154)		(154)		25,000				528	12/15/2008	4FE
990346-9A-8	CONTECH CONSTRUCTION TERM LOAN (1/06)		09/29/2006	SCHEDULED REDEMPTION		4,444	4,444	4,444	4,444						4,444					01/31/2013	4FE
990366-9B-4	COOPER-STANDARD AUTOMOTIVE INC. TERM B		09/29/2006	SCHEDULED REDEMPTION		102,946	102,946	103,804	103,805		(859)		(859)		102,946				2,082	12/23/2011	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
990366-9C-2	COOPER-STANDARD AUTOMOTIVE INC. TERM C		09/29/2006	SCHEDULED REDEMPTION		3,114	3,114	3,140	3,140		(26)		(26)		3,114					12/23/2011	4FE
990366-9A-6	COOPER-STANDARD AUTOMOTIVE INC. TERM D		09/29/2006	SCHEDULED REDEMPTION		7,500	7,500	7,548	7,548		(48)		(48)		7,500					12/23/2011	4FE
990378-9A-1	COVALENCE SPECIALTY MATERIALS CORP 1ST L		09/28/2006	SCHEDULED REDEMPTION		12,143	12,143	12,293	12,295		(153)		(153)		12,143				75	02/16/2013	4FE
990358-9A-3	CRC HEALTH CORPORATION TERM LOAN (2/06)		09/29/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					02/06/2013	4FE
22541H-AL-6	CRED SUIS FIRST BOST NY 0% 02/09/2009		08/25/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		1,451,390	1,350,000	1,350,000	1,350,000						1,350,000		101,390	101,390		02/09/2009	1FE
22540A-AM-0	CSFB 1997-C1		09/01/2006	SCHEDULED REDEMPTION		2,658,094	2,658,094	2,596,107	2,652,982		5,112		5,112		2,658,094				40,093	06/20/2029	1FE
22540A-LK-2	CSFB 1999-C1, A2		09/11/2006	SCHEDULED REDEMPTION		245,851	245,851	274,054	261,023		(15,172)		(15,172)		245,851				3,851	09/15/2041	1FE
225458-NN-4	CSFB 2005-AGE1, A1		09/25/2006	SCHEDULED REDEMPTION		1,128,633	1,128,633	1,128,633	1,128,633						1,128,633				13,978	02/25/2032	1FE
990616-9A-4	CST INDUSTRIES, INC. TERM LOAN		08/10/2006	BNP PARIBAS SECURITIES CORP		702,625	700,000	700,000	700,000						700,000		2,625	2,625		08/09/2013	4FE
20763#-GX-3	CSX TRANS/CONNECTICUT NATL BANK SERIES A		07/03/2006	SCHEDULED REDEMPTION		4,400	4,400	4,400	4,400						4,400				226	01/03/2011	1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B		07/03/2006	SCHEDULED REDEMPTION		756	756	756	756						756				39	01/03/2011	1
12642V-AB-6	CT CDO IV, A2		09/20/2006	SCHEDULED REDEMPTION		98,609	98,609	98,609	98,609						98,609				1,225	10/20/2043	1FE
12642V-AC-4	CTCDO 2006-4A, B		09/20/2006	SCHEDULED REDEMPTION		157,775	157,775	157,775	157,775						157,775				1,995	10/20/2043	1FE
12642V-AD-2	CTCDO 2006-4A, C		09/20/2006	SCHEDULED REDEMPTION		98,609	98,609	98,609	98,609						98,609				1,320	10/20/2043	1FE
231082-9F-7	CUMULUS MEDIA INC. TERM B		09/29/2006	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					06/07/2013	4FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2006	SCHEDULED REDEMPTION		287,975	287,975	287,975	287,975						287,975				3,765	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		09/10/2006	SCHEDULED REDEMPTION		35,530	35,530	35,530	35,530						35,530				575	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		09/25/2006	SCHEDULED REDEMPTION		509,065	509,065	509,860	509,660		(595)		(595)		509,065				6,041	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		09/01/2006	SCHEDULED REDEMPTION		35,500	35,500	34,485			1,015		1,015		35,500				163	11/25/2034	1FE
12667G-RG-0	CWALT 2005-25T1 A6		09/29/2006	DEUTSCHE BANK SECURITIES		9,900,000	10,000,000	10,296,875	9,936,589		1,456		1,456		9,938,045		(38,045)	(38,045)	148,542	07/25/2035	1FE
12667G-WF-6	CWALT 2005-36 2A1A		09/25/2006	SCHEDULED REDEMPTION		1,880,120	1,880,120	1,880,120	1,880,120						1,880,120				22,354	08/25/2035	1FE
12667G-R6-2	CWALT 2005-41 1A1		09/25/2006	SCHEDULED REDEMPTION		2,095,971	2,095,971	2,095,971	2,095,971						2,095,971				27,338	07/25/2035	1FE
12668A-UU-7	CWALT 2005-60T1 A5		07/07/2006	DEUTSCHE BANK SECURITIES		19,755,411	20,985,000	19,884,108	19,902,939		2,864		2,864		19,905,803		(150,392)	(150,392)	131,448	12/25/2035	1FE
12668B-KH-5	CWALT 2006-J1 1A11		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		41,023,455	43,711,000	41,397,390	41,435,568		5,806		5,806		41,441,374		(417,919)	(417,919)	273,801	02/25/2036	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		09/01/2006	SCHEDULED REDEMPTION		196,150	196,150	194,311	194,424		1,726		1,726		196,150				2,072	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		09/01/2006	SCHEDULED REDEMPTION		320,063	320,063	331,165	329,211		(9,148)		(9,148)		320,063				3,914	01/25/2017	1FE
12669G-GC-9	CWHL 2004-HYB8 3A1		09/20/2006	SCHEDULED REDEMPTION		1,875,034	1,875,034	1,875,620	1,875,478		(444)		(444)		1,875,034				26,120	01/20/2035	1FE
12669G-PT-2	CWHL 2005-2 2A3		09/25/2006	SCHEDULED REDEMPTION		860,174	860,174	860,174	860,174						860,174				11,255	03/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2006	SCHEDULED REDEMPTION		632,585	632,585	631,448	631,666		919		919		632,585				8,200	03/25/2035	1FE
126694-X3-7	CWHL 2006-9 A10		09/01/2006	SCHEDULED REDEMPTION		2,350,778	2,350,778	2,307,436			43,342		43,342		2,350,778				11,754	05/25/2036	1FE
126671-W8-5	CWL 2003-BC6, M1		08/25/2006	SCHEDULED REDEMPTION		751,423	751,423	751,423	751,423						751,423				11,196	11/25/2033	1FE
126673-GN-6	CWL 2004-9, 2AV3		09/25/2006	SCHEDULED REDEMPTION		242,579	242,579	244,408	244,051		(1,472)		(1,472)		242,579				3,596	02/25/2035	1FE
152314-JU-5	CXHE 2004-B, AV4		08/25/2006	SCHEDULED REDEMPTION		5,594,410	5,594,410	5,594,410	5,594,410						5,594,410				37,658	03/25/2034	1FE
23331A-AZ-2	D.R. HORTON INC		09/13/2006	SALOMON SMITH BARNEY		14,615,250	15,000,000	14,969,550	14,970,004		472		472		14,970,476		(355,226)	(355,226)	408,958	04/15/2016	2FE
990074-9A-6	DAVITA INC. TERM B (10/05)		08/01/2006	SCHEDULED REDEMPTION		705,882	705,882	705,882	705,882						705,882				4,015	10/05/2012	4FE
25466K-FL-8	DCMT 2005-4, A2		09/19/2006	J. P. MORGAN SECURITIES, INC.		20,032,032	20,000,000	20,035,938			(526)		(526)		20,035,412		(3,380)	(3,380)	202,369	06/16/2015	1FE
991967-9B-8	DEI SALES, INC.		09/29/2006	SCHEDULED REDEMPTION		4,895	4,895	4,895	4,895						4,895				207	06/17/2010	4FE
990510-9A-9	DEL MONTE FOODS CO. (UNITED STATES) TERM		08/10/2006	Various		1,001,252	1,000,000	1,000,000							1,000,000		1,252	1,252	3,142	02/08/2012	3FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2006	SCHEDULED REDEMPTION		300,022	300,022	300,022	295,846		4,176		4,176		300,022				6,338	09/22/2015	3
25179M-AA-1	DEVON ENERGY CORPORATION 4.900000% 08/15		07/24/2006	CITIGROUP GLOBAL MARKETS		938,516	750,000	761,875	755,333		(172)		(172)		755,161		183,356	183,356	16,538	08/15/2008	2FE
P4764*-AA-9	DEVRY (GLOBAL EDUCATION INTL) SER B FLOA		07/31/2006	CALLED @ 100		7,040,000	7,040,000	7,040,000	7,040,000						7,040,000				114,705	04/30/2010	2
991574-9C-0	DEX MEDIA EAST TERM A (6/04)		09/29/2006	SCHEDULED REDEMPTION		129,635	129,635	130,065	130,109		(473)		(473)		129,635				2,212	11/08/2008	3FE
991574-9B-2	DEX MEDIA EAST TERM B (6/04)		09/29/2006	SCHEDULED REDEMPTION		74,964	74,964	74,964	74,964						74,964				1,326	05/08/2009	3FE
991483-9E-0	DEX MEDIA WEST TERM A (6/04)		09/29/2006	SCHEDULED REDEMPTION		89,819	89,819	90,118	90,127		(307)		(307)		89,819				967	09/09/2009	3FE
991483-9D-2	DEX MEDIA WEST TERM B (6/04)		09/29/2006	SCHEDULED REDEMPTION		291,442	291,442	291,442	291,442						291,442				1,649	03/09/2010	3FE
254934-AE-2	DFS 2001-1 A-5		09/15/2006	SCHEDULED REDEMPTION		424,383	424,383	424,185	424,294		90		90		424,383				5,768	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		09/29/2006	SCHEDULED REDEMPTION		23,510	23,510	23,510	23,510						23,510					04/13/2013	3FE
25459H-AB-1	DIRECTV HOLDINGS/FINANCE		09/18/2006	LEHMAN BROTHERS INC.		3,529,905	3,386,000	3,521,540	3,469,795		(3,996)		(3,996)		3,465,799		64,106	64,106	146,515	03/15/2013	3FE
990405-9A-2	DJ ORTHOPEDICS TRANCHE B TERM LOAN		08/31/2006	Various		995,042	997,500	997,500	997,500						997,500		(2,458)	(2,458)	11,358	04/07/2013	3FE
23321P-E2-0	DLJ MORTGAGE ACCEPTANCE CORP. 1997-CF1		09/01/2006	SCHEDULED REDEMPTION		556,253	556,253	559,838	556,492		(239)		(239)		556,253				10,163	05/15/2030	1FE
251563-CG-5	DMSI		09/01/2006	SCHEDULED REDEMPTION		4,177	4,177	4,055			122		122		4,177				19	09/25/2033	1FE
990456-9A-5	DOLE FOOD CO TERM LOAN B (DOLE)		09/29/2006	SCHEDULED REDEMPTION		1,570	1,570	1,570	1,570						1,570				27	04/12/2013	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990456-9B-3	DOLE FOOD CO TERM LOAN C (SOLVEST)		09/29/2006	Various		5,233	5,233	5,233	9,157						5,233				177	04/12/2013	4FE
257540-A*-8	DOMINO'S TERM LOAN		09/08/2006	SCHEDULED REDEMPTION		430,918	430,918	434,110	434,238		(3,320)		(3,320)		430,918				7,297	06/25/2010	3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		09/29/2006	SCHEDULED REDEMPTION		144,902	144,902	145,927	145,374		(473)		(473)		144,902				2,507	06/30/2011	3FE
26157V-A*-8	DRESSER INC. TRANCHE B TERM		08/31/2006	SCHEDULED REDEMPTION		834,264	834,264	842,393	841,946		(7,682)		(7,682)		834,264				33,603	04/10/2009	3FE
990262-9A-7	DRS TECHNOLOGIES, INC TERM LOAN (1/06)		08/03/2006	Various		1,747,807	1,745,625	1,745,625	1,745,625						1,745,625		2,182	2,182	23,827	01/31/2013	3FE
991565-9A-2	DS WATERS ENTERPRISES TERM LOAN		08/10/2006	SCHEDULED REDEMPTION		563,112	563,112	555,973	555,301		7,811		7,811		563,112				29,065	11/07/2009	5FE
263534-AW-9	DU PONT E I DE NEMOURS & CO		09/15/2006	MATURED		1,550,000	1,550,000	1,690,120	1,553,402		(3,402)		(3,402)		1,550,000				63,938	09/15/2006	1FE
990001-9A-9	DURA OPERATING CORP 2ND LIEN TERM LOAN (		08/23/2006	Various		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				33,419	05/03/2011	4FE
990402-9A-9	EASTON-BELL SPORTS, INC. TERM B		08/17/2006	Various		2,000,625	2,000,000	2,000,000	2,000,000						2,000,000		625	625	1,072	03/16/2012	4FE
280907-BM-7	ED LOANS SERIES C		08/01/2006	DAIN RAUSCHER INCORPORATED		4,250,000	4,250,000	4,250,000	1,350,000						4,250,000				34,583	12/01/2036	1FE
280850-AE-8	EDINVEST		07/07/2006	CITIGROUP GLOBAL MARKETS		21,700,000	21,700,000	21,700,000	21,700,000						21,700,000				86,077	06/01/2041	1FE
28140U-AG-0	EDUCATION FUNDING CAPITAL TRUST III		09/20/2006	CITIGROUP GLOBAL MARKETS		33,000,000	33,000,000	33,000,000	14,650,000						33,000,000				370,966	12/15/2042	1FE
28140U-AH-8	EDUCATION FUNDING CAPITAL TRUST III		08/22/2006	CITIGROUP GLOBAL MARKETS		9,250,000	9,250,000	9,250,000							9,250,000				38,418	12/15/2042	1FE
280907-AF-3	EDUCATION LOANS		09/26/2006	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,242	06/01/2020	1FE
280907-BJ-4	EDUCATION LOANS		09/27/2006	DAIN RAUSCHER INCORPORATED		19,450,000	19,450,000	19,449,985	16,699,982		1		1		19,449,983		17	17	297,039	12/01/2036	1FE
280907-BK-1	EDUCATION LOANS		09/06/2006	CALLED @ 100.00000000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				64,312	12/01/2036	1FE
280907-BH-8	EDUCATION LOANS 2004 A		07/21/2006	DAIN RAUSCHER INCORPORATED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				149,985	12/01/2036	1FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TERM LOAN B		09/29/2006	SCHEDULED REDEMPTION		8,750	8,750	8,781	3,750		(31)		(31)		8,750				1	06/01/2013	4FE
48003#-AC-6	EDWARD D JONES & CO LP SUB NOTES		09/01/2006	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,825		(491)		(491)		833,333				34,083	09/01/2008	2
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/		08/29/2006	MCMAHAN SECURITIES CO LP		257,188	250,000	242,200	242,530		64		64		242,594		14,594	14,594	938	06/01/2023	2
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2006	SCHEDULED REDEMPTION		107,040	107,040	107,040	104,630		2,410		2,410		107,040				4,694	08/01/2017	2
290912-AM-6	EMERALD INV GRADE CBO II CLASS A COMB NO		08/24/2006	DIRECT		6,341,577	6,879,396	5,427,409	5,317,456						5,317,456		1,024,118	1,024,118	(385,500)	02/24/2012	4FE
290912-AD-6	EMERALD INVESTMENT GRADE CBO II, LTD CL		08/24/2006	DIRECT		7,790,211	8,000,000	7,912,000	6,345,034						6,345,034		1,445,177	1,445,177	497,780	02/24/2012	4FE
29153#-9B-8	EMMIS OPERATING CO. TERM B (5/04)		08/31/2006	SCHEDULED REDEMPTION		1,416,131	1,416,131	1,416,131	1,416,131						1,416,131				42,592	11/10/2011	4FE
995943-9B-5	ENCORE MEDICAL CORP TERM LOAN (10/04)		09/29/2006	SCHEDULED REDEMPTION		30,318	30,318	30,318	30,318						30,318					10/04/2010	4FE
995581-9B-3	ENERSYS CAPITAL INC. NEW TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		6,625	6,625	6,625	6,625						6,625					03/17/2011	3FE
990433-9A-4	F&W PUBLICATIONS 1ST LIEN 1ST LIEN		09/29/2006	SCHEDULED REDEMPTION		7,494	7,494	7,551	7,550		(56)		(56)		7,494				86	08/05/2012	4Z
68242A-AA-0	F1211 2000-1211 A		09/11/2006	SCHEDULED REDEMPTION		33,097	33,097	32,282	32,821		276		276		33,097				570	04/11/2035	1FE
311888-AA-5	FASTENERS FOR RETAIL TERM A		09/29/2006	SCHEDULED REDEMPTION		94,223	94,223	94,223	94,223						94,223				1,921	06/30/2010	4
31959A-AA-1	FCHT 2005-1A, A		09/15/2006	SCHEDULED REDEMPTION		168,379	168,379	168,379	168,379						168,379				2,078	09/15/2022	1FE
31428N-AF-5	FEDERATED STUDENT FINANCE CORP		07/26/2006	CITIGROUP GLOBAL MARKETS		15,600,000	15,600,000	15,600,000	15,600,000						15,600,000				117,152	06/01/2040	1FE
32027N-XT-3	FFML 2005-FF12 A2A		09/25/2006	SCHEDULED REDEMPTION		928,807	928,807	928,807	928,807						928,807				11,502	11/25/2036	1FE
32027N-UZ-2	FFML 2005-FFH3, II-A1		09/25/2006	SCHEDULED REDEMPTION		2,640,859	2,640,859	2,640,859	2,640,859						2,640,859				32,519	08/25/2035	1FE
362341-HA-0	FFMLT 2005-FFA, A		09/25/2006	SCHEDULED REDEMPTION		1,983,782	1,983,782	1,983,782	1,983,782						1,983,782				24,186	03/25/2025	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		09/30/2006	SCHEDULED REDEMPTION		89,998	89,998	49,117	84,399		5,599		5,599		89,998					02/28/2008	1
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COM		09/22/2006	Various		11,176,535	14,604,458	13,146,843	11,414,758						11,414,758		(238,223)	(238,223)	(292,036)	03/20/2013	2FE
34073M-7J-5	FLORIDA HSG FINANCIAL CORP		07/01/2006	CALLED @ 100.00		400,000	400,000	400,000	400,000						400,000				1,797	01/01/2047	1FE
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		07/07/2006	SCHEDULED REDEMPTION		88,185	88,185	88,185	88,185						88,185				2,361	08/10/2012	3FE
32113J-CD-5	FNLC 2005-4 A1		09/25/2006	SCHEDULED REDEMPTION		2,714,369	2,714,369	2,714,369	2,714,369						2,714,369				33,201	02/25/2036	1FE
345397-UC-5	FORD MOTOR CREDIT CO		09/06/2006	BEAR STEARNS SECURITIES CORP.		1,870,000	2,000,000	1,995,540	1,996,771		162		162		1,996,933		(126,933)	(126,933)	74,733	01/15/2010	3FE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		09/15/2006	SCHEDULED REDEMPTION		124,874	124,874	124,874	121,492		3,382		3,382		124,874				1,963	12/15/2016	4
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC		09/15/2006	SCHEDULED REDEMPTION		49,056	49,056	49,056	47,832		1,224		1,224		49,056				771	12/15/2016	4
995043-9B-4	FOUNDATION PA COAL COMPANY TERM B		07/07/2006	Various		2,851,064	2,851,064	2,869,172	2,869,164		(18,101)		(18,101)		2,851,064				33,777	07/30/2011	3FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		09/29/2006	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000					03/31/2013	3FE
991719-9B-3	FTD INC. TERM LOAN		07/28/2006	SCHEDULED REDEMPTION		2,882,353	2,882,353	2,899,801	2,899,263		(16,910)		(16,910)		2,882,353				17,217	02/28/2011	4FE
31678U-AA-7	FTHEL 2003-1, A		09/20/2006	SCHEDULED REDEMPTION		1,116,582	1,116,582	1,116,582	1,116,582						1,116,582				14,420	09/20/2023	1FE
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2006	SCHEDULED REDEMPTION		169,341	169,341	169,341	169,341						169,341				4,824	01/02/2025	2FE
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION		09/01/2006	SCHEDULED REDEMPTION		761,087	761,087	770,362	762,639		(1,553)		(1,553)		761,087				10,074	07/13/2007	1FE
36962G-V8-4	GENERAL ELEC CAP CORP		09/21/2006	GREENWICH CAPITAL MARKETS, INC.		4,502,115	4,500,000	4,503,105			(90)		(90)		4,503,015		(900)	(900)	68,652	03/16/2009	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990390-9A-6	GENTIVA HEALTH SERVICES TERM LOAN		08/14/2006	Various		1,704,802	1,702,703	1,702,703	1,702,703						1,702,703		2,099	2,099	32,166	03/31/2013	4FE
37247D-AC-0	GENWORTH FINANCIAL INC		09/21/2006	SALOMON SMITH BARNEY		3,003,420	3,000,000	3,000,000	3,000,000						3,000,000		3,420	3,420	47,087	06/15/2007	1FE
37247D-AF-3	GENWORTH FINANCIAL INC		07/18/2006	WARBURG DILLION READ LLC		3,236,345	3,500,000	3,494,715	3,495,041		24		24		3,495,065		(258,720)	(258,720)	52,938	10/01/2015	1FE
372917-AM-6	GENZYME CORP 1.250000% 12/01/2023		07/24/2006	MCMAHAN SECURITIES CO LP		812,344	750,000	744,375	745,018		18		18		745,036		67,307	67,307	1,458	12/01/2023	2FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		09/29/2006	SCHEDULED REDEMPTION		22,664	22,664	22,664	22,664						22,664					12/20/2012	3FE
368288-AC-0	GESEA 2004-1, A		09/18/2006	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				6,268	04/17/2019	1FE
36170M-AE-9	GGPMPT 2001-GGP1, A3		08/15/2006	SCHEDULED REDEMPTION		4,782,676	4,782,676	4,782,676	4,782,676						4,782,676				48,429	02/15/2014	1FE
36170M-AJ-8	GGPMPT 2001-GGP1, B1		08/15/2006	SCHEDULED REDEMPTION		600,261	600,261	600,261	600,261						600,261				6,184	11/15/2011	1FE
995221-9B-6	GLEASON CORP. US TERM LOAN		06/30/2006	Various		306,894	306,894	306,894	306,894						306,894				9,988	07/31/2011	3FE
991767-9B-2	GLOBAL CASH ACCESS TERM B		09/29/2006	SCHEDULED REDEMPTION		26,659	26,659	26,918	26,929		(270)		(270)		26,659					03/10/2010	4FE
85746*-DE-7	GM/FLINT/GE LSE EQUIP NTS A2		07/02/2006	SCHEDULED REDEMPTION		404,619	404,619	404,619	305,768		98,851		98,851		404,619				14,789	01/02/2013	3
85746*-DD-9	GM/FLINT/PM LSE EQUIP NTS A1		07/02/2006	SCHEDULED REDEMPTION		395,469	395,469	395,469	299,198		96,271		96,271		395,469				14,454	01/02/2013	3
85746*-DJ-6	GM/STAMPING PRESS/GE LSE EQUIP A6		07/02/2006	SCHEDULED REDEMPTION		80,379	80,379	80,379	60,447		19,932		19,932		80,379				3,026	01/06/2022	3
85746*-DH-0	GM/STAMPING PRESS/PM LSE EQUIP A5		07/02/2006	SCHEDULED REDEMPTION		72,587	72,587	72,587	54,789		17,798		17,798		72,587				2,689	01/06/2022	3
85746*-DM-9	GM/TONAWANDA L-18/GE LSE EQUIP A8		07/02/2006	SCHEDULED REDEMPTION		28,451	28,451	28,451	21,653		6,798		6,798		28,451				1,024	01/02/2012	3
85746*-DL-1	GM/TONAWANDA L-18/PM LSE EQUIP A7		07/02/2006	SCHEDULED REDEMPTION		27,930	27,930	27,930	21,286		6,644		6,644		27,930				1,005	01/02/2012	3
85746*-DG-2	GM/TONAWANDA L-850/GE LSE EQUIP A4		07/02/2006	SCHEDULED REDEMPTION		56,450	56,450	56,450	42,962		13,488		13,488		56,450				2,032	01/02/2012	3
85746*-DF-4	GM/TONAWANDA L-850/PM LSE EQUIP A3		07/02/2006	SCHEDULED REDEMPTION		55,416	55,416	55,416	42,233		13,183		13,183		55,416				1,995	01/02/2012	3
36156H-AA-6	GMAC EDUCATION LOAN FUNDING TRUST		09/06/2006	Various		4,300,000	4,300,000	4,300,000							4,300,000				17,826	06/01/2040	1FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		07/25/2006	DAIN RAUSCHER INCORPORATED		6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				72,027	09/01/2040	1FE
361849-FU-1	GMACC 1999-C2, A2		09/01/2006	SCHEDULED REDEMPTION		91,389	91,389	98,719	94,979		(3,589)		(3,589)		91,389				1,587	09/15/2033	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		09/29/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					03/14/2011	4FE
38141G-CG-7	GOLDMAN SACHS GROUP INC		09/28/2006	GOLDMAN, SACHS & CO.		7,125,230	7,000,000	7,341,040	7,257,654		(9,178)		(9,178)		7,248,476		(123,246)	(123,246)	234,967	09/01/2012	1FE
38143U-AP-6	GOLDMAN SACHS GROUP INC 1.500000% 07/23/		08/02/2006	CALLED @ 100.000		3,000,000	3,000,000	3,028,932	3,001,189		(1,189)		(1,189)		3,000,000				23,625	07/23/2009	1FE
382550-9C-7	GOODYEAR TIRE & RUBBER CO 1ST LIEN FUNDE		08/23/2006	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	3,010,313	3,008,143		(314)		(314)		3,007,829		(7,829)	(7,829)	51,276	04/30/2010	3FE
38469*-9B-0	GRAHAM PACKAGING CO 1ST LIEN TERM B (10/		09/29/2006	SCHEDULED REDEMPTION		25,051	25,051	25,117	25,117		(66)		(66)		25,051					10/07/2011	4FE
38741N-AD-5	GRAN 2002-1, 1C		07/20/2006	SCHEDULED REDEMPTION		217,617	217,617	221,153	218,328		(712)		(712)		217,617				3,510	04/20/2042	2FE
990325-9A-2	GRAY TELEVISION INC TERM B (11/05)		08/07/2006	Various		3,473,794	3,482,500	3,482,500	3,482,500						3,482,500		(8,706)	(8,706)	57,270	11/22/2012	3FE
36242D-3D-3	GSAMP 2005-S2, A		08/25/2006	SCHEDULED REDEMPTION		2,024,775	2,024,775	2,024,775	2,024,775						2,024,775				13,017	11/25/2034	1FE
362341-L3-1	GSAMP 2005-WMC A2A		09/25/2006	SCHEDULED REDEMPTION		1,843,322	1,843,322	1,843,322	1,843,322						1,843,322				22,733	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2006	SCHEDULED REDEMPTION		3,803,906	3,803,906	3,803,906	3,803,906						3,803,906				55,970	05/25/2036	1FE
393513-AA-4	GT 2005-HE1, A1		09/25/2006	SCHEDULED REDEMPTION		1,162,613	1,162,613	1,162,613	1,162,613						1,162,613				14,336	11/25/2006	1FE
41163Q-AB-5	HARBOR VIEW CLO V LTD CLASS A-2A		07/31/2006	CALLED @ 100		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				225,557	01/30/2015	1FE
43812H-AD-2	HAROT 2003-4, A4		09/15/2006	SCHEDULED REDEMPTION		847,600	847,600	847,465	847,584		17		17		847,600				5,229	03/16/2009	1FE
413627-AU-4	HARRAHS OPERATING CO INC		09/29/2006	BANK OF AMERICA		3,707,400	4,000,000	3,970,120	3,972,629		616		616		3,973,245		(265,845)	(265,845)	76,875	06/01/2015	2FE
413627-AW-0	HARRAHS OPERATING CO INC		08/16/2006	MERRILL LYNCH CAPITAL MARKETS		9,044,100	10,000,000	9,934,900	9,937,825		546		546		9,938,371		(894,271)	(894,271)	223,611	10/01/2017	2FE
416515-AH-7	HARTFORD FINL SVCS GRP		08/11/2006	MERRILL LYNCH CAPITAL MARKETS		3,504,795	3,500,000	3,500,138	3,500,131		(7)		(7)		3,500,124		4,671	4,671	48,563	08/16/2008	1FE
40430H-CK-2	HASC 2005-I1, 2A1		09/25/2006	SCHEDULED REDEMPTION		1,272,813	1,272,813	1,272,813	1,272,813						1,272,813				16,081	11/25/2035	1FE
41809R-AA-5	HASCN 2006-FF11, A		09/26/2006	SCHEDULED REDEMPTION		907,102	907,102	907,102							907,102				777	08/25/2036	1FE
404119-AH-2	HCA INC		07/19/2006	GOLDMAN, SACHS & CO.		164,262	175,000	183,239	182,197		(53)		(53)		182,144		(17,882)	(17,882)	6,202	07/15/2013	3FE
421924-9A-1	HEALTHSOUTH CORP TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		5,000	5,000	5,013			(13)		(13)		5,000				3,611	03/10/2013	4FE
22541Q-X8-0	HEAT 2003-8, A2		09/25/2006	SCHEDULED REDEMPTION		581,279	581,279	582,868	582,406		(1,128)		(1,128)		581,279				7,438	04/25/2034	1FE
437084-GL-4	HEAT 2004-8 A2		09/25/2006	SCHEDULED REDEMPTION		2,586,154	2,586,154	2,586,154	2,586,154						2,586,154				35,147	03/25/2035	1FE
437084-KJ-4	HEAT 2005-3 2A1		09/25/2006	SCHEDULED REDEMPTION		1,451,798	1,451,798	1,451,798	1,451,798						1,451,798				17,561	08/25/2035	1FE
437084-LF-1	HEAT 2005-4, 2A1		09/25/2006	SCHEDULED REDEMPTION		2,989,844	2,989,844	2,989,844	2,989,844						2,989,844				35,732	10/25/2035	1FE
423428-AA-5	HELM FINANCIAL CORP TERM B (7/05)		09/29/2006	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500						17,500				98	07/08/2011	4
225458-JQ-2	HEMT 2005-2, A3		09/25/2006	SCHEDULED REDEMPTION		6,221,621	6,221,621	6,221,621	6,221,621						6,221,621				78,004	07/25/2035	1FE
225458-3Z-9	HEMT 2005-4, A1		09/25/2006	SCHEDULED REDEMPTION		3,354,399	3,354,399	3,354,399	3,354,399						3,354,399				40,179	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		09/25/2006	SCHEDULED REDEMPTION		4,392,354	4,392,354	4,392,354	4,392,354						4,392,354				55,241	04/25/2036	1FE
22541W-0-LG-8	HEMT 2005-HF1, A3A		09/25/2006	SCHEDULED REDEMPTION		3,162,358	3,162,358	3,162,358	3,162,358						3,162,358				38,500	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2006	SCHEDULED REDEMPTION		1,472,120	1,472,120	1,472,120	1,472,120						1,472,120				17,978	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2006	SCHEDULED REDEMPTION		2,042,348	2,042,348	2,042,348	2,042,348						2,042,348				25,329	07/25/2036	1FE
991847-9B-2	HERCULES INC. TERM B		09/29/2006	SCHEDULED REDEMPTION		20,625	20,625	20,834	20,847		(222)		(222)		20,625					10/08/2010	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990289-9C-6	HERTZ CORPORATION TERM B		07/05/2006	SCHEDULED REDEMPTION		9,931	9,931	9,996	9,523		(64)		(64)		9,931				1,376	12/21/2012	3FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		05/12/2006	CREDIT SUISSE FIRST BOSTON		1,643,077	1,643,077	1,643,077	1,643,077						1,643,077				58,535	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		09/29/2006	Various		360,046	360,046	360,046	360,046						360,046				5,526	05/05/2013	4FE
441917-AY-7	HFCHC 2003-2, M		09/20/2006	SCHEDULED REDEMPTION		337,705	337,705	337,705	337,705						337,705				4,601	09/15/2033	1FE
441917-BA-8	HFCHC 2004-1, M		09/20/2006	SCHEDULED REDEMPTION		342,675	342,675	342,675	342,675						342,675				4,457	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		09/20/2006	SCHEDULED REDEMPTION		790,664	790,664	1,303,412	1,303,412						790,664				13,142	01/20/2034	1FE
42332Q-AB-9	HFCMC 1999-PH1, A2		09/01/2006	SCHEDULED REDEMPTION		42,254	42,254	46,816	44,468		(2,213)		(2,213)		42,254				759	05/15/2031	1FE
42332Q-AU-7	HFCMC 2000-PH1		09/01/2006	SCHEDULED REDEMPTION		283,284	283,284	283,284	283,582		(298)		(298)		283,284				4,416	09/15/2008	1FE
990355-9A-9	HILTON HOTELS CORP. TERM B		09/29/2006	SCHEDULED REDEMPTION		824,075	824,075	824,075	824,075						824,075				19,606	02/22/2013	3FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		09/29/2006	SCHEDULED REDEMPTION		6,250	6,250	6,296	6,296		(46)		(46)		6,250				6,125	07/31/2009	4FE
40450#-AA-5	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		09/10/2006	SCHEDULED REDEMPTION		24,646	24,646	24,646	24,646						24,646				321	02/10/2024	1
40430L-AA-7	HSBC FIN CAP TRUST IX		07/05/2006	VARIOUS		1,517,992	1,500,000	1,517,992	1,517,992						1,517,992					11/30/2035	1Z
40429C-CX-8	HSBC FINANCE CORP		09/18/2006	LEHMAN BROTHERS INC.		24,824,000	25,000,000	24,770,500	24,782,802		9,497		9,497		24,792,300		31,700	31,700	900,521	01/14/2011	1FE
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		08/01/2006	SCHEDULED REDEMPTION		238,886	238,886	238,886	238,886						238,886				62,306	08/16/2012	3FE
41161P-CX-9	HVMLT 2004-1 1A		09/19/2006	SCHEDULED REDEMPTION		1,666,191	1,666,191	1,666,759	1,666,705		(513)		(513)		1,666,191				21,090	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		09/19/2006	SCHEDULED REDEMPTION		1,379,351	1,379,351	1,380,321	1,380,125		(773)		(773)		1,379,351				18,582	11/19/2034	1FE
41161P-TN-3	HVMLT 2005-10 2A1A		09/19/2006	SCHEDULED REDEMPTION		2,341,783	2,341,783	2,341,783	2,341,783						2,341,783				30,482	11/19/2035	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2006	SCHEDULED REDEMPTION		91,245	91,245	91,245	91,245						91,245				1,506	10/05/2021	1
452277-AC-0	ILLINOIS STUDENT ASSISTANCE		07/07/2006	CITIGROUP GLOBAL MARKETS		18,300,000	18,300,000	18,300,000	18,300,000						18,300,000				72,590	03/01/2013	1FE
45254N-HE-0	IMM 2004-3 1A		09/25/2006	SCHEDULED REDEMPTION		3,140,806	3,140,806	3,135,898	3,138,098		2,708		2,708		3,140,806				38,866	04/25/2034	1FE
45660L-RX-9	INDX 2005-AR14 2A1A		09/25/2006	SCHEDULED REDEMPTION		4,520,213	4,520,213	4,520,213	4,520,213						4,520,213				57,759	08/25/2035	1FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		09/29/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				14,235	02/14/2012	3FE
45768*-AA-5	INSIGHT MIDWEST HOLDINGS, LLC TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		12,462	12,462	12,462	12,462						12,462					12/31/2009	3FE
460146-AT-0	INTERNATIONAL PAPER CO NT		08/01/2006	MATURED		13,000,000	13,000,000	13,096,478	13,001,891		(1,891)		(1,891)		13,000,000				511,875	08/01/2006	2FE
460146-BQ-5	INTL PAPER CO		08/09/2006	J. P. MORGAN SECURITIES, INC.		3,009,450	3,000,000	3,019,095	3,017,564		(277)		(277)		3,017,286		(7,836)	(7,836)	50,700	10/30/2012	2FE
990329-9A-4	INVISTA TERM B-1 (1/06)		09/29/2006	SCHEDULED REDEMPTION		12,383	12,383	12,383	12,383						12,383				219	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		09/29/2006	SCHEDULED REDEMPTION		6,294	6,294	6,294	6,294						6,294					04/29/2011	3FE
46185R-AJ-9	INVITROGEN INC 2.000000% 08/01/2023		08/09/2006	MCMAHAN SECURITIES CO LP		1,022,340	1,000,000	1,068,380	1,067,967		(1,975)		(1,975)		1,065,992		(43,652)	(43,652)	10,722	08/01/2023	2
464187-DJ-9	IRWHE 2005-C, 2A1		09/25/2006	SCHEDULED REDEMPTION		1,751,423	1,751,423	1,751,423	1,751,423						1,751,423				22,252	03/25/2025	1FE
464592-9C-0	ISLE OF CAPRI CASINOS DELAYED DRAW TERM		09/29/2006	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					02/04/2011	3FE
464592-9B-2	ISLE OF CAPRI CASINOS TERM LOAN (2/05)		09/29/2006	SCHEDULED REDEMPTION		22,500	22,500	22,575	22,565		(65)		(65)		22,500					02/04/2011	3FE
990382-9A-3	ISP CHEMCO, INC. TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					02/16/2013	3FE
995421-9B-2	JARDEN CORP. TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		5,911	5,911	5,915	3,374		(3)		(3)		5,911				157	01/24/2012	4FE
990147-9A-0	JARDEN CORP. TL B2		09/29/2006	SCHEDULED REDEMPTION		4,009	4,009	4,003	1,484		6		6		4,009				294	01/24/2012	4FE
472319-AC-6	JEFFERIES GROUP INC		08/17/2006	SALOMON SMITH BARNEY		3,055,390	3,250,000	3,227,445	3,227,558		38		38		3,227,596		(172,206)	(172,206)	116,233	01/15/2036	2FE
990315-9B-1	JOHNSON DIVERSEY, INC. TERM B		06/30/2006	SCHEDULED REDEMPTION		3,441,573	3,441,573	3,441,573	3,441,573						3,441,573				42,029	12/16/2011	4FE
995822-9B-1	JOSTENS IH CORP DELAYED DRAW TERM C (10/		07/07/2006	SCHEDULED REDEMPTION		747,126	747,126	747,126	747,126						747,126				126	10/04/2011	4FE
46626L-BE-9	JPMAC 2005-WMC1, A2		09/25/2006	SCHEDULED REDEMPTION		3,376,007	3,376,007	3,376,007	3,376,007						3,376,007				40,725	09/25/2035	1FE
617059-DE-7	JPMC 1997-C5 A3		09/01/2006	SCHEDULED REDEMPTION		638,526	638,526	660,799	641,697		(3,171)		(3,171)		638,526				26,147	09/15/2029	1FE
481227-AA-4	JPMC CAPITAL XVIII		09/19/2006	J. P. MORGAN SECURITIES, INC.		5,782,545	5,500,000	5,486,195			10		10		5,486,205		296,340	296,340	27,163	08/17/2036	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		09/29/2006	SCHEDULED REDEMPTION		18,313	18,313	18,313	18,313						18,313					04/28/2013	4FE
49130N-AF-6	KENTUCKY HIGHER EDUCATION		09/12/2006	OPPENHEIMER & CO., INC.		7,750,000	7,750,000	7,750,000							7,750,000				63,073	05/01/2030	1FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION		09/22/2006	CITIGROUP GLOBAL MARKETS		10,250,000	10,250,000	10,250,000	10,250,000						10,250,000				110,715	05/01/2032	1FE
49460W-A#-6	KINETIC CONCEPTS TERM B		07/26/2006	MORGAN STANLEY DEAN WITTER		2,551,940	2,536,089	2,555,980	2,558,573		(2,896)		(2,896)		2,555,676		(3,737)	(3,737)		08/11/2010	3FE
50076#-AA-8	KRANSON INDUSTRIES INC. TERM LOAN		07/31/2006	SCHEDULED REDEMPTION		2,796,107	2,796,107	2,812,192	2,812,185		(16,078)		(16,078)		2,796,107				19,503	07/30/2011	4
501044-BU-4	KROGER CO		09/15/2006	MATURED		1,000,000	1,000,000	943,580	997,709		2,291		2,291		1,000,000				38,125	09/15/2006	2FE
501044-BZ-3	KROGER CO		08/22/2006	BARCLAYS BANK		1,083,980	1,000,000	993,160	993,548		14		14		993,562		90,418	90,418	30,000	04/01/2031	2FE
97180*-KN-7	KROGER CO / WILMINGTON TR		09/17/2006	MATURED		1,029,031	1,029,031	1,029,031	1,029,031						1,029,031				48,879	09/17/2006	2
50730K-9A-7	LAIDLAW INTL. INC. US TERM B.		09/29/2006	SCHEDULED REDEMPTION		1,875	1,875	1,875							1,875					07/31/2013	3FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		09/29/2006	SCHEDULED REDEMPTION		13,461	13,461	13,461	13,461						13,461					02/01/2010	4FE
991974-9B-4	LANGUAGE LINE INC TERM B		09/29/2006	SCHEDULED REDEMPTION		43,466	43,466	43,466	43,466						43,466					06/11/2011	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
542514-EW-0	LBMLT 2004-1, M3		07/07/2006	J. P. MORGAN SECURITIES, INC.		5,027,500	5,000,000	5,000,000	5,000,000						5,000,000		27,500	27,500	13,383	03/25/2034	1FE
542514-EX-8	LBMLT 2004-1, M4		07/07/2006	J. P. MORGAN SECURITIES, INC.		4,035,000	4,000,000	4,000,000	4,000,000						4,000,000		35,000	35,000	11,240	03/25/2034	1FE
542514-EY-6	LBMLT 2004-1, M5		07/07/2006	J. P. MORGAN SECURITIES, INC.		5,050,000	5,000,000	5,011,719	5,006,881		(67)		(67)		5,006,814		43,186	43,186	14,272	03/25/2034	1FE
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST		09/07/2006	Various		67,707	63,307	67,649	67,708		13,269	13,267	2		67,707				955	07/15/2031	5FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2006	SCHEDULED REDEMPTION		5,868	5,868	5,868	5,868						5,868				73	02/05/2027	1
52517P-VM-0	LEHMAN BROTHERS HOLDINGS		07/14/2006	GOLDMAN, SACHS & CO.		2,847,360	3,000,000	3,093,450	3,064,483		(675)		(675)		3,063,808		(216,448)	(216,448)	17,865	11/30/2010	1FE
52517P-VU-2	LEHMAN BROTHERS HOLDINGS		08/04/2006	LEHMAN BROTHERS INC.		2,873,790	3,000,000	2,997,060	2,998,363		61		61		2,998,423		(124,633)	(124,633)	43,800	03/13/2009	1FE
990160-9A-3	LIFECARE HOLDINGS, INC. TERM LOAN B		09/29/2006	SCHEDULED REDEMPTION		12,550	12,550	12,034	12,023		528		528		12,550					08/11/2012	4FE
534187-AS-8	LINCOLN NATIONAL CORP		09/25/2006	BANK OF AMERICA		1,572,840	1,500,000	1,493,940	1,493,941		2		2		1,493,942		78,898	78,898	38,208	05/17/2066	1FE
990168-9A-6	LION GABLES REALTY LIMITED PARTNERSHIP T		09/30/2006	Various		2,099,483	2,099,483	2,100,641	2,101,076		(1,594)		(1,594)		2,099,483				19,576	03/30/2007	3FE
995821-9B-3	LNR PROPERTY CORP TERM B		07/12/2006	SCHEDULED REDEMPTION		4,270,130	4,270,130	4,270,130	4,270,130						4,270,130				35,480	02/03/2008	4FE
53954#-AA-9	LOC ACQUISITION COMPANY (MGM) TERM B		08/03/2006	Various		9,950,125	10,000,000	10,000,000	10,000,000						10,000,000		(49,875)	(49,875)	202,693	04/08/2012	4
539830-AK-5	LOCKHEED MARTIN		08/30/2006	EXCHANGE		5,250,405	5,000,000	6,634,900	6,543,151		(5,030)		(5,030)		6,538,121		(1,287,716)	(1,287,716)	105,069	12/01/2029	2FE
502430-A*-5	LVI SERVICES INC. TERM B		09/29/2006	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					11/16/2011	4Z
552078-AL-1	LYONDELL CHEMICAL CO		09/20/2006	TENDER OFFER		4,472,010	4,500,000	4,726,750	4,568,480		(17,628)		(17,628)		4,550,852		(78,842)	(78,842)	302,234	05/01/2007	3FE
57643L-JB-3	MABS 2005-HE1, A1		08/25/2006	SCHEDULED REDEMPTION		1,454,534	1,454,534	1,454,534	1,454,534						1,454,534				9,491	05/25/2035	1FE
57643L-HL-3	MABS 2005-OPT1, A3		09/25/2006	SCHEDULED REDEMPTION		1,352,414	1,352,414	1,352,414	1,352,414						1,352,414				16,106	03/25/2035	1FE
57643L-GT-7	MABS 2005-WMC1, A3		07/25/2006	SCHEDULED REDEMPTION		109,344	109,344	109,344	109,344						109,344				478	03/25/2035	1FE
559523-AC-9	MAGNETITE CBO II, LTD CL B FLOATING RATE		08/25/2006	CALLED @ 100		9,000,000	9,000,000	8,847,000	8,905,389		1,864		1,864		8,907,253		92,747	92,747	149,730	08/25/2012	1FE
559523-AB-1	MAGNETITE CBO II, LTD. CLASS A-2 NTS		08/25/2006	SCHEDULED REDEMPTION		344,833	344,833	351,730	350,665		(5,832)		(5,832)		344,833				6,702	08/25/2012	1FE
576434-QD-9	MALT 2004-4 7A1		09/01/2006	SCHEDULED REDEMPTION		1,220,291	1,220,291	1,267,768	1,258,893		(38,602)		(38,602)		1,220,291				16,924	05/25/2034	1FE
576434-RK-2	MALT 2004-5 5A1		08/16/2006	Various		18,481,151	19,169,087	19,037,299	19,059,534		3,183		3,183		19,062,716		(581,565)	(581,565)	199,901	06/25/2019	1FE
576434-UU-6	MALT 2004-8 4A3		09/29/2006	UNION BANK OF SWITZERLAND		3,291,407	3,380,000	3,403,898	3,399,191		(725)		(725)		3,398,466		(107,059)	(107,059)	48,000	08/25/2034	1FE
564759-PS-1	MANUF & TRADERS TRUST CO		07/05/2006	VARIOUS		12,417,000	12,417,000	12,417,000	12,417,000						12,417,000					12/28/2020	1Z
990006-9A-8	MAPCO EXPRESS TERM B		09/29/2006	SCHEDULED REDEMPTION		6,788	6,788	6,788	6,788						6,788					04/28/2011	4FE
576433-UF-1	MARM 2004-13 3A1		09/01/2006	SCHEDULED REDEMPTION		193,435	193,435	187,057			6,377		6,377		193,435				610	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		09/01/2006	SCHEDULED REDEMPTION		771,804	771,804	800,897	800,169		(28,365)		(28,365)		771,804				10,908	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		09/01/2006	SCHEDULED REDEMPTION		1,811,481	1,811,481	1,883,799	1,880,992		(69,511)		(69,511)		1,811,481				27,175	07/25/2035	1FE
571748-AP-7	MARSH & MCLENNAN COS INC		08/03/2006	GOLDMAN, SACHS & CO.		3,839,680	4,000,000	3,990,080	3,990,678		79		79		3,990,756		(151,076)	(151,076)	91,361	09/15/2015	2FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		08/18/2006	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,818,073	1,818,121		61		61		1,818,182				26,364	08/18/2009	1FE
57643M-HD-9	MASTR 2004-10 4A4		09/29/2006	CHASE SECURITIES		4,973,098	5,100,000	5,185,266	5,174,980		(1,672)		(1,672)		5,173,308		(200,210)	(200,210)	72,423	11/25/2034	1FE
57643M-EE-0	MASTR 2004-8 1A1		09/01/2006	SCHEDULED REDEMPTION		1,022,389	1,022,389	1,010,008	1,010,740		11,649		11,649		1,022,389				10,139	08/25/2019	1FE
57774#-AA-8	MAXON CORP (HANCOCK MEZZ) 8.75% SR TERM		07/31/2006	PRINCIPAL PAYMENT		24,708	24,708	24,708	24,708						24,708				721	09/30/2012	4
577778-BS-1	MAY DEPARTMENT STORES CO		09/27/2006	BARCLAYS BANK		5,946,060	6,000,000	5,991,960	5,993,192		171		171		5,993,363		(47,303)	(47,303)	246,292	07/15/2014	2FE
577778-BN-2	MAY DEPT STORES		08/08/2006	JEFFERIES & COMPANY, INC.		1,645,740	1,500,000	1,498,515	1,499,081		13		13		1,499,095		146,645	146,645	68,667	07/15/2012	2FE
61910D-DP-4	MCFI 1998-MC1, A2		09/01/2006	SCHEDULED REDEMPTION		303,266	303,266	322,063	314,380		(11,114)		(11,114)		303,266				5,179	03/18/2030	1FE
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		09/06/2006	SCHEDULED REDEMPTION		427,589	427,589	427,589	425,304		2,286		2,286		427,589				19,733	03/06/2010	1
552676-AM-0	MDC HOLDINGS INC		07/11/2006	MERRILL LYNCH CAPITAL MARKETS		739,171	740,000	788,233	778,813		(181)		(181)		778,632		(39,461)	(39,461)	6,187	12/01/2012	2FE
552676-AN-8	MDC HOLDINGS INC		07/11/2006	MERRILL LYNCH CAPITAL MARKETS		1,830,860	2,000,000	1,985,000	1,987,977		52		52		1,988,029		(157,169)	(157,169)	18,028	05/15/2013	2FE
5526J0-AB-4	MDC HOLDINGS INC		09/15/2006	J. P. MORGAN SECURITIES, INC.		5,855,720	6,500,000	6,043,400	6,066,202		8,000		8,000		6,074,202		(218,482)	(218,482)	251,356	07/01/2015	2FE
58446V-AB-7	MEDIACOM BROADBAND		07/15/2006	CALLED @ 105.5611111		1,583,417	1,500,000	1,605,000	1,578,056		(865)		(865)		1,577,191		6,226	6,226	82,500	07/15/2013	4FE
990576-9A-0	MEDIANEWS GROUP TERM LOAN C		08/15/2006	BANK OF AMERICA		1,001,250	1,000,000	1,000,000							1,000,000		1,250	1,250		08/02/2013	3FE
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		09/01/2006	SCHEDULED REDEMPTION		158,515	158,515	158,515	158,515						158,515				8,370	03/01/2014	2
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2006	SCHEDULED REDEMPTION		245,554	245,554	254,592	246,620		(1,067)		(1,067)		245,554				9,748	07/01/2013	2
58528#-DL-8	MEIJER INC. SER B-2 SR. MTG. NTS.		09/01/2006	MATURED		1,433,400	1,433,400	1,433,400	1,433,408		(8)		(8)		1,433,400				55,258	09/01/2006	2
58528#-DP-9	MEIJER INC. SER B-3 SR. MTG. NTS.		09/01/2006	MATURED		3,628,700	3,628,700	3,629,072	3,628,723		(23)		(23)		3,628,700				139,886	09/01/2006	2
58528#-DH-7	MEIJER INC. SR SEC NT		09/01/2006	MATURED		3,484,900	3,484,900	3,485,257	3,484,922		(22)		(22)		3,484,900				134,343	09/01/2006	2
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		09/01/2006	SCHEDULED REDEMPTION		150,847	150,847	150,847	152,846		(1,999)		(1,999)		150,847				7,965	03/01/2014	2
59018Y-SK-8	MERRILL LYNCH & CO		07/19/2006	MERRILL LYNCH CAPITAL MARKETS		9,655,300	10,000,000	9,970,713	9,912,301		2,084		2,084		9,914,385		(259,085)	(259,085)	216,563	01/15/2009	1FE
59018Y-UW-9	MERRILL LYNCH & CO		08/16/2006	GOLDMAN, SACHS & CO.		2,866,200	3,000,000	2,979,690	2,982,268		233		233		2,982,500		(116,300)	(116,300)	90,000	01/15/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		09/01/2006	SCHEDULED REDEMPTION		249,226	249,226	248,454	248,040		1,185		1,185		249,226				3,852	09/01/2013	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		09/29/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					11/27/2011	4FE
53954#-AB-7	METRO GOLDWYN MEYER TERM A		09/29/2006	SCHEDULED REDEMPTION		292,683	292,683	291,037			1,646		1,646		292,683				1,055	04/08/2011	4Z
593171-BJ-9	MEZZCAP 2005-C3, A		09/01/2006	SCHEDULED REDEMPTION		8,427	8,427	8,427	8,427						8,427				123	09/11/2015	1FE
990303-9A-9	MGG MIDSTREAM HOLDINGS, LP TERM LOAN		08/24/2006	Various		663,575	658,736	658,736	658,736						658,736		4,840	4,840	10,508	12/21/2010	3FE
61913P-AG-7	MHL 2004-2 A1		09/25/2006	SCHEDULED REDEMPTION		1,187,039	1,187,039	1,189,636	1,189,229		(2,190)		(2,190)		1,187,039				14,724	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		09/25/2006	SCHEDULED REDEMPTION		340,336	340,336	340,336	340,336						340,336				4,111	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		09/25/2006	SCHEDULED REDEMPTION		850,839	850,839	850,839	850,839						850,839				10,439	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		09/25/2006	SCHEDULED REDEMPTION		2,143,075	2,143,075	2,143,075	2,143,075						2,143,075				27,057	08/25/2035	1FE
61913P-AZ-5	MHL 2005-4 A1		09/25/2006	SCHEDULED REDEMPTION		1,124,903	1,124,903	1,124,903	1,124,903						1,124,903				13,826	10/25/2035	1FE
991579-9A-3	MICHAEL FOODS TERM B (1ST LIEN)		08/21/2006	SCHEDULED REDEMPTION		11,810	11,810	12,056	12,055		(245)		(245)		11,810				145	11/21/2010	4FE
990102-9A-5	MID-WESTERN AIRCRAFT SYSTEMS		09/29/2006	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500					12/31/2011	4FE
598497-AA-3	MIDWESTERN UNIV. (ILL)		08/03/2006	DAIN RAUSCHER INCORPORATED		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				37,121	10/01/2037	1FE
605354-EK-1	MISSISSIPPI HIGHER ED ASSISTANCE CORP		07/19/2006	CITIGROUP GLOBAL MARKETS		800,000	800,000	800,000	800,000						800,000				6,583	09/01/2033	1FE
605354-EV-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP		09/20/2006	CITIGROUP GLOBAL MARKETS		8,300,000	8,300,000	8,300,000	8,300,000						8,300,000				101,096	09/01/2035	1FE
606072-GB-6	MISSOURI HIGHER ED		08/22/2006	OPPENHEIMER & CO., INC.		4,950,000	4,950,000	4,950,000	4,950,000						4,950,000				43,747	01/01/2031	1FE
606072-GR-1	MISSOURI HIGHER ED		09/27/2006	BANK OF AMERICA		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				54,929	07/01/2032	1FE
606072-GU-4	MISSOURI HIGHER ED		08/03/2006	COMMERCE BANK		6,000,000	6,000,000	6,000,000	3,100,000						6,000,000				24,055	07/01/2032	1FE
606072-HN-9	MISSOURI HIGHER ED		08/23/2006	BANK OF AMERICA		17,300,000	17,300,000	17,300,000	17,300,000						17,300,000				130,586	05/01/2044	1FE
606935-AL-8	MLCFC 2006-1, B		05/25/2006	UNION BANK OF SWITZERLAND															1,465	02/12/2039	1FE
59020U-SJ-5	MLMI 2005-A2 A2		09/01/2006	SCHEDULED REDEMPTION		204,586	204,586	199,799			4,787		4,787		204,586				765	02/25/2035	1FE
59020U-VE-2	MLMI 2005-HE1, A2A		08/25/2006	SCHEDULED REDEMPTION		2,017,393	2,017,393	2,017,393	2,017,393						2,017,393				13,468	02/25/2036	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		09/25/2006	SCHEDULED REDEMPTION		2,156,348	2,156,348	2,156,348	2,156,348						2,156,348				25,523	09/25/2036	1FE
59020U-WD-3	MLMI 2005-WMC2, A2A		07/25/2006	SCHEDULED REDEMPTION		736,389	736,389	736,389	736,389						736,389				3,211	04/25/2036	1FE
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		08/01/2006	PRINCIPAL PAYMENT		5,546,255	5,546,255	5,546,255	5,546,255						5,546,255				162,049	08/01/2031	1FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP		08/31/2006	CITIGROUP GLOBAL MARKETS		300,000	300,000	300,000	300,000						300,000				4,496	12/01/2033	1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP		09/28/2006	CITIGROUP GLOBAL MARKETS		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				23,898	12/01/2034	1FE
61746S-BR-9	MORGAN STANLEY		08/02/2006	LEHMAN BROTHERS INC.		14,455,350	15,000,000	14,926,950	14,930,872		575		575		14,931,447		(476,097)	(476,097)	250,833	10/15/2015	1FE
61745M-EE-9	MORGAN STANLEY CAPITAL I INC. 1997-ALIC		08/01/2006	SCHEDULED REDEMPTION		26,294	26,294	26,412	26,301		(6)		(6)		26,294				159	01/15/2028	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		09/01/2006	SCHEDULED REDEMPTION		15,468	15,468	13,617	15,468						15,468				337	12/01/2018	1FE
61910D-CM-2	MORTGAGE CAPITAL FUNDING		07/01/2006	SCHEDULED REDEMPTION		96,654	96,654	97,560	96,685		(31)		(31)		96,654				1,014	07/20/2027	1FE
995163-9B-0	MOSAIC COMPANY TERM B		09/29/2006	SCHEDULED REDEMPTION		29,975	29,975	30,074	30,083		(108)		(108)		29,975				1,829	02/21/2012	3FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2006	SCHEDULED REDEMPTION		27,096	27,096	25,918	26,016		1,080		1,080		27,096				322	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		09/01/2006	SCHEDULED REDEMPTION		15,678	15,678	15,861	15,812		(135)		(135)		15,678				232	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		09/01/2006	SCHEDULED REDEMPTION		92,667	92,667	83,434	85,822		6,845		6,845		92,667				1,354	10/01/2014	2
61744C-JC-1	MSAC 2004, OP1, A2D		09/25/2006	SCHEDULED REDEMPTION		2,313,648	2,313,648	2,313,648	2,313,648						2,313,648				31,477	11/25/2034	1FE
61744C-JR-8	MSAC 2004-HE9, A3C		09/25/2006	SCHEDULED REDEMPTION		4,817,055	4,817,055	4,817,055	4,817,055						4,817,055				62,866	10/25/2034	1FE
61745M-DD-2	MSC 1997-XL1 A3		09/01/2006	SCHEDULED REDEMPTION		13,105	13,105	13,565	13,161		(55)		(55)		13,105				203	10/03/2030	1FE
61745M-FG-3	MSC 1998-HF1, A2		09/01/2006	SCHEDULED REDEMPTION		206,172	206,172	225,283	211,864		(5,692)		(5,692)		206,172				3,758	03/15/2030	1FE
61745M-JR-5	MSC 1998-HF2, A2		09/01/2006	SCHEDULED REDEMPTION		828,277	828,277	949,334	876,162		(47,885)		(47,885)		828,277				14,353	11/15/2030	1FE
61745M-NE-9	MSC 1999-CAM1, A4		09/01/2006	SCHEDULED REDEMPTION		683,961	683,961	808,917	754,506		(70,545)		(70,545)		683,961				17,480	03/15/2032	1FE
61745M-KY-8	MSC 1999-RM1, A2		09/01/2006	SCHEDULED REDEMPTION		378,549	378,549	414,819	395,864		(17,315)		(17,315)		378,549				5,562	12/15/2031	1FE
61746W-BF-6	MSDWC 2000-LIFE1		09/01/2006	SCHEDULED REDEMPTION		254,916	254,916	264,994	260,389		(5,473)		(5,473)		254,916				4,718	11/15/2036	1FE
61746W-JJ-0	MSDWC 2001-IQA, A3		09/01/2006	SCHEDULED REDEMPTION		118,401	118,401	123,771	121,027		(2,626)		(2,626)		118,401				1,607	12/18/2032	1FE
61744C-QG-4	MSHEL 2005-2, A2A		09/25/2006	SCHEDULED REDEMPTION		1,954,113	1,954,113	1,954,113	1,954,113						1,954,113				23,584	05/25/2035	1FE
61745M-A5-2	MSM 2004-3 4A		09/29/2006	Various		31,134,706	31,520,105	31,934,492	31,912,132		(15,426)		(15,426)		31,896,706		(762,000)	(762,000)	457,879	04/23/2034	1FE
61748H-AN-1	MSM 2004-5AR 1A2		09/01/2006	SCHEDULED REDEMPTION		3,230,672	3,230,672	3,219,979	3,221,602		9,070		9,070		3,230,672				37,805	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		09/25/2006	SCHEDULED REDEMPTION		685,922	685,922	685,922							685,922				6,185	08/25/2036	1FE
61748H-HC-8	MSMT 2004-11AR I-A2B		09/25/2006	SCHEDULED REDEMPTION		1,147,974	1,147,974	1,147,974	1,147,974						1,147,974				14,553	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		09/01/2006	SCHEDULED REDEMPTION		421,504	421,504	432,074	431,453		(9,949)		(9,949)		421,504				6,179	02/25/2035	1FE
55377#-AF-2	MTD PRODUCTS TERM C		09/01/2006	SCHEDULED REDEMPTION		22,500	22,500	22,542	22,542		(42)		(42)		22,500				52,690	06/01/2010	3
990217-9A-1	MUELLER GROUP TERM LOAN (10/05)		09/29/2006	SCHEDULED REDEMPTION		7,636	7,636	7,636	7,636						7,636					10/03/2012	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990486-9A-2	MULTIPLAN, INC. TERM LOAN		05/12/2006	VARIOUS															1,780	04/12/2013	4FE
62826W-AA-9	MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS		09/13/2006	Various		94,754	94,754	42,592	27,560		54,666	(12,528)	67,194		94,754				1,379	05/01/2007	5
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		08/31/2006	SCHEDULED REDEMPTION		301,254	301,254	301,254	301,254						301,254				4,294	12/01/2009	1
62827K-AA-4	MUTUAL FUND FEE TRUST XX		08/30/2006	SCHEDULED REDEMPTION		419,805	419,805	419,805	419,805						419,805				5,914	03/02/2010	1
57164R-AJ-1	MVCOT 2004-2A, A		09/01/2006	SCHEDULED REDEMPTION		379,952	379,952	379,952	379,952						379,952				3,424	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		09/01/2006	SCHEDULED REDEMPTION		1,422,055	1,422,055	1,415,227	761,181		6,827		6,827		1,422,055				6,660	10/20/2027	1FE
62911*-AA-6	N.E.W. CUSTOMER SERVICE 1ST LIEN		08/08/2006	Various		1,636,370	1,636,370	1,636,370	1,636,370						1,636,370				39,265	07/01/2011	5
62911*-AB-4	N.E.W. CUSTOMER SERVICE 2ND LIEN		08/08/2006	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,169	07/01/2012	5
62911*-9A-8	N.E.W. CUSTOMER SERVICES COMPANIES, INC.		09/29/2006	SCHEDULED REDEMPTION		7,500	7,500	7,528			(28)		(28)		7,500				6	08/08/2013	3FE
991553-9A-8	NALCO COMPANY TERM B		09/28/2006	SCHEDULED REDEMPTION		558,693	558,693	561,325	561,535		(2,842)		(2,842)		558,693				19,306	11/04/2010	4FE
990518-9A-2	NASDAQ STOCK MARKET INC TERM B		09/29/2006	Various		52,224	52,224	52,224	55,103		(2,878)		(2,878)		52,224				528	04/18/2012	3FE
990518-9B-0	NASDAQ STOCK MARKET INC TERM C		09/29/2006	SCHEDULED REDEMPTION		32,936	32,936	32,936	32,936						32,936				313	04/18/2012	3FE
78126#-AA-9	NAVISTAR 9.05% SECURED NOTES		07/01/2006	SCHEDULED REDEMPTION		511,919	511,919	511,919	511,919						511,919				23,164	07/01/2011	3
64352V-MR-9	NCHET 2005-4, A2A		09/25/2006	SCHEDULED REDEMPTION		3,172,719	3,172,719	3,172,719	3,172,719						3,172,719				39,213	09/25/2035	1FE
628852-9B-3	NCI BUILDING SYSTEMS TERM B (6/04)		09/13/2006	SCHEDULED REDEMPTION		552,505	552,505	553,916	553,908		(1,403)		(1,403)		552,505					06/18/2010	3FE
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN		09/12/2006	CREDIT SUISSE FIRST BOSTON		3,022,500	3,000,000	3,016,142	3,015,550		(396)		(396)		3,015,154		7,346	7,346	59,570	04/06/2013	4FE
644616-AA-2	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/08/2006	OPPENHEIMER & CO., INC.		4,950,000	4,950,000	4,950,000							4,950,000				31,650	12/01/2031	1FE
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN		09/12/2006	OPPENHEIMER & CO., INC.		3,550,000	3,550,000	3,550,000							3,550,000				22,400	12/01/2032	1FE
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/08/2006	OPPENHEIMER & CO., INC.		750,000	750,000	750,000							750,000				6,133	12/01/2033	1FE
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/01/2006	OPPENHEIMER & CO., INC.		1,050,000	1,050,000	1,050,000							1,050,000				8,449	12/01/2033	1FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/23/2006	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				56,802	12/01/2035	1FE
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/02/2006	OPPENHEIMER & CO., INC.		700,000	700,000	700,000							700,000				2,862	12/01/2035	1FE
644616-AR-5	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/09/2006	OPPENHEIMER & CO., INC.		3,800,000	3,800,000	3,800,000							3,800,000				15,508	12/01/2038	1FE
645916-V9-5	NEW JERSEY ECONOMIC DEV AUTH		09/28/2006	Various		505,000	505,000	505,000							505,000				2,597	11/01/2014	1FE
647110-DC-6	NEW MEXICO STUDENT LOANS		08/25/2006	BANK OF AMERICA		2,200,000	2,200,000	2,200,000							2,200,000				18,860	04/01/2036	1FE
649787-UF-3	NEW YORK ST		08/02/2006	CITIGROUP GLOBAL MARKETS		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				16,831	03/15/2011	1FE
66987W-CH-8	NHEL 2005-2, A2A		07/25/2006	SCHEDULED REDEMPTION		1,706,200	1,706,200	1,706,200	1,706,200						1,706,200				7,439	10/25/2035	1FE
66987X-GT-6	NHEL 2005-3, A2A		09/25/2006	SCHEDULED REDEMPTION		5,058,535	5,058,535	5,058,535	5,058,535						5,058,535				62,612	01/25/2036	1FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		955	955	955	955						955				3,499	05/12/2013	3FE
654740-AB-5	NISSAN MOTOR ACCEPTANCE		09/19/2006	BANK OF AMERICA		9,919,300	10,000,000	10,003,900	10,003,698		(155)		(155)		10,003,543		(84,243)	(84,243)	293,750	03/14/2011	2FE
63859C-BH-5	NLFC 1998-2, A2		09/01/2006	SCHEDULED REDEMPTION		606,461	606,461	680,105	633,128		(26,667)		(26,667)		606,461				8,980	08/20/2030	1FE
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		09/25/2006	SCHEDULED REDEMPTION		109,109	109,109	109,109	109,109						109,109				1,548	01/25/2009	1FE
995542-9D-1	NORTHWEST AIRLINES TRANCHE C		08/21/2006	SCHEDULED REDEMPTION		860,000	860,000	860,000	860,000						860,000				16,622	11/23/2010	5FE
668027-AG-0	NORTHWESTERN BELL TELEPH		09/21/2006	CALLED @ 100.00		10,000	10,000	9,800	9,958		18		18		9,977		23	23	451	01/01/2007	3FE
990480-9A-5	NPC INTERNATIONAL INC TERM LOAN		08/14/2006	Various		929,896	933,333	933,333	933,333						933,333		(3,438)	(3,438)	9,893	05/03/2013	4FE
640310-AU-5	NSLT 2003-2, A4		07/25/2006	SCHEDULED REDEMPTION		1,495,667	1,495,667	1,495,667	1,495,667						1,495,667				20,038	07/25/2022	1FE
990473-9A-0	NUANCE COMMUNICATIONS INC TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					03/31/2013	4FE
670588-AA-6	NUSIL ACQUISITION CORP 1ST LIEN TERM LOA		09/29/2006	SCHEDULED REDEMPTION		118,421	118,421	118,421	118,421						118,421				2,100	06/13/2012	4Z
990474-9A-8	NUTRO PRODUCTS TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		10,000	10,000	10,125	10,125		(125)		(125)		10,000				20	04/26/2013	4FE
671350-AC-0	OAK HILL SECURITIES FUND II CLASS B-1		07/30/2006	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,156,834	10,090,571						10,090,571		(90,571)	(90,571)	250,088	10/15/2006	1FE
671350-AG-1	OAK HILL SECURITIES FUND II CLASS D		07/30/2006	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				135,552	10/15/2006	2FE
671362-AB-7	OAK HILL SECURITIES FUND SR SUB NT		08/27/2006	MATURED		15,000,000	15,000,000	14,920,833	14,844,077		155,923		155,923		15,000,000					08/27/2006	2
679110-CT-1	OKLAHOMA ST STUDENT LN AUTH		09/12/2006	DAIN RAUSCHER INCORPORATED		35,200,000	35,200,000	35,200,000	5,200,000						35,200,000				187,538	12/01/2031	1FE
681919-AR-7	OMNICOM GROUP 0% 06/15/2033		07/27/2006	Various		7,302,504	7,500,000	7,303,950	7,301,980		40		40		7,302,021		483	483		06/15/2033	1FE
681919-AT-3	OMNICOM GROUP 0% 07/01/2038		07/27/2006	Various		1,468,815	1,500,000	1,451,084			(41,220)		(41,220)		1,409,864		58,951	58,951		07/01/2038	1FE
991458-9A-0	ORIENTAL TRADING CO. TERM B		07/31/2006	Various		2,004,115	2,004,115	2,004,115	2,004,115						2,004,115				52,237	08/04/2010	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2006	SCHEDULED REDEMPTION		667,000	667,000	667,000	671,315		(4,315)		(4,315)		667,000				14,441	03/15/2014	2
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		08/01/2006	SCHEDULED REDEMPTION		18,382	18,382	17,809	17,787		596		596		18,382				292	01/01/2019	1FE
995141-9B-6	PANAMSAT CORP TERM B (8/04)		07/03/2006	SCHEDULED REDEMPTION		8,865,000	8,865,000	8,892,457	8,892,249		(27,249)		(27,249)		8,865,000				33,611	08/20/2011	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST		09/21/2006	CITIGROUP GLOBAL MARKETS		14,100,000	14,100,000	14,100,000	14,100,000						14,100,000				175,247	06/01/2036	1FE
698476-DJ-4	PANHANDLE TEX SERIES A-1		07/07/2006	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				79,489	06/01/2035	1FE
698476-DA-3	PANHANDLE TEX SERIES A-3		09/20/2006	CITIGROUP GLOBAL MARKETS		700,000	700,000	700,000							700,000				2,880	04/01/2031	1FE
698476-DD-7	PANHANDLE TEX SERIES A-3		08/29/2006	CITIGROUP GLOBAL MARKETS		6,700,000	6,700,000	6,700,000	6,700,000						6,700,000				78,751	10/01/2031	1FE
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		09/15/2006			13,200,000	13,200,000	13,200,000							13,200,000				109,032	12/01/2031	1FE
990305-9A-4	PANTRY INC. (THE) TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		10,625	10,625	10,720	10,722		(97)		(97)		10,625					01/02/2012	3FE
71085P-CL-5	PCHLT 2005-3, 1A1		08/25/2006	SCHEDULED REDEMPTION		2,111,896	2,111,896	2,111,896	2,111,896						2,111,896				10,866	08/25/2035	1FE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		09/30/2006	DISTRIBUTION		60,955		60,955	60,955						60,955					03/25/2029	5FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		09/30/2006	DISTRIBUTION		62,862		62,862							62,862					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		09/07/2006	Various		214,067	193,947	212,680	219,984		(5,757)		(5,757)		214,067				2,268	03/25/2015	4FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		09/29/2006	SCHEDULED REDEMPTION		27,500	27,500	27,557	27,562		(62)		(62)		27,500					10/03/2012	3FE
70816F-AD-5	PENNEY (JC) CO INC		08/29/2006	BANK OF AMERICA		5,552,111	5,325,000	5,793,375	5,469,212		(1,901)		(1,901)		5,467,311		84,801	84,801	138,302	10/15/2015	2FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		08/25/2006	Various		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				63,376	07/25/2042	1FE
743873-AX-9	PFMLT 2005-1 2A1		09/01/2006	SCHEDULED REDEMPTION		155,673	155,673	151,726			3,947		3,947		155,673				568	05/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		09/02/2006	SCHEDULED REDEMPTION		222,772	222,772	222,772	222,772						222,772				3,587	07/01/2010	1
69336R-AS-9	PHMMC 2005-3 A3		09/01/2006	SCHEDULED REDEMPTION		2,109,423	2,109,423	2,121,521	2,118,869		(9,446)		(9,446)		2,109,423				23,759	06/18/2035	1FE
69336R-BG-4	PHMMC 2005-4 A2		09/01/2006	SCHEDULED REDEMPTION		1,477,172	1,477,172	1,485,403	1,483,524		(6,352)		(6,352)		1,477,172				17,632	07/18/2035	1FE
69336R-BZ-2	PHMMC 2005-5 A3		09/01/2006	SCHEDULED REDEMPTION		1,507,899	1,507,899	1,512,729	1,511,699		(3,800)		(3,800)		1,507,899				17,605	08/18/2035	1FE
69336R-CQ-1	PHMMC 2005-6 A4		09/01/2006	SCHEDULED REDEMPTION		2,007,634	2,007,634	2,008,058	2,008,005		(371)		(371)		2,007,634				23,475	11/18/2035	1FE
990548-9A-9	PINNACLE FOOD GROUP, INC. TERM LOAN		09/22/2006	SCHEDULED REDEMPTION		73,030	73,030	73,030	73,030						73,030				8,289	11/25/2010	4FE
723787-AB-3	PIONEER NATURAL RESOURCE		09/28/2006	BARCLAYS BANK		4,868,350	5,000,000	5,803,400	5,782,156		(4,706)		(4,706)		5,777,450		(909,100)	(909,100)	258,000	01/15/2028	3FE
693476-AR-4	PNC FUNDING CORP		08/01/2006	MATURED		16,625,000	16,625,000	18,321,668	16,665,269		(40,269)		(40,269)		16,625,000				477,969	08/01/2006	1FE
69347C-AA-8	PNC INSTIT CAP A		07/05/2006	VARIOUS		2,025,312	2,325,000	2,025,312	2,025,312						2,025,312					12/15/2026	1Z
69348H-AC-2	PNCMA 1999-CM1, A1B		09/01/2006	SCHEDULED REDEMPTION		790,876	790,876	866,351	827,518		(36,642)		(36,642)		790,876				16,464	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		09/01/2006	SCHEDULED REDEMPTION		870,629	870,629	989,274	934,557		(63,927)		(63,927)		870,629				15,255	02/15/2010	1FE
73316P-FA-3	POPLR 2005-4, AV1		09/25/2006	SCHEDULED REDEMPTION		4,954,328	4,954,328	4,954,328	4,954,328						4,954,328				60,654	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		09/25/2006	SCHEDULED REDEMPTION		1,644,810	1,644,810	1,644,810	1,644,810						1,644,810				19,804	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		09/25/2006	SCHEDULED REDEMPTION		1,480,695	1,480,695	1,480,695	1,480,695						1,480,695				19,399	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		09/25/2006	SCHEDULED REDEMPTION		3,230,289	3,230,289	3,230,289	3,230,289						3,230,289				38,018	01/25/2036	1FE
73316M-AA-5	POPLR 2006-C, A-1		09/25/2006	SCHEDULED REDEMPTION		1,361,996	1,361,996	1,361,996	1,361,996						1,361,996				17,313	07/25/2036	1FE
70069F-EG-8	PPSI 2004-WHQ2, A3E		09/25/2006	SCHEDULED REDEMPTION		920,178	920,178	920,178	920,178						920,178				11,980	02/25/2035	1FE
70069F-DG-9	PPSI 2004-WWF1, A3		09/25/2006	SCHEDULED REDEMPTION		879,165	879,165	879,165	879,165						879,165				11,604	01/25/2035	1FE
70069F-LT-2	PPSI 2005-WCW3, A2A		09/25/2006	SCHEDULED REDEMPTION		2,745,968	2,745,968	2,745,968	2,745,968						2,745,968				21,365	08/25/2035	1FE
74153W-AX-7	PRICOA GLOBAL FUNDING 1		09/21/2006	BANK OF AMERICA		6,101,820	6,000,000	5,994,600	5,994,698		230		230		5,994,927		106,893	106,893	116,250	05/24/2011	1FE
742718-DB-2	PROCTER & GAMBLE CO		08/02/2006	SALOMON SMITH BARNEY		3,444,245	3,500,000	3,558,590	3,558,378		(85)		(85)		3,558,293		(114,048)	(114,048)	96,989	08/15/2034	1FE
743860-AA-9	PROVIDENT CBO I CLASS A-1 NOTES		09/09/2006	SCHEDULED REDEMPTION		132,042	132,042	132,042	132,042						132,042				2,097	12/09/2010	1FE
744320-AB-8	PRUDENTIAL FINANCIAL INC 1.572300% 11/15		08/15/2006	GOLDMAN, SACHS & CO.		988,870	1,000,000	985,000	985,230		45		45		985,275		3,595	3,595	6,379	11/15/2035	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2006	SCHEDULED REDEMPTION		302,630	302,630	264,895	279,605		23,025		23,025		302,630				6,998	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		09/01/2006	SCHEDULED REDEMPTION		1,075,278	1,075,278	1,188,783	1,139,155		(63,877)		(63,877)		1,075,278				22,179	06/16/2031	1FE
746818-AG-4	PUTNAM LOVELL 1999-3 CLASS A		07/24/2006	Various		18,312	18,312	18,312	90			(18,222)	18,222		18,312				152	12/31/2007	5FE
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		09/29/2006	SCHEDULED REDEMPTION		13,750	13,750	13,750	13,750						13,750				261	03/31/2013	4FE
991983-9B-5	QWEST CORP TERM LOAN A		08/08/2006	Various		2,400,000	2,400,000	2,428,717	2,430,268		(30,268)		(30,268)		2,400,000				69,746	06/30/2007	3FE
48250#-AA-2	QWEST/KDL HOLDINGS LLC 9.64% NTS		09/30/2006	Various		2,263,096	2,220,320	519,974	549,698						2,220,320		42,776	42,776	12,394	10/31/2007	4
74955W-AG-4	R.H. DONNELLEY CORP		09/20/2006	KBC FINANCIAL PRODUCTS USA INC		2,580,500	2,600,000	2,627,125	2,626,082		(589)		(589)		2,625,494		(44,994)	(44,994)	152,551	01/15/2016	5FE
995502-9B-9	RAINBOW NATIONAL SVCS. TERM B		07/05/2006	SCHEDULED REDEMPTION		3,014,550	3,014,550	3,014,550	3,014,550						3,014,550				23,902	03/31/2012	4FE
76110H-5L-9	RALI 2005-QS6 A6		08/25/2006	BANK OF AMERICA		14,774,414	15,000,000	15,421,875	15,384,650		(6,177)		(6,177)		15,378,473		(604,060)	(604,060)	213,222	05/25/2035	1FE
759950-FV-5	RAMC 2005-4, A1A		09/25/2006	SCHEDULED REDEMPTION		3,630,177	3,630,177	3,630,177	3,630,177						3,630,177				44,557	02/25/2036	1FE
760985-GS-4	RAMP 2002-RS-1 MI1		06/02/2006	Various		2,140			87				87		87		2,053	2,053	33,412	01/25/2032	1FE
760985-NC-1	RAMP 2002-RZ3, M1		09/01/2006	SCHEDULED REDEMPTION		84,019	84,019	84,003	84,012		6		6		84,019				1,098	08/25/2032	1FE
76110W-KT-2	RASC 2000-KS5 AI6		09/01/2006	SCHEDULED REDEMPTION		4,554,713	4,554,713	4,832,978	4,554,713						4,554,713				79,853	12/25/2031	1FE
76110W-LL-8	RASC 2001-KS2 AI5		09/01/2006	SCHEDULED REDEMPTION		400,213	400,213	417,284	402,379		(2,166)		(2,166)		400,213				7,012	06/25/2031	1FE
76110W-NG-7	RASC 2002-KS2 AI5		09/01/2006	SCHEDULED REDEMPTION		1,044,715	1,044,715	1,044,710	1,044,713		3		3		1,044,715				15,639	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		09/01/2006	SCHEDULED REDEMPTION		240,173	240,173	243,436	242,488		(2,316)		(2,316)		240,173				3,035	07/25/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
44440*-AB-2	RAYTHEON/HUGHES AIR/ AURORA IRE - BC		09/30/2006	SCHEDULED REDEMPTION		57,518	57,518	57,518	57,518						57,518					09/30/2012	2
44440*-AA-4	RAYTHEON/HUGHES AIR/AURORA IRE		09/30/2006	SCHEDULED REDEMPTION		119,142	119,142	119,142	119,142						119,142					09/30/2012	2
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2006	SCHEDULED REDEMPTION		120,484	120,484	120,484	120,484						120,484					09/30/2012	2
44440*-AD-8	RAYTHEON/HUGHES AIR/AURORA IRE - SC		09/30/2006	SCHEDULED REDEMPTION		56,898	56,898	56,898	56,898						56,898					09/30/2012	2
995142-9B-4	RBS ORECK TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		2,305	2,305	2,305	2,305						2,305					02/02/2012	4FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		09/29/2006	Various		44,232	44,232	44,232	39,286						44,232				131,531	11/10/2010	3FE
76113B-AR-0	RESIDENTIAL CAPITAL		08/09/2006	BARCLAYS BANK		4,994,050	5,000,000	4,959,860	3,490,158		363		363		4,960,461		33,589	33,589	105,625	04/17/2013	2FE
76110V-LA-4	RFMS2 02 HI4 A-6		09/01/2006	SCHEDULED REDEMPTION		2,246,633	2,246,633	2,245,861	2,246,036		597		597		2,246,633				19,995	10/25/2027	1FE
76110V-JQ-2	RFMS2 2002-HI2, A7		09/01/2006	SCHEDULED REDEMPTION		46,594	46,594	46,572	46,580		14		14		46,594				810	03/25/2032	1FE
76110V-KG-2	RFMS2 2002-HS2		09/01/2006	SCHEDULED REDEMPTION		266,021	266,021	266,307	266,304		(283)		(283)		266,021				4,110	03/25/2017	1FE
76111X-LU-5	RFMSI 2004-S6 1A6		09/29/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		14,343,575	14,700,758	14,442,347	14,487,736		6,500		6,500		14,494,236		(150,661)	(150,661)	208,873	06/25/2034	1FE
768369-AB-6	RIVER ROCK ENTERTAINMENT		09/14/2006	KBC FINANCIAL PRODUCTS USA INC		586,738	550,000	600,188	585,566		(2,034)		(2,034)		583,532		3,205	3,205	20,449	11/01/2011	4FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		07/31/2006	SCHEDULED REDEMPTION		34,950	34,950	34,950	34,950						34,950				650	07/30/2012	4FE
775371-AR-8	ROHM & HAAS CO		07/28/2006	CALLED @ 105.79		3,903,651	3,690,000	4,211,434	3,940,790		(5,750)		(5,750)		3,935,041		(31,390)	(31,390)	146,391	07/15/2009	1FE
775371-AU-1	ROHM & HAAS CO		07/17/2006	J. P. MORGAN SECURITIES, INC.		134,805	115,000	116,176	116,084		(1)		(1)		116,083		18,722	18,722	4,639	07/15/2029	1FE
77775*-BL-4	ROSENTHAL & ROSENTHAL 6.95% SR NTS		09/18/2006	MATURED		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				43,438	09/18/2006	2
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		08/01/2006	SCHEDULED REDEMPTION		14,430	14,430	13,760	13,812		618		618		14,430				321	09/01/2017	1FE
74966*-AB-3	RPC INC 7.83% SR NT		08/08/2006	SCHEDULED REDEMPTION		733,339	733,339	733,339	733,339						733,339				28,710	08/08/2008	2
74985@-AC-6	RPM INC. SERIES C 7.30% SR NTS		07/18/2006	PRINCIPAL PAYDOWN		12,000,002	12,000,000	12,000,000	12,000,000						12,000,002		2	2	597,077	11/15/2008	2
75405R-AA-1	RPRO 2005, G		09/20/2006	SCHEDULED REDEMPTION		733,495	733,495	733,495	733,495						733,495				10,898	03/23/2024	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		09/25/2006	SCHEDULED REDEMPTION		2,745,650	2,745,650	2,745,650	2,745,650						2,745,650				34,049	11/25/2035	1FE
785778-HU-8	SACO 2005-WM1, A		09/25/2006	SCHEDULED REDEMPTION		2,176,203	2,176,203	2,176,203	2,176,203						2,176,203				27,004	08/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		09/25/2006	SCHEDULED REDEMPTION		2,358,904	2,358,904	2,358,904	2,358,904						2,358,904				29,164	03/25/2036	1FE
785779-AA-7	SACO 2006-6, A		09/25/2006	Various		3,309,148	3,309,148	3,309,148	4,219,227						3,309,148				63,099	05/25/2036	1FE
78577P-AA-1	SACO 2006-7, A1		09/25/2006	SCHEDULED REDEMPTION		2,645,866	2,645,866	2,645,866	2,645,866						2,645,866				30,919	07/25/2036	1FE
86360X-AA-8	SACO 2006-GEL3, A1		09/25/2006	SCHEDULED REDEMPTION		2,354,447	2,354,447	2,354,447							2,354,447				22,230	07/25/2036	1FE
86359L-NA-3	SAMI 2005-AR6 2A1		09/25/2006	SCHEDULED REDEMPTION		4,805,299	4,805,299	4,803,797	4,803,963		1,335		1,335		4,805,299				58,672	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2006	SCHEDULED REDEMPTION		92,188	92,188	92,188	92,087		101		101		92,188				2,021	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2006	SCHEDULED REDEMPTION		18,438	18,438	18,438	18,438						18,438				327	07/15/2025	2
797398-CY-8	SAN DIEGO CNTY CALIF PENSION O		08/15/2006	CALLED @ 100.00000000		15,875,000	15,875,000	15,875,000	15,875,000						15,875,000				383,623	08/15/2024	1FE
863579-TM-0	SARM 2005-14 A1		09/25/2006	SCHEDULED REDEMPTION		4,756,125	4,756,125	4,756,125	4,756,125						4,756,125				59,405	07/25/2035	1FE
86358R-ZP-5	SASC 2002-6 3A2		09/01/2006	SCHEDULED REDEMPTION		870,076	870,076	885,846	881,614		(11,538)		(11,538)		870,076				12,111	04/25/2032	1FE
86359D-AG-2	SASCO 2005-S2, A1		08/25/2006	SCHEDULED REDEMPTION		1,350,672	1,350,672	1,350,672	1,350,672						1,350,672				6,192	06/25/2035	1FE
805564-SN-2	SAST 2005-3, A2A		09/25/2006	SCHEDULED REDEMPTION		3,789,048	3,789,048	3,789,048	3,789,048						3,789,048				58,408	11/25/2035	1FE
990002-9A-7	SEALY MATTRESS TERM LOAN (4/05)		08/25/2006	Various		3,930,178	3,930,178	3,930,178	3,930,178						3,930,178				56,380	04/06/2012	4FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		08/01/2006	SCHEDULED REDEMPTION		117,035	117,035	97,777	111,130		5,905		5,905		117,035				2,510	12/01/2018	1FE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		09/15/2006	PRINCIPAL PAYMENT		1,261	1,261	1,254									1,261	1,261		12/15/2005	6Z
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000					04/27/2013	4FE
990426-9A-8	SERENA SOFTWARE INC TERM LOAN		06/30/2006	SCHEDULED REDEMPTION		62,500	62,500	62,500	62,500						62,500				1,162	03/10/2013	4FE
83168L-AA-5	SHOME 2004-1, M1		09/25/2006	SCHEDULED REDEMPTION		821,612	821,612	821,612	821,612						821,612				10,641	07/25/2011	1FE
83001W-A#-1	SIX FLAGS THEME PARKS TERM LOAN B		09/29/2006	SCHEDULED REDEMPTION		12,737	12,737	12,760	10,174		(23)		(23)		12,737					06/30/2009	4FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		09/29/2006	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		09/01/2006	SCHEDULED REDEMPTION		911	911	937	929		(18)		(18)		911				19	10/25/2020	1FE
78442G-HP-4	SLMA 2003-8, A4		09/15/2006	SCHEDULED REDEMPTION		1,389,437	1,389,437	1,390,305	1,390,014		(577)		(577)		1,389,437				19,634	03/15/2019	1FE
78442G-RF-5	SLMA 2005-10, A3		09/19/2006	LEHMAN BROTHERS INC.		64,077,498	64,000,000	64,104,998			(2,581)		(2,581)		64,102,417		(24,919)	(24,919)	580,560	10/25/2016	1FE
832110-C@-7	SMITH INT'L SENIOR NOTES		07/31/2006	SCHEDULED REDEMPTION		1,714,286	1,714,286	1,781,334	1,749,499		(35,213)		(35,213)		1,714,286				66,016	07/31/2007	2
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		09/28/2006	SCHEDULED REDEMPTION		2,922,294	2,922,294	2,928,445	2,928,523		(6,229)		(6,229)		2,922,294				9,992	11/01/2011	4FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		07/03/2006	SCHEDULED REDEMPTION		7,516	7,516	7,532	7,532		(16)		(16)		7,516				6,323	11/01/2011	4FE
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY		09/07/2006	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	1,500,000							1,500,000				6,169	12/01/2033	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2006	SCHEDULED REDEMPTION		179,950	179,950	179,950	179,950						179,950				2,740	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		09/01/2006	SCHEDULED REDEMPTION		88,331	88,331	88,303	88,303		28		28		88,331				1,131	03/20/2021	1FE
790849-AB-9	ST JUDE MEDICAL INC 2.800000% 12/15/2035		09/05/2006	Various		2,484,000	2,500,000	2,485,500	2,485,570		58		58		2,485,628		(1,628)	(1,628)	15,983	12/15/2035	2FE
792860-AJ-7	ST PAUL TRAVELERS		08/22/2006	BANK OF AMERICA		1,544,865	1,500,000	1,494,720	1,494,732		58		58		1,494,790		50,075	50,075	16,927	06/20/2016	1FE
792860-AK-4	ST PAUL TRAVELERS		08/22/2006	GOLDMAN, SACHS & CO.		1,577,160	1,500,000	1,478,370	1,478,377		34		34		1,478,411		98,749	98,749	18,281	06/20/2036	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
				DEUTSCHE BANK SECURITIES																	
85590A-AF-1	STARWOOD HOTELS AND RESORTS		09/20/2006			4,130,750	4,100,000	4,173,500	4,136,455		(10,069)		(10,069)		4,126,386		4,364	4,364	120,950	05/01/2007	2FE
85590A-AD-6	STARWOOD HOTELS RESORTS		09/11/2006	Various		9,344,250	8,900,000	8,962,664	8,958,060		(1,804)		(1,804)		8,956,256		387,994	387,994	258,934	05/01/2012	3FE
857555-AM-8	STATER BROTHERS HLDGS		09/29/2006	Various		1,414,000	1,400,000	1,396,375	1,396,991		70		70		1,397,061		16,939	16,939	32,071	06/15/2012	4FE
863572-PQ-0	STRUCTURED ASSETS SECURITIES CORP.		09/10/2006	SCHEDULED REDEMPTION		29,286	29,286	30,682	29,379		(93)		(93)		29,286				505	10/12/2034	1FE
990135-9A-5	SUNGARD DATA SYSTEMS INC. US TERM LOAN		06/30/2006	Various					22,424										440	02/11/2013	4FE
990525-9A-7	SUPERVALU INC. TERM LOAN B		07/13/2006	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750						8,750				54,146	06/02/2012	3Z
84751P-FR-5	SURF 2005-BC2, A2A		09/25/2006	SCHEDULED REDEMPTION		1,853,147	1,853,147	1,853,147	1,853,147						1,853,147				21,874	12/25/2035	1FE
84751P-HS-1	SURF 2005-BC4, A-2A		09/25/2006	SCHEDULED REDEMPTION		2,936,032	2,936,032	2,936,032	2,936,032						2,936,032				36,090	09/25/2036	1FE
990258-9A-5	SWETT & CRAWFORD FIRST LIEN		09/29/2006	SCHEDULED REDEMPTION		5,000	5,000	5,047	5,048		(48)		(48)		5,000					11/16/2011	4FE
990515-9A-8	TAMARACK RESORT LLC TERM B LOAN		09/29/2006	SCHEDULED REDEMPTION		5,250	5,250	5,250	5,250						5,250					05/19/2011	4Z
879433-AT-7	TELEPHONE & DATA SYSTEMS		08/01/2006	MATURED		26,250,000	26,250,000	27,487,145	26,301,260		(51,260)		(51,260)		26,250,000				918,750	08/01/2006	2FE
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					06/27/2013	4FE
87874*-AA-8	THE TECHS INDUSTRIES TERM LOAN		08/03/2006	Various		1,662,583	1,662,583	1,662,583	1,662,583						1,662,583				49,756	01/14/2010	3
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST		09/01/2006	SCHEDULED REDEMPTION		76,632	76,632	76,608	76,629		3		3		76,632				1,222	01/15/2032	1FE
				MERRILL LYNCH, PIERCE,																	
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		08/03/2006	FENNER, & SMITH		427,615	500,000	381,875	378,954		(90)		(90)		378,864		48,751	48,751		02/13/2021	2FE
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010		07/15/2006	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				88,375	07/15/2010	1
990494-9A-6	TLC FUNDING CORP 1ST LIEN		09/29/2006	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				25	05/19/2012	4FE
883145-AC-8	TMCL 2005-1A, A		09/15/2006	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000						250,000				3,144	05/15/2020	1FE
885220-HQ-9	TMST 2005-2 A4		09/25/2006	SCHEDULED REDEMPTION		789,514	789,514	789,514	789,514						789,514				9,619	06/25/2035	1FE
881561-UX-0	TMTS 2005-10HE, A1A		09/25/2006	SCHEDULED REDEMPTION		1,931,023	1,931,023	1,930,065	1,930,530		493		493		1,931,023				23,830	06/25/2036	1FE
88947E-AC-4	TOLL BROTHERS INC		09/15/2006	Various		9,451,400	10,000,000	10,217,650	10,051,607		639		639		10,052,246		(600,846)	(600,846)	251,222	09/15/2013	2FE
889478-AC-7	TOLL CORP		07/19/2006	BANK OF AMERICA		515,000	500,000	526,250	512,958		(289)		(289)		512,669		2,331	2,331	19,823	02/01/2011	3FE
889479-AJ-0	TOLL CORP		07/18/2006	BANK OF AMERICA		5,057,813	4,875,000	5,087,813	5,026,645		(2,783)		(2,783)		5,023,862		33,950	33,950	55,859	12/01/2011	3FE
87275@-AA-1	TPF CHESAPEAKE, LLC (PEPCO) 1ST LIEN TER		09/29/2006	SCHEDULED REDEMPTION		550,000	1,100,000	550,000	549,494		506		506		550,000					04/19/2012	2
				CITIGROUP GLOBAL MARKETS																	
893830-AD-1	TRANSOCEAN INC 1.500000% 05/15/2021		08/22/2006			522,650	500,000	502,500	500,000						500,000		22,650	22,650	2,083	05/15/2021	1FE
990086-9A-0	TRAVELCENTERS OF AMERICA TERM LOAN (6/05		09/29/2006	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500						17,500					12/01/2011	4FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTHORITY		07/19/2006	Various		7,100,000	7,100,000	7,100,000	7,100,000						7,100,000				28,953	06/01/2040	1FE
89676A-AJ-2	TRITON 2003-1, A		09/26/2006	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				4,230	11/26/2018	1FE
89655N-AA-8	TRL 2004-1		09/14/2006	SCHEDULED REDEMPTION		96,110	96,110	96,110	96,110						96,110				1,126	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		09/14/2006	SCHEDULED REDEMPTION		296,149	296,149	296,149	296,149						296,149				3,871	05/14/2036	1FE
89655V-AA-0	TRLT II 2003-1		09/12/2006	SCHEDULED REDEMPTION		92,143	92,143	92,143	92,143						92,143				1,598	10/12/2026	1FE
991656-9D-3	TRW AUTOMOTIVE TERM B (12/04)		08/23/2006	Various		2,468,750	2,468,750	2,468,750	2,468,750						2,468,750				38,991	06/30/2012	3FE
991656-9E-1	TRW AUTOMOTIVE TERM B-2 (11/05)		08/23/2006	Various		1,995,000	1,995,000	1,995,000	1,995,000						1,995,000				34,682	06/30/2012	3FE
991656-9C-5	TRW AUTOMOTIVE TERM E (11/04)		06/30/2006	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				51,054	10/31/2010	3FE
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH		07/01/2006	SCHEDULED REDEMPTION		9,649	9,649	9,649	9,649						9,649				398	07/01/2012	1
87305N-AR-9	TTX CO. 6.61% SR NTS		07/15/2006	SCHEDULED REDEMPTION		28,205	28,205	31,710	30,877		(2,671)		(2,671)		28,205				932	01/15/2015	1FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/30/2006	SCHEDULED REDEMPTION		71,425	71,425	71,425	71,425						71,425				1,286	03/31/2021	2
902494-AM-5	TYSON FOODS INC		08/01/2006	BARCLAYS BANK		12,729,720	12,000,000	14,015,730	13,508,466		(22,795)		(22,795)		13,485,671		(755,951)	(755,951)	338,250	10/01/2011	2FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		08/31/2006	Various		5,278	5,278	5,278	64			1	(1)				5,278	5,278		06/09/2007	5Z
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		09/28/2006	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					05/08/2013	4FE
90477#-AB-7	UNIFIRST CORP. FLOAT. RATE SER. B		09/14/2006	CALLED @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				230,743	06/14/2014	2
				OPPENHEIMER & CO., INC.																	
906619-AW-1	UNION FINANCIAL SERVICES-1 INC		07/06/2006			5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				23,312	12/01/2032	1FE
907770-BF-7	UNION OIL OF CALIFORNIA		06/29/2006	CALLED @ 105.463															42,875	06/15/2009	1FE
843598-AG-8	UNION PACIFIC CO		07/02/2006	SCHEDULED REDEMPTION		7,375	7,375	8,033	7,800		(425)		(425)		7,375				342	01/02/2014	1FE
				JEFFERIES & COMPANY,																	
907818-CF-3	UNION PACIFIC CORP		08/18/2006	INC.		4,886,994	4,600,000	5,109,450	5,077,881		(1,502)		(1,502)		5,076,379		(189,385)	(189,385)	170,999	02/01/2029	2FE
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2006	SCHEDULED REDEMPTION		37,668	37,668	37,668	37,668						37,668				993	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2006	SCHEDULED REDEMPTION		26,215	26,215	26,215	26,215						26,215				691	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2006	SCHEDULED REDEMPTION		9,054	9,054	9,054	9,054						9,054				239	01/02/2021	1
91136@-AA-2	UNITED REFRIGERATION GROUP SEC NOTES		08/01/2006	SCHEDULED REDEMPTION		1,928,571	1,928,571	1,928,734	1,928,956		(384)		(384)		1,928,571				40,355	08/01/2008	2
990302-9A-1	UNITED SUBCONTRACTORS, INC. FIRST LIEN T		09/29/2006	Various		10,000	10,000	10,000	19,950		(9,950)		(9,950)		10,000				75,246	12/27/2012	4FE
995582-9B-1	UNIVERSAL CITY DEVELOPMENT TERM LOAN		09/21/2006	SCHEDULED REDEMPTION		218,182	218,182	218,182	218,182						218,182				1,807	06/09/2011	3FE
995804-9B-9	UNIVERSAL COMPRESSION INC TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		14,988	14,988	15,100	15,100		(112)		(112)		14,988				265	02/15/2012	3FE
915072-AN-2	UNIVERSITY SUPPORT SERVICES 1993 A 3		06/20/2006	SCHEDULED REDEMPTION		417,833	417,833	419,672	417,833						417,833				2,165	08/20/2008	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		09/30/2006	SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,550,356		(4,901)		(4,901)		4,545,455					09/30/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		09/29/2006	SCHEDULED REDEMPTION		4,032	4,032	4,032							4,032					08/06/2012	4FE
995981-9B-5	US SHIPPING TERM B (11/04)		08/07/2006	Various		3,150,732	3,150,732	3,150,732	3,150,732						3,150,732				80,728	04/30/2010	3FE
91731K-AA-8	USB CAPITAL IX		07/05/2006	VARIOUS		28,500,000	28,500,000	28,500,000	28,500,000						28,500,000					03/29/2049	1Z
990615-9A-6	USP DOMESTIC HOLDINGS, INC. TERM LOAN		08/14/2006	BEAR STEARNS SECURITIES CORP.		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500		06/07/2013	3FE
917546-GH-0	UTAH ST BRD REGENTS STUDENT LN REV		07/26/2006	OPPENHEIMER & CO., INC.		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				26,166	05/01/2046	1FE
991982-9D-3	VALOR TELECOMMUNICATIONS TERM B (2/05)		07/17/2006	Various		6,283,333	6,283,333	6,360,786	6,360,756		(77,422)		(77,422)		6,283,333				118,767	02/14/2012	3FE
921796-CA-4	VANDERBILT MTG AND FINANCE 97-A A-5		09/01/2006	SCHEDULED REDEMPTION		124,027	124,027	123,950	124,018		9		9		124,027				2,015	12/07/2028	1FE
990550-9A-5	VANGUARD CAR RENTAL USA		09/29/2006	SCHEDULED REDEMPTION		65,000	65,000	65,000	65,000						65,000					06/14/2013	4FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		09/01/2006	SCHEDULED REDEMPTION		303,747	303,747	280,707	291,194		12,553		12,553		303,747				5,013	05/15/2022	1
991999-9B-1	VERIFONE, INC. FIRST LIEN TERM B LOAN		09/29/2006	Various		4,865	4,865	4,894	9,762		(494)		(494)		4,865				233	06/30/2011	4FE
92428C-ED-2	VERMONT STUDENT ASSISTANCE		08/02/2006	GOLDMAN, SACHS & CO.		350,000	350,000	350,000	350,000						350,000				4,248	12/15/2036	1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE		08/03/2006	GOLDMAN, SACHS & CO.		6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				55,049	12/15/2038	1FE
92428C-FA-7	VERMONT STUDENT ASSISTANCE		08/21/2006	OPPENHEIMER & CO., INC.		875,000	875,000	875,000	875,000						875,000				10,693	12/15/2039	1FE
991813-9B-4	VWR INTERNATIONAL TRANCHE B USD TERM LOA		09/26/2006	SCHEDULED REDEMPTION		550,234	550,234	556,853	556,647		(6,413)		(6,413)		550,234				11,114	04/07/2011	4FE
231907-FL-5	WAL MART CRAVE 401		07/17/2006	Various		3,420,730	3,420,730	3,412,355	3,420,860		(130)		(130)		3,420,730				119,726	07/17/2006	1FE
93114K-AC-7	WAL MART STORES INC		07/02/2006	SCHEDULED REDEMPTION		281,623	281,623	281,623	281,623						281,623				12,068	01/02/2010	1FE
931142-CC-5	WAL-MART STORES		09/21/2006	GREENWICH CAPITAL MARKETS, INC.		3,499,090	3,500,000	3,498,985			212		212		3,499,197		(107)	(107)	47,141	03/28/2007	1FE
25414#-AA-1	WAL-MART/PUEBLO CO CTL 2018		09/01/2006	SCHEDULED REDEMPTION		87,314	87,314	102,882	101,055		(13,741)		(13,741)		87,314				1,365	09/01/2018	1
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		07/19/2006	MERRILL LYNCH, PIERCE, FENNER, & SMITH		550,625	500,000	500,000	500,000						500,000		50,625	50,625	2,922	04/15/2023	1FE
92922F-ZG-6	WAMU 2004-AR12 A3		09/25/2006	SCHEDULED REDEMPTION		1,741,500	1,741,500	1,740,752	1,740,952		548		548		1,741,500				22,007	10/25/2044	1FE
92922F-RK-6	WAMU 2004-CB1 5A		08/16/2006	Various		21,570,492	22,154,498	22,009,109	22,032,955		5,047		5,047		22,038,003		(467,511)	(467,511)	242,450	06/25/2019	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		09/25/2006	SCHEDULED REDEMPTION		3,503,829	3,503,829	3,503,829	3,503,829						3,503,829				45,300	01/25/2045	1FE
92925C-CE-0	WAMU 2006-AR1 2A1A		09/01/2006	SCHEDULED REDEMPTION		314,903	314,903	315,493			(590)		(590)		314,903				1,444	01/25/2046	1FE
990362-9A-5	WARNACO GROUP INC TERM B		06/30/2006	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				64	01/31/2013	3FE
990457-9A-3	WARNER CHILCOTT DD TL (DOVOBET)		09/29/2006	SCHEDULED REDEMPTION		567	567	574	574		(7)		(7)		567				1,459	01/18/2012	4FE
990457-9B-1	WARNER CHILCOTT DD TL2 (DOVONEX)		09/29/2006	SCHEDULED REDEMPTION		2,834	2,834	2,871	2,870		(36)		(36)		2,834				16	01/18/2012	4FE
990457-9C-9	WARNER CHILCOTT TERM B		09/29/2006	SCHEDULED REDEMPTION		293,174	293,174	297,007	296,962		(3,788)		(3,788)		293,174				3,067	01/18/2012	4FE
990457-9D-7	WARNER CHILCOTT TERM C		09/29/2006	Various		496,175	496,175	502,599	179,431		(6,301)		(6,301)		496,175				6,510	01/18/2012	4FE
990457-9E-5	WARNER CHILCOTT TERM D		09/28/2006	SCHEDULED REDEMPTION		638,439	638,439	646,674	646,586		(8,146)		(8,146)		638,439				15,594	01/18/2012	4FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		09/25/2006	SCHEDULED REDEMPTION		52,285	52,285	52,285	52,285						52,285				712	01/25/2040	1FE
94974V-AA-4	WELLS FARGO CAPITAL A		07/05/2006	VARIOUS		3,151,099	3,000,000	3,151,099	3,151,099						3,151,099					12/01/2026	1Z
94980G-BC-4	WFHET 2004-2 AII, 1B		09/25/2006	SCHEDULED REDEMPTION		1,737,039	1,737,039	1,737,039	1,737,039						1,737,039				21,298	02/25/2014	1FE
949832-AP-4	WFMBS 2005-14 2A1		09/01/2006	SCHEDULED REDEMPTION		218,180	218,180	214,362	214,521		3,659		3,659		218,180				2,703	12/25/2035	1FE
949810-AU-2	WFMBS 2005-AR16 6A3		09/01/2006	SCHEDULED REDEMPTION		382,699	382,699	381,906	382,063		636		636		382,699				4,134	10/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		09/01/2006	SCHEDULED REDEMPTION		435,866	435,866	414,958	415,648		20,218		20,218		435,866				4,925	03/25/2036	1FE
981464-AX-8	WFNMT 2004-B, B		09/15/2006	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				86,121	07/15/2010	1FE
970648-AC-5	WILLIS NORTH AMERICA INC		10/07/1902	SALOMON SMITH BARNEY							(2)		(2)							07/15/2016	1Z
97164#-AA-2	WILMINGTON INVESTMENTS 6.47% SR NTS		09/28/2006	MATURED		10,000,000	10,000,000	10,048,661	10,010,109		(10,109)		(10,109)		10,000,000				323,500	09/28/2006	2
93934F-EW-8	WMALT 2005-9 4A1		07/07/2006	CREDIT SUISSE FIRST BOSTON CORPORATION		10,762,462	11,448,000	11,054,475	11,069,942		946		946		11,070,888		(308,426)	(308,426)	71,709	11/25/2035	1FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		08/31/2006	SCHEDULED REDEMPTION		29,465	29,465	29,486	29,486		(21)		(21)		29,465				544	02/28/2011	4FE
C9794#-AA-2	WOODHEAD FINANCE COMPANY SR NTS		08/16/2006	PRINCIPAL PAYDOWN		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				160,590	09/30/2008	2
98212#-AA-2	WORTHINGTON PRECISION METALS (HANCOCK ME		06/30/2006	PRINCIPAL PAYMENT		22,061	22,061	22,061	8,348						22,061				356	03/31/2009	4Z
995303-9B-2	ALLIANCE ATLANTIS COMM. TERM B	F	08/03/2006	MERRILL LYNCH CAPITAL MARKETS		2,951,391	2,962,500	2,962,500	2,962,500						2,962,500		(11,109)	(11,109)		12/20/2011	3FE
136375-BL-5	CANADIAN NAT'L RAILWAYS	F	08/18/2006	JEFFERIES & COMPANY, INC.		3,121,710	3,000,000	3,024,510	3,023,925		(47)		(47)		3,023,878		97,832	97,832	105,208	08/01/2034	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	F	09/03/2006	SCHEDULED REDEMPTION		249,229	249,229	249,229	249,229						249,229				6,742	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A	F	07/15/2006	SCHEDULED REDEMPTION		288,201	288,201	288,201	287,081		1,120		1,120		288,201				10,793	01/15/2021	1
991637-9B-7	COUCHE-TARD US TERM LOAN	F	09/25/2006	Various		4,787,755	4,787,755	4,829,549	4,830,845		(43,090)		(43,090)		4,787,755				109,973	12/17/2010	3FE
292506-AA-0	ENCANA HLDINGS FIN CORP	F	09/18/2006	BANK OF AMERICA		14,982,450	15,000,000	15,281,850	15,273,656		(6,257)		(6,257)		15,267,399		(284,949)	(284,949)	338,333	05/01/2014	2FE
453258-AT-2	INCO LTD 1.094300% 03/14/2023	F	08/09/2006	BANK OF AMERICA SECURITIES LLC		737,739	300,000	396,221	357,650		(2,686)		(2,686)		354,964		382,776	382,776	1,250	03/14/2023	2FE
991101-9B-4	JEAN COUTU GROUP TERM B	F	08/31/2006	SCHEDULED REDEMPTION		22,500	22,500	22,639	22,641		(141)		(141)		22,500				154	07/30/2011	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990604-9B-8	LAIDLAW TRANSIT INC. CANADIAN TERM B	F	09/29/2006	SCHEDULED REDEMPTION		625	625	625							625					07/31/2013	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	F	09/29/2006	SCHEDULED REDEMPTION		4,773	4,773	4,773	4,773						4,773				18,331	05/12/2013	3FE
69320D-AA-7	PETRO-CANADA	F	09/18/2006	BANK OF AMERICA		14,181,600	15,000,000	14,428,350	14,443,636		11,716		11,716		14,455,351		(273,751)	(273,751)	262,500	11/15/2014	2FE
001822-AB-1	AUST & NZ BANKING GROUP	F	09/27/2006	GREENWICH CAPITAL MARKETS, INC.		18,378,640	19,000,000	18,390,100	18,408,709		15,751		15,751		18,424,460		(45,820)	(45,820)	295,247	12/15/2013	1FE
81751T-AA-5	MEDALLION 2001-1G CLASS A1	F	08/18/2006	SCHEDULED REDEMPTION		72,523	72,523	72,523	72,523						72,523				993	08/18/2032	1FE
635192-AA-5	NATIONAL CAPITAL TRST II	F	07/05/2006	VARIOUS		33,637,648	35,000,000	33,637,648	33,637,648						33,637,648					12/29/2049	1Z
767201-AA-4	RIO TINTO FIN USA LTD	F	07/03/2006	MATURED		14,000,000	14,000,000	14,107,240	14,000,902		(902)		(902)		14,000,000				402,500	07/03/2006	1FE
96122B-AA-4	WESTPAC CAPITAL TRST III	F	07/05/2006	VARIOUS		25,211,270	25,000,000	25,211,270	25,211,270						25,211,270					12/30/2049	1Z
10600P-AA-5	BRAMER 2003-1	F	09/15/2006	SCHEDULED REDEMPTION		408,474	408,474	408,474	408,474						408,474				6,036	06/15/2011	2FE
21987B-AJ-7	CODELCO INC	F	07/17/2006	STANDARD NY SEC INC		1,834,000	2,000,000	1,969,640	1,973,772		136		136		1,973,907		(139,907)	(139,907)	25,069	10/15/2014	1FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	09/30/2006	SCHEDULED REDEMPTION		698,175	698,175	698,175	698,175						698,175				12,148	06/30/2009	2FE
248204-AA-7	DEN DANSKE BANK STEP UP 144A	F	07/05/2006	VARIOUS		8,033,733	8,000,000	8,033,733	8,033,733						8,033,733					06/15/2010	1Z
83364L-AA-7	SOCIETE GENERALE	F	07/05/2006	VARIOUS		12,701,281	12,600,000	12,701,281	12,701,281						12,701,281					04/29/2049	1Z
05576F-AA-7	BT INSTL CAP TRUST A	F	07/05/2006	VARIOUS		1,046,822	1,000,000	1,046,822	1,046,822						1,046,822					12/01/2026	1Z
25153R-AA-0	DEUTSCHE BANK NY	F	07/05/2006	VARIOUS		33,395,114	34,000,000	33,395,114	33,395,114						33,395,114					01/19/2049	1Z
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	09/15/2006	Various		29,060,550	30,000,000	29,806,500	29,810,454		3,019		3,019		29,813,472		(752,922)	(752,922)	828,160	03/23/2016	1FE
26156F-AA-1	DRESDNER FUNDING TRUST I 144A	F	07/05/2006	VARIOUS		13,194,539	13,500,000	13,194,539	13,194,539						13,194,539					06/30/2031	1Z
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	09/01/2006	SCHEDULED REDEMPTION		1,153,846	1,153,846	1,140,477	1,148,778		5,068		5,068		1,153,846				42,415	09/01/2009	1
379308-AB-5	GLITNIR BANKI HF	F	09/20/2006	Various		4,043,020	4,000,000	4,000,000							4,000,000		43,020	43,020	6,830	09/14/2049	2FE
55068#-AA-7	LUXOTTICA US HOLDINGS CORP SER A SR GTD	F	09/03/2006	SCHEDULED REDEMPTION		9,333,333	9,333,333	9,333,333	9,333,333						9,333,333				183,867	09/03/2008	2
87927V-AF-5	TELECOM ITALIA CAPITAL	F	07/12/2006	Various		13,600,200	15,000,000	14,420,550	14,434,483		330		330		14,434,814		(834,614)	(834,614)	164,688	11/15/2033	2FE
90466H-AA-8	UNICREDITO ITALI CREDIT	F	07/05/2006	VARIOUS		4,975,546	5,000,000	4,975,546	4,975,546						4,975,546					10/29/2049	1Z
606859-AA-4	MIZUHO CAP INV 1 LTD	F	07/05/2006	VARIOUS		20,031,734	20,000,000	20,031,734	20,031,734						20,031,734					12/31/2049	1Z
865622-AB-0	SUMITOMO MITSUI BANKING	F	07/05/2006	VARIOUS		29,436,353	30,000,000	29,436,353	29,436,353						29,436,353					07/29/2049	1Z
298785-CL-8	EUROPEAN INVT BK	F	09/06/2006	MATURED		5,000,000	5,000,000	4,979,000	4,999,155		845		845		5,000,000				121,875	09/06/2006	1FE
87927V-AR-9	TELECOM ITALIA CAPITAL	F	09/14/2006	J. P. MORGAN SECURITIES, INC.		15,069,600	15,000,000	14,916,000			138		138		14,916,138		153,462	153,462	183,000	07/18/2036	2FE
70687W-AC-6	PENERBANGAN MALAYSIA BD	F	08/16/2006	GREENWICH CAPITAL MARKETS, INC.		4,941,250	5,000,000	4,875,450	4,875,949		1,313		1,313		4,877,263		63,987	63,987	177,031	03/15/2016	1FE
716743-AA-7	PETRONAS CAPITAL LTD	F	07/20/2006	GREENWICH CAPITAL MARKETS, INC.		3,166,389	3,000,000	3,379,380	3,335,160		(3,310)		(3,310)		3,331,850		(165,461)	(165,461)	36,750	05/22/2012	1FE
Y68856-AA-4	PETRONAS CAPITAL LTD	F	07/20/2006	GREENWICH CAPITAL MARKETS, INC.		4,221,852	4,000,000	4,596,200	4,450,155		(4,448)		(4,448)		4,445,707		(223,855)	(223,855)	49,000	05/22/2012	1FE
Y68856-AB-2	PETRONAS CAPITAL LTD	F	07/19/2006	GREENWICH CAPITAL MARKETS, INC.		5,805,760	5,000,000	6,182,500	6,163,867		(2,936)		(2,936)		6,160,931		(355,171)	(355,171)	67,813	05/22/2022	1FE
P0763#-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	07/15/2006	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,619		381		381		600,000				20,486	10/15/2012	2
P4739#-AA-7	DESC SA DE CV (GIRSA)/IFC TERM B LOAN	F	09/15/2006	SCHEDULED REDEMPTION		607,143	607,143	620,592	612,424		(5,282)		(5,282)		607,143				32,118	09/15/2009	4
706451-BF-7	PEMEX PROJ FDG MASTER TR	F	08/30/2006	Various		10,593,400	11,000,000	10,407,000	6,212,416		5,272		5,272		10,417,688		175,712	175,712	107,653	12/15/2015	2FE
706451-BG-5	PEMEX PROJ FDG MASTER TR	F	09/18/2006	UNION BANK OF SWITZERLAND		1,957,000	2,000,000	2,091,940	2,091,570		(255)		(255)		2,091,315		(134,315)	(134,315)	35,333	06/15/2035	2FE
70645J-AS-1	PEMEX PROJ FDG MASTER TR	F	08/10/2006	UNION BANK OF SWITZERLAND		2,883,000	3,000,000	2,776,500	2,777,260		2,090		2,090		2,779,350		103,650	103,650	28,750	12/15/2015	2FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	09/15/2006	SCHEDULED REDEMPTION		133,489	133,489	133,489	133,489						133,489				1,955	12/15/2011	2
X74344-DL-7	RUSSIAN FEDERATION	F	09/30/2006	SCHEDULED REDEMPTION		555,556	555,556	580,833			(25,278)		(25,278)		555,556					03/31/2010	2FE
233048-AA-5	DBS BANK LTD/SINGAPORE	F	07/05/2006	VARIOUS		9,972,434	10,000,000	9,972,434	9,972,434						9,972,434					11/15/2019	1Z
911271-AB-0	UNITED OVERSEAS BANK LTD	F	07/05/2006	VARIOUS		23,110,462	23,186,000	23,110,462	23,110,462						23,110,462					09/03/2019	1Z
91530B-20-2	UNITED OVERSEAS BANK LTD	F	07/05/2006	VARIOUS		14,348,618	14,500,000	14,348,618	14,348,618						14,348,618					12/29/2049	1Z
302154-AK-5	EXPORT-IMPORT BK KOREA	F	08/03/2006	MERRILL LYNCH CAPITAL MARKETS		3,486,708	3,600,000	3,614,148	3,609,195		(282)		(282)		3,608,913		(122,205)	(122,205)	79,200	08/12/2009	1FE
500630-BH-0	KOREA DEVELOPMENT BANK	F	08/03/2006	MERRILL LYNCH CAPITAL MARKETS		2,395,775	2,500,000	2,489,000	2,432,285		2,432		2,432		2,434,716		(38,941)	(38,941)	41,979	03/02/2009	1FE
65557A-AB-3	NORDIC BALTIC HOLDING	F	07/05/2006	VARIOUS		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000					12/29/2049	1Z
830505-AE-3	SKANDINAVISKA ENSKILDA	F	09/06/2006	CALLED @ 100.00		5,000,000	5,000,000	5,310,800	5,010,445		(10,445)		(10,445)		5,000,000				203,125	09/06/2049	2FE
870191-AC-7	SWEDBANK STEPUP 144A	F	07/05/2006	VARIOUS		18,685,487	19,000,000	18,685,487	18,685,487						18,685,487					11/29/2049	1Z
89222#-AA-1	ABB LTD. 6.64% SR SECD NTS, DUE 2016	F	09/30/2006	SCHEDULED REDEMPTION		98,564	98,564	98,564	98,564						98,564				1,636	12/30/2016	3
870836-AD-5	SWISS BANK CORP	F	07/19/2006	WARBURG DILLION READ LLC		8,631,760	8,000,000	9,664,560	9,324,025		(7,271)		(7,271)		9,316,754		(684,994)	(684,994)	154,000	10/15/2015	1FE
90262W-AA-1	UBS PFD FUND TR		07/05/2006	VARIOUS		4,118,553	4,000,000	4,118,553	4,118,553						4,118,553					10/29/2049	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
90531P-AB-9	UBS-NY	F	07/15/2006	MATURED		10,916,000	10,916,000	11,041,870	10,916,870		(870)		(870)		10,916,000				395,705	07/15/2006	1FE
002927-AA-9	ABBEY NATL CAP		07/05/2006	VARIOUS		22,327,807	22,000,000	22,327,807	22,327,807						22,327,807					12/29/2049	1Z
06738C-AF-6	BARCLAYS BK PLC		07/05/2006	VARIOUS		34,389,893	33,000,000	34,389,893	34,389,893						34,389,893					06/29/2049	1Z
G1212#-AA-9	BODYCOTE SENIOR NOTES	F	08/31/2006	PRINCIPAL PAYDOWN		12,500,000	12,500,000	12,410,254	12,432,074		2,885		2,885		12,434,959		65,042	65,042	1,123,492	12/15/2009	2
G2044#-AR-6	COMPASS GROUP PLC SER. C SR NTS	F	09/17/2006	MATURED		10,000,000	10,000,000	10,423,474	10,040,903		(40,903)		(40,903)		10,000,000				387,750	09/17/2006	2
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	09/03/2006	SCHEDULED REDEMPTION		782,745	782,745	780,393	778,849		3,896		3,896		782,745				14,794	12/03/2010	1
387413-AD-9	GRAN 2001-1, 1C	F	07/20/2006	Various		296,298	296,298	302,305	552,866		(4,169)		(4,169)		296,298				9,706	01/20/2041	1FE
38741W-AE-3	GRAN 2004-2, 1C	F	09/20/2006	SCHEDULED REDEMPTION		676,322	676,322	676,322	676,322						676,322				10,569	06/20/2044	1FE
40411C-AA-0	HBOS CAPITAL FUNDING LP	F	07/11/2006	LEHMAN BROTHERS INC.		24,413,250	25,000,000	25,000,090	25,000,076						25,000,075		(586,825)	(586,825)	59,024	06/30/2049	1FE
4041A2-AG-9	HBOS PLC	F	07/05/2006	VARIOUS		9,073,130	9,000,000	9,073,130	9,073,130						9,073,130					10/31/2049	1Z
42205M-AB-2	HBOS PLC	F	07/05/2006	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					09/29/2049	1Z
40429C-CS-9	HSBC FINANCE CORP	F	07/07/2006	J. P. MORGAN SECURITIES, INC.		2,778,510	3,000,000	2,986,920	2,987,965		33		33		2,987,998		(209,488)	(209,488)	5,000	06/30/2015	1FE
58489P-AD-4	MEDINAH TRUST SERIES D/MIDLAND BANK 1	F	07/11/2006	Various		797,261	797,261	797,261	163,009		555,958		555,958		718,968		78,293	78,293		12/29/2006	1
58489P-AE-2	MEDINAH TRUST SERIES E/MIDLAND BANK 2	F	09/29/2006	MATURED		89,876	89,876	89,876	79,423		10,452		10,452		89,876					09/29/2006	1
71419M-AF-4	PERMA NO.3, 2C	F	09/11/2006	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				160,514	06/10/2042	2FE
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOTES	F	07/20/2006	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	1,998,937		1,063		1,063		2,000,000				76,500	07/20/2009	2
72146#-AC-4	PILKINGTON PLC / PILKINGTON HLDGS INC SE	F	08/02/2006	PRINCIPAL PAYDOWN		21,000,000	21,000,000	21,000,000	20,839,353		2,620		2,620		20,841,974		158,028	158,028	4,104,951	09/30/2010	2
72146#-AH-3	PILKINGTON PLC/ PILKINGTON HLDGS INC SER	F	08/06/2006	PRINCIPAL PAYDOWN		4,666,667	4,666,667	4,769,647	4,681,862		(2,432)		(2,432)		4,679,430		(12,763)	(12,763)	286,054	08/06/2007	2
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	09/12/2006	SCHEDULED REDEMPTION		240,517	240,517	255,314	248,207		(7,690)		(7,690)		240,517				4,708	05/12/2010	2
92857W-AK-6	VODAFONE GROUP PLC	F	07/21/2006	BEAR STEARNS SECURITIES CORP.		14,409,450	15,000,000	14,948,250	14,949,385		270		270		14,949,656		(540,206)	(540,206)	311,458	03/15/2016	1FE
4599999. Bonds - Industrial and Miscellaneous						2,958,842,763	2,983,022,795	2,985,089,192	2,603,930,468		(29,829)	(17,482)	(12,347)		2,972,226,592		(13,383,827)	(13,383,827)	47,506,583	XXX	XXX
6099997. Total - Bonds - Part 4						4,455,798,885	4,499,751,874	4,472,385,177	3,417,045,241		19,151	(17,482)	36,633		4,463,292,991		(7,494,102)	(7,494,102)	73,483,097	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						4,455,798,885	4,499,751,874	4,472,385,177	3,417,045,241		19,151	(17,482)	36,633		4,463,292,991		(7,494,102)	(7,494,102)	73,483,097	XXX	XXX
29364G-20-2	ENTERGY CORPORATION		08/18/2006	LAZARD FRERES & COMPANY	20,000.000	1,055,568	0.00	1,000,000	1,000,000						1,000,000		55,568	55,568	19,063		RP2LFE
6199999. Preferred Stocks - Public Utilities						1,055,568	XXX	1,000,000	1,000,000						1,000,000		55,568	55,568	19,063	XXX	XXX
055967-AA-1	BOI CAPITAL FUNDING NO 2		09/27/2006	Various	30,000,000.000	28,775,900	0.00	29,629,500			757		757		29,407,198		(631,298)	(631,298)	1,085,571		P1U
84722*-AA-9	SPARTECH CAPITAL TRUST II		07/12/2006	REDEMPTION	200,000.000	10,280,000	0.00	10,000,000	10,000,000						10,000,000		280,000	280,000	198,333		RP2LFE
6399999. Preferred Stocks - Industrial and Miscellaneous						39,055,900	XXX	39,629,500	10,000,000		757		757		39,407,198		(351,298)	(351,298)	1,283,905	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						40,111,468	XXX	40,629,500	11,000,000		757		757		40,407,198		(295,730)	(295,730)	1,302,967	XXX	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						40,111,468	XXX	40,629,500	11,000,000		757		757		40,407,198		(295,730)	(295,730)	1,302,967	XXX	XXX
354613-10-1	FRANKLIN RESOURCES		08/22/2006	LAZARD FRERES & COMPANY	10,000.000	976,458		670,506	868,100	(197,594)			(197,594)		670,506		305,952	305,952	1,200		L
6799999. Common Stocks - Banks, Trust and Insurance Companies						976,458	XXX	670,506	868,100	(197,594)			(197,594)		670,506		305,952	305,952	1,200	XXX	XXX
018490-10-2	ALLERGAN INC.		08/15/2006	Various	15,000.000	1,654,948		1,485,728	1,608,900	(123,172)			(123,172)		1,485,728		169,220	169,220			L
12058*-AL-0	BUNGE CORP. SECURED NOTES		09/30/2006	SCHEDULED REDEMPTION	166,110.060	166,110		165,708	166,110	(271)	271				166,110						A
452308-10-9	ILLINOIS TOOL WORKS		09/29/2006	CANTOR, FITZGERALD & CO.	66.000	2,969		2,926							2,926		43	43			L
478160-10-4	JOHNSON & JOHNSON		08/16/2006	WARBURG DILLION READ LLC	36,500.000	2,354,543		2,065,049	2,187,080	(122,031)			(122,031)		2,065,049		289,494	289,494			L
854624-AC-7	STANELY WORKS CAP TRST I		07/01/2006	VARIOUS		20,000,000		20,000,003	18,655,600	1,344,400			1,344,400		20,000,003						U
91731K-AA-8	USB CAPITAL IX		09/25/2006	BANK OF AMERICA	2,000,000.000	2,031,160		2,000,000							2,000,000		31,160	31,160	65,672		L
92978A-AA-0	WACHOVIA CAPITAL TRUST I		09/25/2006	Various	2,800,000.000	2,811,408		2,800,000	2,800,000						2,800,000		11,408	11,408	87,064		A
96122B-AA-4	WESTPAC CAPITAL TRST III	F	09/14/2006	GOLDMAN, SACHS & CO.	25,000,000.000	24,746,890		25,226,250			(5,091)		(5,091)		25,206,180		(459,290)	(459,290)	680,985		L
6899999. Common Stocks - Industrial and Miscellaneous						53,768,027	XXX	53,745,663	25,417,690	1,098,926	(4,820)		1,094,106		53,725,995		42,035	42,035	833,721	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		09/26/2006	DIRECT	81,140,265.760	81,140,266		81,140,266	3,328,243						81,140,266				150,698		L
7199999. Money Market Mutual Funds						81,140,266	XXX	81,140,266	3,328,243						81,140,266				150,698	XXX	XXX
7299997. Total - Common Stocks - Part 4						135,884,751	XXX	135,556,435	29,614,033	901,332	(4,820)		896,512		135,536,767		347,987	347,987	985,620	XXX	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						135,884,751	XXX	135,556,435	29,614,033	901,332	(4,820)		896,512		135,536,767		347,987	347,987	985,620	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
7399999. Total - Preferred and Common Stocks						175,996,219	XXX	176,185,935	40,614,033	901,332	(4,063)		897,269		175,943,965		52,257	52,257	2,288,587	XXX	XXX
7499999 - Totals						4,631,795,104	XXX	4,648,571,112	3,457,659,274	901,332	15,088	(17,482)	933,902		4,639,236,955		(7,441,845)	(7,441,845)	75,771,683	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

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&P500 INDEX 12/15/2006 1200 CALL	200	12/15/2006	1200.0000	11/30/2005	CBOE	2,451,600	2,958,000		2,958,000	2,958,000	506,400		506,400
S&P500 INDEX 12/15/2006 1250 CALL	1,020	12/15/2006	1250.0000	09/09/2005	CBOE	10,673,960	10,424,400		10,424,400	10,424,400	(249,560)		(249,560)
S&P500 INDEX 12/15/2006 1225 CALL	775	12/15/2006	1225.0000	11/04/2005	CBOE	7,383,225	9,668,125		9,668,125	9,668,125	2,284,900		2,284,900
S&P500 INDEX 12/15/2006 1300 CALL	750	12/15/2006	1300.0000	08/21/2006	CBOE	4,878,600	4,526,250		4,526,250	4,526,250	(352,350)		(352,350)
S&P500 INDEX 12/15/2006 1275 CALL	825	12/15/2006	1275.0000	06/29/2006	CBOE	6,456,975	6,645,375		6,645,375	6,645,375	188,400		188,400
S&P500 INDEX 06/15/2007 1275 CALL	2,225	06/15/2007	1275.0000	08/04/2006	CBOE	22,257,300	26,744,500		26,744,500	26,744,500	4,487,200		4,487,200
S&P500 INDEX 06/15/2007 1250 CALL	1,775	06/15/2007	1250.0000	08/18/2006	CBOE	18,847,700	24,734,625		24,734,625	24,734,625	5,886,925		5,886,925
S&P500 INDEX 06/15/2007 1300 CALL	500	06/15/2007	1300.0000	05/24/2006	CBOE	4,421,000	5,097,500		5,097,500	5,097,500	676,500		676,500
S&P500 CLIQUET 03/2007 CALL	176,567	03/15/2007	S&P 500	03/15/2006	DEUTSCHE BANK	6,727	6,472		6,472	6,472	(255)		(255)
S&P500 CLIQUET 03/2007 CALL	103,524	03/15/2007	S&P 500	03/15/2006	DEUTSCHE BANK	3,427	2,986		2,986	2,986	(440)		(440)
S&P500 INDEX 03/16/2007 1300 CALL	2,025	03/16/2007	1300.0000	06/02/2006	CBOE	16,814,325	16,807,500		16,807,500	16,807,500	(6,825)		(6,825)
S&P500 CLIQUET 03/2007 CALL	103,000	03/15/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	3,224	3,194		3,194	3,194	(30)		(30)
S&P500 CLIQUET 03/2007 CALL	120,000	03/22/2007	S&P 500	03/22/2006	CREDIT SUISSE FB	4,536	3,484		3,484	3,484	(1,052)		(1,052)
S&P500 CLIQUET 03/2007 CALL	208,640	03/22/2007	S&P 500	04/25/2006	CREDIT SUISSE FB	7,310	5,431		5,431	5,431	(1,879)		(1,879)
S&P500 CLIQUET 03/29/2007 CALL	134,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	5,347	5,307		5,307	5,307	(40)		(40)
S&P500 CLIQUET 03/29/2007 CALL	200,000	03/29/2007	S&P 500	04/05/2006	CREDIT SUISSE FB	8,348	7,719		7,719	7,719	(629)		(629)
S&P500 CLIQUET 03/29/2007 CALL	122,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	4,307	4,454		4,454	4,454	147		147
S&P500 CLIQUET 03/29/2007 CALL	31,000	03/29/2007	S&P 500	03/29/2006	CREDIT SUISSE FB	1,045	1,098		1,098	1,098	53		53
S&P500 CLIQUET 04/05/2007 CALL	26,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	1,017	1,025		1,025	1,025	8		8
S&P500 CLIQUET 04/05/2007 CALL	100,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	4,320	4,336		4,336	4,336	16		16
S&P500 CLIQUET 04/05/2007 CALL	116,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	4,373	4,371		4,371	4,371	(2)		(2)
S&P500 CLIQUET 04/05/2007 CALL	88,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	3,687	3,733		3,733	3,733	46		46
S&P500 INDEX 03/16/2007 1275 CALL	1,600	03/16/2007	1275.0000	06/14/2006	CBOE	16,114,800	16,312,000		16,312,000	16,312,000	197,200		197,200
S&P500 CLIQUET 04/12/2007 CALL	203,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	7,775	8,856		8,856	8,856	1,082		1,082
S&P500 CLIQUET 04/12/2007 CALL	95,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	3,496	3,970		3,970	3,970	474		474
S&P500 CLIQUET 04/12/2007 CALL	60,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	2,472	2,833		2,833	2,833	361		361
S&P500 CLIQUET 04/12/2007 CALL	175,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	6,843	7,794		7,794	7,794	951		951
S&P500 CLIQUET 04/19/2007 CALL	88,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	3,300	3,093		3,093	3,093	(207)		(207)
S&P500 CLIQUET 04/19/2007 CALL	66,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	2,838	2,638		2,638	2,638	(200)		(200)
S&P500 CLIQUET 04/19/2007 CALL	133,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	5,480	5,104		5,104	5,104	(375)		(375)
S&P500 CLIQUET 04/19/2007 CALL	87,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	3,132	2,915		2,915	2,915	(218)		(218)
S&P500 CLIQUET 04/19/2007 CALL	150,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	5,775	5,394		5,394	5,394	(381)		(381)
S&P500 CLIQUET 03/29/2007 CALL	110,000	03/29/2007	S&P 500	04/25/2006	GOLDMAN SACHS & CO	4,257	4,074		4,074	4,074	(183)		(183)
S&P500 CLIQUET 04/26/2007 CALL	90,000	04/26/2007	S&P 500	04/26/2006	GOLDMAN SACHS & CO	3,789	4,068		4,068	4,068	279		279
S&P500 CLIQUET 04/26/2007 CALL	82,000	04/26/2007	S&P 500	04/26/2006	GOLDMAN SACHS & CO	3,100	3,328		3,328	3,328	229		229
S&P500 CLIQUET 04/26/2007 CALL	28,000	04/26/2007	S&P 500	04/26/2006	GOLDMAN SACHS & CO	1,100	1,180		1,180	1,180	80		80
S&P500 CLIQUET 05/03/2007 CALL	672,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	24,058	29,926		29,926	29,926	5,868		5,868
S&P500 CLIQUET 05/03/2007 CALL	24,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	840	1,054		1,054	1,054	214		214
S&P500 CLIQUET 05/03/2007 CALL	77,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	2,995	3,604		3,604	3,604	608		608
S&P500 CLIQUET 05/03/2007 CALL	301,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	10,294	13,031		13,031	13,031	2,736		2,736
S&P500 INDEX 03/16/2007 1325 CALL	300	03/16/2007	1325.0000	07/10/2006	CBOE	2,100,900	1,963,500		1,963,500	1,963,500	(137,400)		(137,400)
S&P500 CLIQUET 05/10/2007 CALL	6,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	236	210		210	210	(26)		(26)
S&P500 CLIQUET 05/10/2007 CALL	104,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	3,754	3,402		3,402	3,402	(352)		(352)
S&P500 CLIQUET 05/10/2007 CALL	13,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	459	417		417	417	(42)		(42)
S&P500 CLIQUET 05/10/2007 CALL	217,000	05/10/2007	S&P 500	05/10/2006	CREDIT SUISSE FB	7,487	6,832		6,832	6,832	(655)		(655)
S&P500 CLIQUET 04/05/2007 CALL	100,000	04/05/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	3,610	4,027		4,027	4,027	417		417
S&P500 CLIQUET 05/17/2007 CALL	166,000	05/17/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	5,743	8,759		8,759	8,759	3,016		3,016
S&P500 CLIQUET 05/17/2007 CALL	180,000	05/17/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	6,804	8,869		8,869	8,869	2,065		2,065
S&P500 CLIQUET 05/17/2007 CALL	640,000	05/17/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	25,152	32,662		32,662	32,662	7,510		7,510
S&P500 CLIQUET 05/24/2007 CALL	456,000	05/24/2007	S&P 500	05/24/2006	MERRILL LYNCH	22,800	32,410		32,410	32,410	9,610		9,610
S&P500 CLIQUET 05/24/2007 CALL	581,000	05/24/2007	S&P 500	06/07/2006	MERRILL LYNCH	25,366	42,171		42,171	42,171	16,805		16,805
S&P500 CLIQUET 05/24/2007 CALL	66,000	05/24/2007	S&P 500	05/24/2006	MERRILL LYNCH	3,267	4,558		4,558	4,558	1,291		1,291
S&P500 INDEX 03/16/2007 1250 CALL	750	03/16/2007	1250.0000	07/17/2006	CBOE	6,250,850	9,146,250		9,146,250	9,146,250	2,895,400		2,895,400
S&P500 CLIQUET 05/31/2007 CALL	305,000	05/31/2007	S&P 500	05/31/2006	CREDIT SUISSE FB	11,895	21,235		21,235	21,235	9,340		9,340
S&P500 CLIQUET 06/07/2007 CALL	57,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	2,252	3,890		3,890	3,890	1,638		1,638
S&P500 CLIQUET 06/07/2007 CALL	240,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	9,888	16,745		16,745	16,745	6,857		6,857

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&P500 CLIQUET 06/07/2007 CALL	375,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	16,163	26,719		26,719	26,719	10,557		10,557
S&P500 INDEX 06/15/2007 1225 CALL	250	06/15/2007	1225.0000	06/14/2006	CBOE	2,648,750	3,981,250		3,981,250	3,981,250	1,332,500		1,332,500
S&P500 CLIQUET 06/14/2007 CALL	25,000	06/14/2007	S&P 500	06/14/2006	GOLDMAN SACHS & CO	1,080	2,171		2,171	2,171	1,091		1,091
S&P500 CLIQUET 06/14/2007 CALL	319,000	06/14/2007	S&P 500	06/21/2006	GOLDMAN SACHS & CO	13,967	27,038		27,038	27,038	13,071		13,071
S&P500 CLIQUET 06/14/2007 CALL	127,000	06/14/2007	S&P 500	06/14/2006	GOLDMAN SACHS & CO	4,850	10,496		10,496	10,496	5,646		5,646
S&P500 CLIQUET 06/21/2007 CALL	55,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	3,025	3,617		3,617	3,617	592		592
S&P500 CLIQUET 06/21/2007 CALL	361,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	19,133	23,032		23,032	23,032	3,899		3,899
S&P500 CLIQUET 06/21/2007 CALL	192,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	9,792	11,866		11,866	11,866	2,074		2,074
S&P500 CLIQUET 06/28/2007 CALL	145,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	5,206	12,652		12,652	12,652	7,446		7,446
S&P500 CLIQUET 06/28/2007 CALL	100,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	3,400	8,342		8,342	8,342	4,942		4,942
S&P500 CLIQUET 06/28/2007 CALL	229,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	8,015	19,546		19,546	19,546	11,531		11,531
S&P500 CLIQUET 07/05/2007 CALL	308,000	07/05/2007	S&P 500	07/05/2006	GOLDMAN SACHS & CO	12,961	21,448		21,448	21,448	8,487		8,487
S&P500 CLIQUET 07/05/2007 CALL	202,000	07/05/2007	S&P 500	07/05/2006	GOLDMAN SACHS & CO	8,809	14,340		14,340	14,340	5,531		5,531
S&P500 INDEX 12/21/2007 1275 CALL	100	12/21/2007	1275.0000	07/11/2006	CBOE	1,210,200	1,510,500		1,510,500	1,510,500	300,300		300,300
S&P500 CLIQUET 07/13/2007 CALL	350,000	07/13/2007	S&P 500	07/13/2006	DEUTSCHE BANK	15,400	27,297		27,297	27,297	11,897		11,897
S&P500 INDEX 12/21/2007 1225 CALL	350	12/21/2007	1225.0000	07/21/2006	CBOE	4,690,700	6,571,250		6,571,250	6,571,250	1,880,550		1,880,550
S&P500 CLIQUET 07/19/2007 CALL	143,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	6,065	10,101		10,101	10,101	4,037		4,037
S&P500 CLIQUET 07/19/2007 CALL	93,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	4,071	6,758		6,758	6,758	2,687		2,687
S&P500 CLIQUET 07/19/2007 CALL	125,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	5,110	8,572		8,572	8,572	3,462		3,462
S&P500 CLIQUET 07/26/2007 CALL	250,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	11,050	17,974		17,974	17,974	6,924		6,924
S&P500 CLIQUET 07/26/2007 CALL	150,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	6,450	10,491		10,491	10,491	4,041		4,041
S&P500 CLIQUET 07/26/2007 CALL	195,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	8,093	13,246		13,246	13,246	5,153		5,153
S&P500 CLIQUET 07/26/2007 CALL	100,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	4,100	6,691		6,691	6,691	2,591		2,591
S&P500 INDEX 10/20/2006 1250 CALL	250	10/20/2006	1250.0000	08/02/2006	CBOE	1,400,500	2,238,750		2,238,750	2,238,750	838,250		838,250
S&P500 CLIQUET 08/02/2007 CALL	100,000	08/02/2007	S&P 500	08/02/2006	GOLDMAN SACHS & CO	4,380	6,602		6,602	6,602	2,222		2,222
S&P500 CLIQUET 08/09/2007 CALL	75,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,783	4,496		4,496	4,496	1,713		1,713
S&P500 CLIQUET 08/09/2007 CALL	50,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,060	3,303		3,303	3,303	1,243		1,243
S&P500 CLIQUET 08/09/2007 CALL	210,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	8,988	14,303		14,303	14,303	5,315		5,315
S&P500 CLIQUET 08/09/2007 CALL	50,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,280	3,565		3,565	3,565	1,285		1,285
S&P500 INDEX 10/20/2006 1240 CALL	100	10/20/2006	1240.0000	08/16/2006	CBOE	730,200	993,500		993,500	993,500	263,300		263,300
S&P500 FUTURES 10/20/2006 1250 CALL	100	10/20/2006	1250.0000	08/18/2006	CME	1,737,900	2,397,500		2,397,500	2,397,500	659,600		659,600
S&P500 FUTURES 11/17/2006 1250 CALL	100	11/17/2006	1250.0000	08/22/2006	CME	1,867,900	2,467,500		2,467,500	2,467,500	599,600		599,600
S&P500 CLIQUET 08/23/2007 CALL	88,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	3,397	4,445		4,445	4,445	1,048		1,048
S&P500 CLIQUET 08/23/2007 CALL	119,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	4,784	6,201		6,201	6,201	1,418		1,418
S&P500 CLIQUET 08/23/2007 CALL	37,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	1,547	1,985		1,985	1,985	439		439
S&P500 CLIQUET 08/23/2007 CALL	124,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	5,468	6,930		6,930	6,930	1,462		1,462
S&P500 INDEX 12/21/2007 1300 CALL	900	12/21/2007	1300.0000	09/08/2006	CBOE	10,419,800	12,037,500		12,037,500	12,037,500	1,617,700		1,617,700
S&P500 CLIQUET 08/30/2007 CALL	460,000	08/30/2007	S&P 500	08/30/2006	GOLDMAN SACHS & CO	18,630	17,207		17,207	17,207	(1,423)		(1,423)
S&P500 CLIQUET 09/06/2007 CALL	320,000	09/06/2007	S&P 500	09/06/2006	GOLDMAN SACHS & CO	13,504	12,244		12,244	12,244	(1,260)		(1,260)
S&P500 CLIQUET 09/13/2007 CALL	220,000	09/13/2007	S&P 500	09/13/2006	GOLDMAN SACHS & CO	9,240	8,081		8,081	8,081	(1,159)		(1,159)
S&P500 INDEX 09/21/2007 1300 CALL	550	09/21/2007	1300.0000	09/29/2006	CBOE	6,401,100	6,569,750		6,569,750	6,569,750	168,650		168,650
S&P500 CLIQUET 09/20/2007 CALL	300,000	09/20/2007	S&P 500	09/20/2006	GOLDMAN SACHS & CO	12,990	11,447		11,447	11,447	(1,543)		(1,543)
S&P500 INDEX 09/21/2007 1325 CALL	200	09/21/2007	1325.0000	09/27/2006	CBOE	2,024,400	2,053,000		2,053,000	2,053,000	28,600		28,600
S&P500 CLIQUET 09/27/2007 CALL	500,000	09/27/2007	S&P 500	09/27/2006	GOLDMAN SACHS & CO	20,000	17,949		17,949	17,949	(2,051)		(2,051)
0199999. Subtotal - Call Options - Hedging						152,337,395	176,592,334	XXX	176,592,334	176,592,334	24,254,939		24,254,939
0499999. Subtotal - Call Options						152,337,395	176,592,334	XXX	176,592,334	176,592,334	24,254,939		24,254,939
S&P500 INDEX 03/16/2007 1275 PUT	200	03/16/2007	1275.0000	06/14/2006	CBOE	1,365,600	449,000		449,000	449,000	(916,600)		(916,600)
S&P500 INDEX 12/15/2006 1175 PUT	150	12/15/2006	1175.0000	06/22/2006	CBOE	342,450	45,375		45,375	45,375	(297,075)		(297,075)
S&P500 INDEX 12/15/2006 1200 PUT	100	12/15/2006	1200.0000	07/14/2006	CBOE	310,200	41,000		41,000	41,000	(269,200)		(269,200)
S&P500 INDEX 10/20/2006 1220 PUT	175	10/20/2006	1220.0000	07/28/2006	CBOE	262,850	7,438		7,438	7,438	(255,413)		(255,413)
S&P500 INDEX 12/15/2006 1300 PUT	150	12/15/2006	1300.0000	08/21/2006	CBOE	465,300	231,000		231,000	231,000	(234,300)		(234,300)
S&P500 INDEX 11/17/2006 1275 PUT	300	11/17/2006	1275.0000	09/15/2006	CBOE	318,600	189,000		189,000	189,000	(129,600)		(129,600)
0599999. Subtotal - Put Options - Hedging						3,065,000	962,813	XXX	962,813	962,813	(2,102,188)		(2,102,188)
0899999. Subtotal - Put Options						3,065,000	962,813	XXX	962,813	962,813	(2,102,188)		(2,102,188)
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		80,627	80,627			48,400

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 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		303,435	303,435			93,888
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		311,905	311,905			158,368
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		478,777	478,777			230,875
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		874,091	874,091			490,639
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		878,220	878,220			530,625
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		953,637	953,637			633,750
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		1,443,731	1,443,731			907,500
INT RATE CAP0065 ON LIABILITY-STRIKE 5YR CMT	75,000,000	10/30/2007	2.9700	10/28/2002	SALOMON SWAPCO	5,077,500	5,077,500		1,222,510	1,222,510			821,250
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		1,315,535	1,315,535			925,313
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		1,116,140	1,116,140			693,563
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		1,325,106	1,325,106			767,813
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		1,400,102	1,400,102			820,125
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		208,428	208,428			112,781
INT RATE CAP0072 ON LIABILITY-STRIKE 5YR CMT	50,000,000	03/04/2008	2.7550	02/28/2003	BANK OF AMERICA	3,215,000	3,215,000		1,234,124	1,234,124			660,486
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		1,161,228	1,161,228			629,900
INT RATE CAP0074 ON LIABILITY-STRIKE 5YR CMT	45,000,000	03/28/2008	2.9270	03/26/2003	JP MORGAN CHASE BANK	2,997,000	2,997,000		1,050,545	1,050,545			545,738
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		642,661	642,661			295,479
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		476,563	476,563			205,783
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		922,987	922,987			372,160
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		1,039,031	1,039,031			386,743
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		976,494	976,494			327,674
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		1,875,594	1,875,594			624,750
INT RATE CAP0081 ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000		659,307	659,307			214,750
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		654,104	654,104			217,306
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		576,658	576,658			162,049
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		424,628	424,628			70,561
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		438,377	438,377			125,813
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		499,271	499,271			159,450
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		(339,154)	(339,154)			135,113
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		(134,712)	(134,712)			89,888
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		(57,951)	(57,951)			24,146
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		(120,377)	(120,377)			40,247
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		(129,418)	(129,418)			23,514
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		(204,640)	(204,640)			25,427
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		(78,226)	(78,226)			14,281
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		(47,014)	(47,014)			12,133
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		(12,993)	(12,993)			6,767
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		(59,819)	(59,819)			21,497
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		(31,835)	(31,835)			22,894
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		(23,411)	(23,411)			18,098
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		(15,832)	(15,832)			12,058
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		(27,656)	(27,656)			17,697
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		(23,860)	(23,860)			27,619
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		(37,805)	(37,805)			22,185
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		(3,060)	(3,060)			7,050
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		(76,331)	(76,331)			26,895
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		(116,984)	(116,984)			33,773
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		(66,456)	(66,456)			26,640
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		(69,025)	(69,025)			30,870
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		(38,751)	(38,751)			24,486
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		(55,166)	(55,166)			36,690
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		(61,984)	(61,984)			26,614
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		(109,139)	(109,139)			53,231
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		(78,260)	(78,260)			39,000
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		(42,496)	(42,496)			20,869
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		(66,169)	(66,169)			21,194

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 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		(30,874)	(30,874)			14,645
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(18,017)	(18,017)			17,136
INT RATE CAP0125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.5000	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000		982,941	982,941			252,833
INT RATE CAP0126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.5000	02/03/2005	UBS AG	4,360,000	4,360,000		982,941	982,941			252,833
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		498,191	498,191			
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		(39,337)	(39,337)			13,393
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		(36,814)	(36,814)			7,593
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		(38,473)	(38,473)			6,951
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		(67,625)	(67,625)			10,161
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		(50,050)	(50,050)			18,865
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		(23,325)	(23,325)			27,174
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		(19,816)	(19,816)			30,340
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		(4,468)	(4,468)			30,677
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		15,100	15,100			36,697
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		23,607	23,607			23,167
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		41,247	41,247			25,664
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		36,374	36,374			16,274
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		13,443	13,443			13,133
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		29,792	29,792			18,294
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		51,150	51,150			23,408
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		26,599	26,599			16,263
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		8,140	8,140			1,456
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		11,632	11,632			1,760
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		46,723	46,723			2,779
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		6,780	6,780			300
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(4,811)	(4,811)			98
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		(28,955)	(28,955)			
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		(32,816)	(32,816)			
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		(28,647)	(28,647)			
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		(66,745)	(66,745)			
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		(40,473)	(40,473)			
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		(23,933)	(23,933)			
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		(12,543)	(12,543)			
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		(4,828)	(4,828)			
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		(2,636)	(2,636)			
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT EFF.02/02/07	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(13,089)	(13,089)			
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		(3,761)	(3,761)			
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT EFF.02/15/07	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(8,420)	(8,420)			
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		(6,965)	(6,965)			
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		(19,697)	(19,697)			

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 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		(13,398)	(13,398)			
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		(26,419)	(26,419)			
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		44,654	44,654			
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		(39,480)	(39,480)			
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		(51,387)	(51,387)			
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		(75,515)	(75,515)			
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		(215,823)	(215,823)			
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		(156,262)	(156,262)			
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		(143,261)	(143,261)			
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		(194,348)	(194,348)			
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1M LIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438		7,932	7,932			
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		(195,003)	(195,003)			
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		(288,640)	(288,640)			
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		(268,607)	(268,607)			
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		(302,850)	(302,850)			
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		(180,344)	(180,344)			
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		(226,474)	(226,474)			
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		(287,233)	(287,233)			
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		(319,840)	(319,840)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT EFF.07/07/07	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(332,523)	(332,523)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT EFF.07/12/07	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(162,666)	(162,666)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT EFF.07/19/07	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(173,361)	(173,361)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT EFF.07/21/07	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(288,203)	(288,203)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT EFF.07/27/07	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(186,554)	(186,554)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT EFF.08/02/07	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(181,776)	(181,776)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT EFF.08/09/07	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(124,732)	(124,732)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT EFF.08/31/07	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(44,855)	(44,855)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT EFF.09/07/07	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(69,478)	(69,478)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT EFF.09/11/07	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(44,171)	(44,171)			

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 CAP0201 ON LIABILITY-STRIKE 5YR CMT EFF.09/13/07	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(40,357)	(40,357)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT EFF.09/20/07	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(42,210)	(42,210)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT EFF.09/27/07	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		7,275	7,275			
0999999. Subtotal - Caps - Hedging						114,372,251	114,372,251	XXX	19,946,929	19,946,929			13,956,298
1299999. Subtotal - Caps						114,372,251	114,372,251	XXX	19,946,929	19,946,929			13,956,298
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/1996	BANK OF AMERICA	59,500	39,205		37,095	37,095			
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/1996	BANK OF AMERICA	59,700	40,077		59,713	59,713			
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/1996	BANK OF AMERICA	69,400	46,996		73,015	73,015			
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/1996	CIBC	60,000	39,914		47,644	47,644			
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		166,748	166,748			
1399999. Subtotal - Floors - Hedging						8,438,600	8,356,193	XXX	384,214	384,214			
1699999. Subtotal - Floors						8,438,600	8,356,193	XXX	384,214	384,214			
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						278,213,246	300,283,590	XXX	197,886,289	197,886,289	22,152,752		36,109,050
2799999. Subtotal - Other								XXX					
9999999 - Totals						278,213,246	300,283,590	XXX	197,886,289	197,886,289	22,152,752		36,109,050

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&P500 INDEX 12/15/2006 1350 CALL	645	12/15/2006	1350.0000	11/30/2005	CBOE	2,673,565	1,699,575		1,699,575	1,699,575	(973,990)		973,990
S&P500 INDEX 12/15/2006 1400 CALL	600	12/15/2006	1400.0000	01/09/2006	CBOE	1,730,700	390,000		390,000	390,000	(1,340,700)		1,340,700
S&P500 INDEX 12/15/2006 1375 CALL	1,325	12/15/2006	1375.0000	05/02/2006	CBOE	4,876,025	1,908,000		1,908,000	1,908,000	(2,968,025)		2,968,025
S&P500 FUTURES 12/15/2006 1400 CALL	100	12/15/2006	1400.0000	01/12/2006	CME	749,450	157,500		157,500	157,500	(591,950)		591,950
S&P500 INDEX 06/15/2007 1375 CALL	1,625	06/15/2007	1375.0000	08/04/2006	CBOE	7,366,500	8,864,375		8,864,375	8,864,375	1,497,875		(1,497,875)
S&P500 INDEX 06/15/2007 1350 CALL	1,525	06/15/2007	1350.0000	07/13/2006	CBOE	7,303,050	10,514,875		10,514,875	10,514,875	3,211,825		(3,211,825)
S&P500 FUTURES 12/15/2006 1375 CALL	50	12/15/2006	1375.0000	02/01/2006	CME	424,800	178,750		178,750	178,750	(246,050)		246,050
S&P500 FUTURES 12/15/2006 1325 CALL	100	12/15/2006	1325.0000	02/13/2006	CME	1,124,600	1,045,000		1,045,000	1,045,000	(79,600)		79,600
S&P500 INDEX 06/15/2007 1450 CALL	400	06/15/2007	1450.0000	04/21/2006	CBOE	1,278,800	874,000		874,000	874,000	(404,800)		404,800
S&P500 INDEX 06/15/2007 1400 CALL	700	06/15/2007	1400.0000	03/17/2006	CBOE	3,711,900	2,922,500		2,922,500	2,922,500	(789,400)		789,400
S&P500 INDEX 03/16/2007 1350 CALL	1,900	03/16/2007	1350.0000	05/26/2006	CBOE	10,922,300	9,414,500		9,414,500	9,414,500	(1,507,800)		1,507,800
S&P500 INDEX 03/16/2007 1400 CALL	1,100	03/16/2007	1400.0000	05/12/2006	CBOE	3,721,700	2,667,500		2,667,500	2,667,500	(1,054,200)		1,054,200
S&P500 INDEX 03/16/2007 1450 CALL	325	03/16/2007	1450.0000	05/05/2006	CBOE	706,525	289,250		289,250	289,250	(417,275)		417,275
S&P500 INDEX 03/16/2007 1375 CALL	650	03/16/2007	1375.0000	06/02/2006	CBOE	3,173,050	2,323,750		2,323,750	2,323,750	(849,300)		849,300
S&P500 INDEX 06/15/2007 1325 CALL	375	06/15/2007	1325.0000	07/28/2006	CBOE	2,205,375	3,178,125		3,178,125	3,178,125	972,750		(972,750)
S&P500 INDEX 06/15/2007 1425 CALL	125	06/15/2007	1425.0000	05/10/2006	CBOE	549,625	385,625		385,625	385,625	(164,000)		164,000
S&P500 INDEX 12/15/2006 1325 CALL	250	12/15/2006	1325.0000	06/29/2006	CBOE	584,250	1,048,750		1,048,750	1,048,750	464,500		(464,500)
S&P500 INDEX 12/21/2007 1400 CALL	1,000	12/21/2007	1400.0000	09/08/2006	CBOE	6,050,500	7,325,000		7,325,000	7,325,000	1,274,500		(1,274,500)
S&P500 INDEX 12/21/2007 1350 CALL	350	12/21/2007	1350.0000	07/21/2006	CBOE	2,326,300	3,554,250		3,554,250	3,554,250	1,227,950		(1,227,950)
S&P500 INDEX 10/20/2006 1300 CALL	250	10/20/2006	1300.0000	08/02/2006	CBOE	599,500	1,061,250		1,061,250	1,061,250	461,750		(461,750)
S&P500 FUTURES 10/20/2006 1325 CALL	200	10/20/2006	1325.0000	08/18/2006	CME	869,200	1,365,000		1,365,000	1,365,000	495,800		(495,800)
S&P500 FUTURES 11/17/2006 1325 CALL	200	11/17/2006	1325.0000	08/22/2006	CME	1,149,200	1,745,000		1,745,000	1,745,000	595,800		(595,800)
S&P500 FUTURES 10/20/2006 1300 CALL	50	10/20/2006	1300.0000	09/19/2006	CME	418,565	605,000		605,000	605,000	186,435		(186,435)

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&P500 INDEX 09/21/2007 1400 CALL	300	09/21/2007	1400.0000	09/21/2006	CBOE	1,609,400	1,762,500		1,762,500	1,762,500	153,100		(153,100)
S&P500 FUTURES 10/20/2006 1315 CALL	50	10/20/2006	1315.0000	09/21/2006	CME	324,815	442,500		442,500	442,500	117,685		(117,685)
S&P500 INDEX 09/21/2007 1450 CALL	450	09/21/2007	1450.0000	09/29/2006	CBOE	1,649,100	1,635,750		1,635,750	1,635,750	(13,350)		13,350
0199999. Subtotal - Call Options - Hedging						68,098,795	67,358,325	XXX	67,358,325	67,358,325	(740,470)		740,470
0499999. Subtotal - Call Options						68,098,795	67,358,325	XXX	67,358,325	67,358,325	(740,470)		740,470
S&P500 INDEX 10/20/2006 1275 PUT	300	10/20/2006	1275.0000	09/15/2006	CBOE	161,400	51,000		51,000	51,000	(110,400)		110,400
S&P500 FUTURES 10/20/2006 1300 PUT	100	10/20/2006	1300.0000	09/19/2006	CME	237,130	77,500		77,500	77,500	(159,630)		159,630
S&P500 FUTURES 10/20/2006 1315 PUT	100	10/20/2006	1315.0000	09/21/2006	CME	262,130	127,500		127,500	127,500	(134,630)		134,630
0599999. Subtotal - Put Options - Hedging						660,660	256,000	XXX	256,000	256,000	(404,660)		404,660
0899999. Subtotal - Put Options						660,660	256,000	XXX	256,000	256,000	(404,660)		404,660
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						68,759,455	67,614,325	XXX	67,614,325	67,614,325	(1,145,130)		1,145,130
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						68,759,455	67,614,325	XXX	67,614,325	67,614,325	(1,145,130)		1,145,130

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS SP0301QD1 ON KB HOME	7,000,000	09/20/2011	0.0000% (2.3100%)	07/25/2006	LEHMAN BROTHERS				(37,867)	(37,867)			(30,094)	78,069
CDS SP23027V8 ON HCA INC	10,000,000	09/20/2011	0.0000% (2.0300%)	07/19/2006	CITIBANK				943,514	943,514			(41,164)	111,527
CDS SP23027Y2 ON HCA INC	5,000,000	09/20/2011	0.0000% (2.1200%)	07/20/2006	BANK OF AMERICA				454,033	454,033			(21,200)	55,764
CDS SPH6020Y0 ON CHESAPEAKE ENERGY CORP	5,000,000	09/20/2011	0.0000% (1.3400%)	08/11/2006	GOLDMAN SACHS				8,058	8,058			(9,306)	55,764
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750% (1m Libor)	06/08/1992	BANQUE AIG				1,604,556	1,604,556			172,238	17,106
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950% (1m Libor)	06/08/1992	BANQUE AIG				1,776,484	1,776,484			173,276	17,819
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150% (1m Libor)	06/08/1992	BANQUE AIG				1,955,675	1,955,675			174,318	18,510
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350% (1m Libor)	06/08/1992	BANQUE AIG				2,145,594	2,145,594			175,364	19,173
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550% (1m Libor)	06/08/1992	BANQUE AIG				2,346,748	2,346,748			176,415	19,814
INT RATE SWAP0080 ON COMM MTG LOANS	22,000,000	08/14/2007	5yr CMS (6.8100%)	10/26/1995	BARCLAY'S BANK PLC				(86,318)	(271,284)			(332,132)	102,674
INT RATE SWAP0096 ON COMM MTG LOANS	7,000,000	06/07/2008	5yr CMS (7.5700%)	12/07/1996	UBS AG				(107,523)	(274,781)			(175,617)	45,469
INT RATE SWAP0127 ON VARIABLE RATE SECURITIES	5,000,000	06/18/2007	6.6775% (1m Libor)	08/21/1997	DEUTSCHE BANK				44,244	44,244			62,676	21,140
INT RATE SWAP0157 ON FIXED RATE SECURITIES	18,200,000	12/01/2009	3m Libor (5.9910%)	07/09/1998	MORGAN STANLEY					(482,816)			(136,865)	162,087
INT RATE SWAP0161A ON FIXED RATE SECURITIES	7,000,000	06/02/2008	3m Libor (5.9790%)	12/01/2000	SALOMON SWAPCO					(72,244)			(52,010)	45,284
INT RATE SWAP0162C ON FIXED RATE SECURITIES	12,400,000	09/03/2007	3m Libor (5.9130%)	12/01/2000	MORGAN STANLEY					(30,702)			(85,995)	59,663
INT RATE SWAP0164C ON FIXED RATE SECURITIES	10,676,000	07/02/2007	3m Libor (5.4540%)	10/01/2000	MORGAN GUR TRUST					(6,683)			(31,716)	46,334
INT RATE SWAP0164D ON FIXED RATE SECURITIES	11,400,000	07/01/2008	3m Libor (5.4540%)	10/01/2000	MORGAN GUR TRUST				(6,710)	(54,639)			(33,867)	75,478
INT RATE SWAP0168B ON FIXED RATE SECURITIES	20,000,000	11/01/2013	3m Libor (5.4390%)	11/01/2000	BANK OF AMERICA					(137,325)			(62,350)	266,330
INT RATE SWAP0168C ON FIXED RATE SECURITIES	12,700,000	11/01/2013	3m Libor (5.4390%)	11/01/2000	BANK OF AMERICA					(235,941)			(39,592)	169,119
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	3m Libor (6.6280%)	07/15/1999	DEUTSCHE BANK					(1,456,578)			(459,263)	310,056
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	3m Libor (6.5840%)	07/20/1999	DEUTSCHE BANK					(775,359)			(258,629)	176,527
INT RATE SWAP0180 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF 4.26% (CHF 3m Libor+.1%)	11/30/1999	UBS AG			@		10,812,487				1,426,654
INT RATE SWAP0181 ON EMTN LIABILITIES	157,232,700	01/14/2010	CHF 3m Libor+.1% (3m Libor+.4%)	11/30/1999	UBS AG			@		41,485,097				1,426,654
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3m Libor (7.5150%)	02/14/2000	BANQUE AIG					(1,509,680)			(392,540)	188,151
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3m Libor (7.1825%)	04/05/2000	BANQUE AIG					(1,768,162)			(417,399)	244,300
INT RATE SWAP0195 ON FIXED RATE SECURITIES	23,445,000	11/15/2007	3m Libor (7.1940%)	04/12/2000	GOLDMAN SACHS					(286,588)			(387,342)	124,393
INT RATE SWAP0196 ON EMTN LIABILITIES	120,591,000	05/12/2010	CHF 4.76% (3m Libor+.36%)	04/04/2000	UBS AG			@		50,635,384				1,146,636
INT RATE SWAP0199 ON FIXED RATE SECURITIES	15,000,000	09/15/2007	3m Libor (7.7620%)	05/10/2000	MERRILL LYNCH					(335,341)			(308,173)	73,443
INT RATE SWAP0205 ON FIXED RATE SECURITIES	15,000,000	11/01/2006	3m Libor (6.9500%)	08/28/2000	MORGAN STANLEY					(15,681)			(219,646)	22,207
INT RATE SWAP0213 ON EMTN LIABILITIES	213,450,000	01/17/2011	GBP 6.375% (3m Libor+.5%)	11/16/2000	MERRILL LYNCH			@		75,748,787				2,213,449
INT RATE SWAP0216 ON FIXED RATE SECURITIES	15,000,000	07/02/2007	3m Libor (6.7430%)	11/17/2000	MORGAN STANLEY					(147,710)			(189,575)	65,100
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3m Libor (6.8400%)	11/21/2000	UBS AG					(2,265,340)			(476,875)	353,933
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3m Libor (6.8000%)	11/22/2000	CREDIT SUISSE FB					(936,057)			(195,987)	150,154
INT RATE SWAP0222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	3m Libor (6.7750%)	11/22/2000	MERRILL LYNCH					(744,889)			(210,278)	137,675
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	3m Libor (6.1725%)	12/14/2000	SALOMON SWAPCO					(599,891)			(181,329)	170,896
INT RATE SWAP0227 ON FIXED RATE SECURITIES	6,300,000	03/03/2008	3m Libor (6.1070%)	12/28/2000	DEUTSCHE BANK					(76,084)			(52,857)	37,598
INT RATE SWAP0228 ON FIXED RATE SECURITIES	23,000,000	03/01/2011	3m Libor (6.1750%)	12/28/2000	ABN-AMRO					(1,000,442)			(204,701)	241,751
INT RATE SWAP0237 ON FIXED RATE SECURITIES	20,000,000	01/15/2008	3m Libor (5.8410%)	02/13/2001	MORGAN STANLEY					(144,169)			(114,290)	113,717
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3m Libor (6.1140%)	02/14/2001	BANK OF AMERICA				(4,046)	(930,537)			(193,690)	240,700
INT RATE SWAP0241 ON EMTN LIABILITIES	74,715,941	01/17/2011	GBP 6.375% (3m Libor+.45%)	02/16/2001	SALOMON SWAPCO			@		21,763,516				774,795
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	3m Libor (6.1150%)	02/23/2001	BANQUE AIG					(539,494)			(83,867)	125,921
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3m Libor (5.7980%)	03/01/2001	BANQUE AIG					(1,623,822)			(343,099)	593,867
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3m Libor (5.9030%)	03/06/2001	BANK OF AMERICA					(951,920)			(198,942)	304,817
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3m Libor (5.8540%)	03/09/2001	UBS AG					(243,002)			(51,770)	83,722
INT RATE SWAP0248 ON EMTN LIABILITIES	88,080,000	01/17/2011	GBP 6.375% (3m Libor+.44%)	03/09/2001	MORGAN STANLEY			@		27,753,070				913,378
INT RATE SWAP0251 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m Libor (5.5663%)	03/16/2001	ABN-AMRO					(38,328)			(39,788)	56,858
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3m Libor (5.7130%)	03/16/2001	SALOMON SWAPCO					(458,458)			(108,701)	198,073
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3m Libor (5.8930%)	03/30/2001	BANQUE AIG					(417,670)			(82,372)	127,165
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/16/2011	3m Libor (5.9970%)	05/09/2001	GOLDMAN SACHS				(392,742)	(660,186)			(131,564)	187,579

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 SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3m Libor (6.1600%)	05/24/2001	MORGAN STANLEY					(447,368)			(87,876)	108,065
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	3m Libor (6.1120%)	06/08/2001	UBS AG					(931,400)			(183,552)	235,366
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3m Libor (6.1340%)	06/08/2001	GOLDMAN SACHS					(439,872)			(83,349)	108,508
INT RATE SWAP0269 ON FIXED RATE SECURITIES	13,250,000	04/15/2011	3m Libor (6.1370%)	06/11/2001	CREDIT SUISSE FB					(568,578)			(111,691)	141,199
INT RATE SWAP0270 ON FIXED RATE SECURITIES	16,000,000	05/16/2011	3m Libor (6.0850%)	06/11/2001	MERRILL LYNCH					(663,059)			(131,261)	172,091
INT RATE SWAP0271 ON FIXED RATE SECURITIES	12,400,000	10/02/2006	3m Libor (5.5900%)	06/21/2001	LEHMAN BROTHERS					(107)			(49,486)	4,589
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3m Libor (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(771,715)			(146,566)	212,229
INT RATE SWAP0273 ON FIXED RATE SECURITIES	13,800,000	06/15/2007	3m Libor (5.6900%)	06/26/2001	BANQUE AIG					(26,420)			(69,067)	58,011
INT RATE SWAP0274 ON FIXED RATE SECURITIES	27,500,000	07/02/2008	3m Libor (5.8700%)	06/28/2001	DEUTSCHE BANK					(326,625)			(176,466)	182,215
INT RATE SWAP0275 ON EMTN LIABILITIES	210,900,000	07/18/2008	GBP 6.3% (3m Libor+.36%)	06/29/2001	MERRILL LYNCH			@		73,520,063				1,414,760
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	3m Libor (6.1180%)	07/12/2001	CREDIT SUISSE FB					(791,192)			(139,979)	197,011
INT RATE SWAP0279 ON FIXED RATE SECURITIES	35,000,000	01/24/2011	3m Libor (5.9100%)	07/20/2001	GOLDMAN SACHS					(1,127,098)			(222,000)	363,754
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/11/2008	3m Libor (5.5490%)	08/20/2001	MORGAN STANLEY					(190,995)			(109,998)	184,400
INT RATE SWAP0286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	5.1900% (3m Libor)	09/18/2001	JP MORGAN CHASE BANK				84,892	84,892			80,958	520,023
INT RATE SWAP0287 ON VARIABLE RATE SECURITIES	59,800,000	09/20/2007	5.0150% (3m Libor)	09/18/2001	CREDIT SUISSE FB				(180,814)	(180,814)			(13,065)	294,876
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/03/2011	3m Libor (5.3360%)	09/26/2001	CREDIT SUISSE FB					(158,928)			(29,201)	156,696
INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	3m Libor (5.1380%)	10/05/2001	GOLDMAN SACHS					(81,844)			(25,664)	321,976
INT RATE SWAP0296 ON FIXED RATE SECURITIES	10,000,000	10/15/2008	3m Libor (5.0230%)	10/11/2001	CREDIT SUISSE FB					18,579			(435)	71,481
INT RATE SWAP0297 ON FIXED RATE SECURITIES	17,500,000	04/01/2009	3m Libor (5.0710%)	10/15/2001	UBS AG					2,676			(1,721)	138,463
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/03/2008	3m Libor (4.8860%)	10/25/2001	LEHMAN BROTHERS				(108,432)	60,368			13,390	94,102
INT RATE SWAP0299 ON FIXED RATE SECURITIES	13,640,000	12/29/2006	3m Libor (4.1050%)	11/07/2001	BANK OF AMERICA				(16,462)	48,792			98,051	33,866
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011	GBP 6.375% (3m Libor+.45%)	11/08/2001	MORGAN STANLEY			@		18,609,392				607,592
INT RATE SWAP0301 ON FIXED RATE SECURITIES	20,000,000	12/05/2008	3m Libor (4.5925%)	11/09/2001	CREDIT SUISSE FB					210,787			60,933	147,769
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	3m Libor (5.3800%)	11/19/2001	MORGAN STANLEY				(24,897)	(279,655)			(62,665)	237,263
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150% (3m Libor)	11/16/2001	DEUTSCHE BANK				197,071	197,071			111,360	353,084
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	3m Libor (5.5620%)	12/10/2001	GOLDMAN SACHS					(248,275)			(107,189)	197,018
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3m Libor (5.8790%)	12/14/2001	BANQUE AIG					(465,458)			(96,262)	156,289
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/17/2011	3m Libor (5.8890%)	12/14/2001	SALOMON SWAPCO					(845,564)			(140,778)	247,177
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	3m Libor (5.8750%)	12/21/2001	BANK OF AMERICA					(717,650)			(127,848)	228,275
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320% (3m Libor)	01/01/2002	BANQUE AIG				1,065,556	1,065,556			350,983	722,856
INT RATE SWAP0314 ON VARIABLE RATE SECURITIES	75,000,000	01/04/2008	5.4350% (3m Libor)	01/01/2002	LEHMAN BROTHERS				155,397	155,397			218,234	421,440
INT RATE SWAP0315 ON VARIABLE RATE SECURITIES	25,000,000	01/04/2007	5.0425% (3m Libor)	01/01/2002	UBS AG				(33,233)	(33,233)			2,409	64,106
INT RATE SWAP0317 ON FIXED RATE SECURITIES	8,000,000	01/15/2007	3m Libor (5.0350%)	01/09/2002	DEUTSCHE BANK				11,984	11,984			2,286	21,657
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	3m Libor (5.3750%)	01/10/2002	MORGAN STANLEY				(19,569)	(56,358)			(14,974)	59,736
INT RATE SWAP0320 ON EMTN LIABILITIES	50,001,000	02/07/2007	GBP 3m Libor+.22% (3m Libor+.28%)	01/23/2002	LEHMAN BROTHERS			@		15,536,017				149,202
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	3m Libor (5.4290%)	01/24/2002	GOLDMAN SACHS					(156,320)			(56,286)	148,758
INT RATE SWAP0325 ON FIXED RATE SECURITIES	18,428,000	10/15/2007	3m Libor (5.2400%)	01/28/2002	ABN-AMRO				13,586	13,926			(27,983)	94,014
INT RATE SWAP0327 ON FIXED RATE SECURITIES	25,000,000	05/15/2009	3m Libor (5.3300%)	02/05/2002	BANK OF AMERICA					(157,410)			(63,532)	202,510
INT RATE SWAP0328 ON FIXED RATE SECURITIES	20,000,000	01/15/2009	3m Libor (5.2900%)	02/06/2002	GOLDMAN SACHS					(79,476)			(38,130)	151,522
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	3m Libor (5.3890%)	02/06/2002	CREDIT SUISSE FB				(57,198)	(195,446)			(46,939)	153,074
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	3m Libor (5.2200%)	02/21/2002	UBS AG					(66,682)			(22,827)	107,735
INT RATE SWAP0335 ON FIXED RATE SECURITIES	35,000,000	02/16/2009	3m Libor (5.5180%)	03/07/2002	LEHMAN BROTHERS				(287)	(323,952)			(138,295)	270,179
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	3m Libor (5.7425%)	03/15/2002	DEUTSCHE BANK					225,914			(88,231)	135,941
INT RATE SWAP0341 ON FIXED RATE SECURITIES	19,216,213	02/15/2007	3m Libor (5.3145%)	03/18/2002	SALOMON SWAPCO				2,722	16,262			(46,600)	59,079
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3m Libor (6.1290%)	03/21/2002	MORGAN STANLEY					(353,329)			(59,885)	83,370
INT RATE SWAP0352 ON EMTN LIABILITIES	41,539,740	06/14/2007	SGD 3.5% (3m Libor+.28%)	05/15/2002	UBS AG			@		5,624,786				174,283
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	3m Libor (4.3010%)	08/12/2002	MORGAN STANLEY				50,021	150,062			40,631	63,178
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	5,600,000	08/01/2011	5yr CMS (3m Libor)	08/16/2002	DEUTSCHE BANK				12,086	12,086			(8,837)	61,590
INT RATE SWAP0380 ON FIXED RATE SECURITIES	12,000,000	11/13/2007	3m Libor (3.4800%)	11/06/2002	MERRILL LYNCH					234,388			135,965	63,514
INT RATE SWAP0383 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m Libor (3.3840%)	12/20/2002	UBS AG					230,883			123,885	56,858

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 SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	3m Libor (4.1650%)	01/28/2003	DEUTSCHE BANK					344,311			65,342	106,619
INT RATE SWAP0385 ON FIXED RATE SECURITIES	26,721,000	03/01/2008	3m Libor (3.3970%)	02/05/2003	CREDIT SUISSE FB					642,302			318,914	159,163
INT RATE SWAP0386 ON FIXED RATE SECURITIES	46,775,000	05/01/2010	3m Libor (3.8340%)	03/18/2003	GOLDMAN SACHS					1,788,372			417,233	442,902
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	3m Libor (2.8200%)	05/23/2003	LEHMAN BROTHERS				1,578,818	1,520,792			666,199	264,799
INT RATE SWAP0390 ON FIXED RATE SECURITIES	108,300,000	05/15/2007	3m Libor (2.5070%)	05/23/2003	UBS AG				2,346,409	1,915,512			2,017,761	427,036
INT RATE SWAP0391 ON FIXED RATE SECURITIES	67,500,000	01/15/2009	3m Libor (3.0550%)	05/23/2003	SALOMON SWAPCO				3,696,319	2,953,666			1,014,235	511,387
INT RATE SWAP0393 ON FIXED RATE SECURITIES	36,500,000	08/31/2009	3m Libor (3.2500%)	05/27/2003	UBS AG				2,179,855	1,767,287			472,072	311,885
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	3m Libor (4.3938%)	07/30/2003	BANK OF AMERICA					1,861,269			356,336	788,583
INT RATE SWAP0400 ON FIXED RATE SECURITIES	100,000,000	08/15/2008	3m Libor (3.8275%)	07/31/2003	BANK OF AMERICA					2,315,065			872,747	684,966
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	3m Libor (3.6574%)	07/30/2003	LEHMAN BROTHERS					533,923			210,068	143,843
INT RATE SWAP0402 ON FIXED RATE SECURITIES	41,520,000	11/15/2010	3m Libor (4.4650%)	07/31/2003	GOLDMAN SACHS				151,957	841,232			163,847	421,830
INT RATE SWAP0404 ON FIXED RATE SECURITIES	11,994,000	09/01/2007	3m Libor (3.1940%)	07/30/2003	JP MORGAN CHASE BANK				10,264	226,302			161,409	57,538
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	3m Libor (4.4350%)	07/31/2003	SALOMON SWAPCO				12	1,237,875			279,553	598,810
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	3m Libor (4.6730%)	07/31/2003	JP MORGAN CHASE BANK					767,255			131,131	556,869
INT RATE SWAP0409 ON FIXED RATE SECURITIES	41,956,000	07/20/2010	3m Libor (4.4830%)	07/31/2003	GOLDMAN SACHS					822,600			171,051	409,231
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	3m Libor (3.8450%)	07/31/2003	LEHMAN BROTHERS				(39,129)	386,375			154,939	119,909
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	3m Libor (3.8760%)	08/07/2003	LEHMAN BROTHERS				621,880	715,162			197,915	193,745
INT RATE SWAP0415 ON FIXED RATE SECURITIES	25,000,000	07/31/2011	3m Libor (4.3730%)	08/08/2003	GOLDMAN SACHS				745,139	745,139			118,168	274,875
INT RATE SWAP0421 ON FIXED RATE SECURITIES	8,624,000	10/01/2008	3m Libor (3.6750%)	09/08/2003	GOLDMAN SACHS					228,381			89,445	61,064
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3m Libor (4.6390%)	09/08/2003	CREDIT SUISSE FB					311,844			52,043	214,661
INT RATE SWAP0427 ON FIXED RATE SECURITIES	15,146,000	08/02/2010	3m Libor (4.0340%)	11/20/2003	CREDIT SUISSE FB					535,848			111,610	148,421
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	3m Libor (4.8125%)	12/12/2003	BANK OF AMERICA				246,004	1,409,435			89,755	864,150
INT RATE SWAP0433 ON FIXED RATE SECURITIES	70,457,000	10/12/2013	3m Libor (4.5500%)	12/12/2003	SALOMON SWAPCO					2,336,763			260,778	934,609
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	3m Libor (4.0750%)	12/12/2003	UBS AG				148,214	1,000,447			191,906	277,028
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	3m Libor (3.5700%)	12/12/2003	JP MORGAN CHASE BANK				126,974	817,393			281,029	191,561
INT RATE SWAP0436 ON FIXED RATE SECURITIES	43,000,000	09/15/2013	3m Libor (4.4775%)	12/17/2003	DEUTSCHE BANK				514,035	1,473,567			175,821	567,388
INT RATE SWAP0438 ON FIXED RATE SECURITIES	35,250,000	06/14/2011	3m Libor (4.1420%)	12/22/2003	CREDIT SUISSE FB					1,290,075			231,732	382,379
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	3m Libor (3.2740%)	01/23/2004	SALOMON SWAPCO				(177,325)	377,653			126,996	74,000
INT RATE SWAP0445 ON FIXED RATE SECURITIES	32,588,000	05/11/2014	3m Libor (4.6200%)	01/29/2004	UBS AG				630,911	1,028,007			92,205	449,680
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	3m Libor (3.4870%)	02/09/2004	LEHMAN BROTHERS					360,933			117,817	79,122
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH			@		(2,824,967)				441,229
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	3m Libor (3.6375%)	02/26/2004	BANK OF AMERICA				332,220	913,605			228,555	197,111
INT RATE SWAP0451 ON FIXED RATE SECURITIES	27,600,000	12/29/2006	3m Libor (2.4640%)	02/27/2004	JP MORGAN CHASE BANK				203,953	203,953			537,486	68,526
INT RATE SWAP0452 ON FIXED RATE SECURITIES	17,670,000	02/27/2008	3m Libor (2.9900%)	02/27/2004	SALOMON SWAPCO				155,080	530,033			264,314	104,945
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	3m Libor (4.5075%)	03/03/2004	BANK OF AMERICA				96,271	876,222			85,181	313,416
INT RATE SWAP0457 ON FIXED RATE SECURITIES	22,000,000	07/15/2013	3m Libor (4.0900%)	03/05/2004	SALOMON SWAPCO					1,223,098			156,343	286,729
INT RATE SWAP0458 ON FIXED RATE SECURITIES	27,600,000	02/03/2014	3m Libor (4.2390%)	03/05/2004	CREDIT SUISSE FB				408,781	1,484,522			159,485	374,148
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	3m Libor (3.1690%)	03/05/2004	JP MORGAN CHASE BANK					516,631			177,213	94,701
INT RATE SWAP0461 ON FIXED RATE SECURITIES	3,000,000	06/15/2007	3m Libor (2.5450%)	03/05/2004	SALOMON SWAPCO				59,063	59,063			55,748	12,611
INT RATE SWAP0462 ON FIXED RATE SECURITIES	35,000,000	11/30/2006	3m Libor (2.2800%)	03/08/2004	GOLDMAN SACHS				189,515	189,515			710,415	71,541
INT RATE SWAP0463 ON FIXED RATE SECURITIES	67,600,000	07/31/2009	3m Libor (3.8530%)	03/08/2004	BANK OF AMERICA				2,525,356	2,140,030			584,144	569,168
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	3m Libor (3.7800%)	03/08/2004	MORGAN STANLEY				2,528,940	2,291,756			687,398	594,718
INT RATE SWAP0465 ON FIXED RATE SECURITIES	25,700,000	07/15/2007	3m Libor (2.5780%)	03/08/2004	LEHMAN BROTHERS				862,202	552,119			473,741	114,144
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	3m Libor (3.7340%)	03/08/2004	JP MORGAN CHASE BANK				1,589,485	1,321,230			249,275	265,205
INT RATE SWAP0467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	3m Libor (3.2625%)	03/08/2004	MORGAN STANLEY				1,931,725	1,557,749			452,550	285,872
INT RATE SWAP0468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	3m Libor (2.9400%)	03/08/2004	CREDIT SUISSE FB				1,231,999	1,231,999			537,207	226,048
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	4.68% (JPY 1.99%)	03/11/2004	BANK OF AMERICA			@		313,864				213,131
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25,120,000	06/01/2011	3m Libor (3.6290%)	03/12/2004	GOLDMAN SACHS				711,382	1,489,159			256,097	271,460
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	3m Libor (4.1500%)	03/15/2004	UBS AG				252,608	1,753,062			201,872	412,833
INT RATE SWAP0475 ON FIXED RATE SECURITIES	63,936,000	03/01/2007	3m Libor (2.2600%)	03/23/2004	MORGAN STANLEY				838,507	838,507			1,308,287	206,296

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 SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	3m Libor (2.7460%)	03/23/2004	JP MORGAN CHASE BANK				1,441,097	1,441,097			668,161	247,457
INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	3m Libor (3.0940%)	03/23/2004	GOLDMAN SACHS				1,558,671	1,901,404			564,026	321,100
INT RATE SWAP0478 ON FIXED RATE SECURITIES	44,092,000	07/20/2010	3m Libor (3.3990%)	03/24/2004	LEHMAN BROTHERS				1,932,312	2,499,105			538,227	430,065
INT RATE SWAP0479 ON FIXED RATE SECURITIES	43,750,000	04/01/2011	3m Libor (3.5650%)	03/24/2004	SALOMON SWAPCO				2,613,423	2,613,423			489,855	464,251
INT RATE SWAP0480 ON FIXED RATE SECURITIES	28,500,000	05/01/2013	3m Libor (3.9460%)	03/24/2004	UBS AG				1,288,446	1,836,035			227,156	365,785
INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	3m Libor (3.7870%)	03/24/2004	CREDIT SUISSE FB				149,274	1,641,706			244,439	310,778
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009	3m Libor (3.0520%)	03/24/2004	MORGAN STANLEY					940,801			300,884	158,244
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3m Libor (3.1950%)	03/26/2004	GOLDMAN SACHS				908,309	1,362,463			403,498	245,159
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	3m Libor (3.7160%)	03/26/2004	CREDIT SUISSE FB					1,108,595			197,312	216,706
INT RATE SWAP0492 ON FIXED RATE SECURITIES	41,811,000	02/10/2014	3m Libor (4.5390%)	04/06/2004	CREDIT SUISSE FB					1,365,280			145,013	567,532
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3m Libor (3.9150%)	04/07/2004	MORGAN STANLEY					993,407			211,138	250,940
INT RATE SWAP0495 ON FIXED RATE SECURITIES	43,988,000	06/10/2014	3m Libor (4.6730%)	04/12/2004	UBS AG					1,259,542			112,108	610,254
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	3m Libor (4.6920%)	04/20/2004	MORGAN STANLEY				101,078	449,236			44,874	252,657
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	3m Libor (5.0775%)	04/22/2004	BANK OF AMERICA				36,310	36,310			(7,747)	312,349
INT RATE SWAP0502 ON FIXED RATE SECURITIES	27,000,000	10/01/2008	3m Libor (3.7900%)	04/21/2004	GOLDMAN SACHS				68,886	676,336			256,748	191,180
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	5.79% (CHF 5.99%)	04/30/2004	UBS AG			@		(3,019,190)				131,377
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	3m Libor (4.9880%)	04/30/2004	JP MORGAN CHASE BANK				168,302	288,709			796	463,550
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	3m Libor (4.9310%)	05/13/2004	LEHMAN BROTHERS				33,297	156,498			10,793	301,780
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	3m Libor (4.6290%)	05/19/2004	CREDIT SUISSE FB					308,912			92,484	256,189
INT RATE SWAP0513 ON FIXED RATE SECURITIES	18,384,000	08/15/2014	3m Libor (5.1980%)	05/26/2004	UBS AG					(79,344)			(28,519)	258,023
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	3m Libor (4.5545%)	05/26/2004	MORGAN STANLEY					414,074			87,334	258,549
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3m Libor (5.2460%)	06/03/2004	UBS AG					(118,817)			(24,815)	226,119
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	3m Libor (4.9750%)	07/01/2004	UBS AG					182,694			15,959	464,544
INT RATE SWAP0525 ON FIXED RATE SECURITIES	17,000,000	08/09/2014	3m Libor (4.9910%)	07/15/2004	JP MORGAN CHASE BANK					152,977			1,887	238,349
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	3m Libor (4.6800%)	07/21/2004	MORGAN STANLEY					448,555			71,024	308,418
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	3m Libor (4.5060%)	07/21/2004	LEHMAN BROTHERS					560,753			97,828	293,301
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3m Libor (4.7370%)	07/28/2004	UBS AG					500,677			72,849	378,671
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	3m Libor (5.0800%)	07/28/2004	JP MORGAN CHASE BANK				12,200	134,195			(18,095)	611,072
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	3m Libor (4.7525%)	08/03/2004	UBS AG					337,257			39,492	255,567
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3m Libor (4.5740%)	08/03/2004	MORGAN STANLEY					710,393			106,946	380,599
INT RATE SWAP0535 ON FIXED RATE SECURITIES	29,500,000	07/30/2013	3m Libor (4.4990%)	08/13/2004	BANK OF AMERICA					946,738			114,952	385,639
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	3m Libor (4.6800%)	08/18/2004	CREDIT SUISSE FB				525,948	847,361			82,332	410,262
INT RATE SWAP0547 ON FIXED RATE SECURITIES	23,000,000	09/15/2014	3m Libor (4.4700%)	09/24/2004	JP MORGAN CHASE BANK					986,158			95,338	324,544
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	3m Libor (4.3900%)	09/24/2004	MORGAN STANLEY					875,333			99,820	269,042
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	3m Libor (4.5520%)	10/12/2004	MORGAN STANLEY					850,013			72,873	315,456
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	3m Libor (3.5160%)	10/18/2004	GOLDMAN SACHS				258,552	662,540			226,065	150,987
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	3m Libor (3.6450%)	10/21/2004	GOLDMAN SACHS					776,678			196,965	174,110
INT RATE SWAP0552 ON FIXED RATE SECURITIES	39,000,000	09/16/2014	3m Libor (4.4100%)	10/21/2004	UBS AG					1,822,994			179,936	550,409
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA (3m Libor+.19%)	01/01/2005	MERRILL LYNCH				(6,995,125)	(6,995,125)			389,400	1,354,787
INT RATE SWAP0562 ON FIXED RATE SECURITIES	15,143,000	12/31/2014	3m Libor (4.0100%)	12/22/2004	CREDIT SUISSE FB					468,411			125,286	217,574
INT RATE SWAP0563 ON FIXED RATE SECURITIES	15,000,000	01/10/2012	3m Libor (4.1125%)	12/27/2004	UBS AG					433,701			102,751	172,373
INT RATE SWAP0566 ON FIXED RATE SECURITIES	11,000,000	10/07/2009	3m Libor (3.8420%)	12/29/2004	LEHMAN BROTHERS					200,499			99,044	95,610
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	3m Libor (4.3590%)	12/29/2004	UBS AG					383,946			64,911	181,885
INT RATE SWAP0568 ON FIXED RATE SECURITIES	39,333,333	12/21/2014	3m Libor (4.5910%)	01/13/2005	MORGAN STANLEY					1,427,587			133,769	564,202
INT RATE SWAP0570 ON GMTN LIABILITIES	275,000,000	01/25/2008	3.8500% (3m Libor+.03%)	01/18/2005	MORGAN STANLEY			@		(4,942,662)				1,580,083
INT RATE SWAP0573 ON FIXED RATE SECURITIES	17,190,000	01/02/2012	3m Libor (3.9720%)	01/21/2005	JP MORGAN CHASE BANK					473,083			138,883	197,129
INT RATE SWAP0575 ON FIXED RATE SECURITIES	20,000,000	10/01/2011	3m Libor (4.2200%)	01/21/2005	UBS AG					748,294			125,684	223,729

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 SWAP0576 ON FIXED RATE SECURITIES	20,000,000	01/12/2011	3m Libor (4.1440%)	01/21/2005	JP MORGAN CHASE BANK					703,211			134,925	207,067
INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	3m Libor (4.0050%)	01/21/2005	GOLDMAN SACHS					490,413			120,938	143,047
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3m Libor (4.6070%)	01/27/2005	JP MORGAN CHASE BANK					450,450			35,830	181,024
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23,000,000	03/05/2010	3m Libor (4.1450%)	02/03/2005	LEHMAN BROTHERS					616,697			147,267	212,987
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	CPURNSA+1.05% (3m Libor+.18%)	02/10/2005	MORGAN STANLEY				(3,963,233)	(3,963,233)			(125,631)	924,551
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	3m Libor (3.8590%)	02/11/2005	JP MORGAN CHASE BANK					357,237			134,667	113,191
INT RATE SWAP0586 ON FIXED RATE SECURITIES	7,701,163	02/15/2008	3m Libor (3.7780%)	02/11/2005	GOLDMAN SACHS				30,556	138,325			67,646	45,203
INT RATE SWAP0587 ON FIXED RATE SECURITIES	25,000,000	10/16/2013	3m Libor (4.2980%)	02/14/2005	MORGAN STANLEY					1,067,394			129,383	331,882
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	3m Libor (4.5240%)	02/16/2005	MORGAN STANLEY				164,717	1,029,483			95,000	360,270
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450% (1m Libor+.09%)	02/22/2005	JP MORGAN CHASE BANK			@		(12,441,585)				4,617,195
INT RATE SWAP0591 ON GMTN LIABILITIES	175,000,000	04/02/2007	CPURNSA+.85% (3m Libor-.25%)	03/09/2005	MORGAN STANLEY				(987,273)	(987,273)			(217,280)	621,256
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	3m Libor (4.9400%)	03/11/2005	LEHMAN BROTHERS					1,003,673			61,438	1,440,442
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					(394,592)			127,577	43,341
INT RATE SWAP0596 ON FIXED RATE SECURITIES	33,615,977	04/05/2010	1m Libor (4.7300%)	03/23/2005	GOLDMAN SACHS					282,336			70,693	315,125
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/15/2015	5.5% (AUD 6m Libor+.65%)	03/23/2005	CITIGROUP			@		197,581				146,862
INT RATE SWAP0598 ON FIXED RATE SECURITIES	53,927,660	04/04/2015	3m Libor (4.9740%)	03/31/2005	MORGAN STANLEY				212,174	608,619			29,537	786,820
INT RATE SWAP0599 ON FIXED RATE SECURITIES	29,000,000	03/13/2014	3m Libor (4.9240%)	03/31/2005	JP MORGAN CHASE BANK					351,788			19,349	395,900
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	3m Libor (4.7140%)	03/31/2005	MORGAN STANLEY					345,637			62,535	264,478
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	3m Libor (4.8640%)	03/31/2005	UBS AG				136,186	272,372			19,074	257,437
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3m Libor (4.8255%)	03/31/2005	JP MORGAN CHASE BANK					419,747			38,268	373,413
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	3m Libor+.38% (5.2292%)	04/08/2005	UBS AG					171,481			(10,988)	168,540
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	3m Libor (4.4510%)	04/14/2005	MORGAN STANLEY					280,806			64,241	142,433
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	3m Libor (4.6400%)	05/03/2005	MORGAN STANLEY					984,967			80,467	417,892
INT RATE SWAP0609 ON FIXED RATE SECURITIES	29,000,000	06/26/2010	3m Libor (4.3490%)	05/03/2005	CITIBANK				380,310	689,312			153,276	280,406
INT RATE SWAP0610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	3m Libor (4.4710%)	05/03/2005	LEHMAN BROTHERS					269,519			35,111	106,750
INT RATE SWAP0611 ON FIXED RATE SECURITIES	25,722,550	03/01/2019	3m Libor (4.7150%)	05/05/2005	UBS AG					896,217			59,501	453,342
INT RATE SWAP0613 ON FIXED RATE SECURITIES	31,820,000	09/30/2009	3m Libor (4.2050%)	05/10/2005	JP MORGAN CHASE BANK					413,572			206,449	275,695
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	3m Libor+.55% (5.0892%)	05/11/2005	CITIBANK					789,365			37,513	287,853
INT RATE SWAP0615 ON FIXED RATE SECURITIES	13,351,725	12/30/2019	3m Libor (4.6210%)	05/16/2005	UBS AG					487,360			43,814	243,074
INT RATE SWAP0616 ON FIXED RATE SECURITIES	25,000,000	08/07/2009	3m Libor (4.1475%)	05/18/2005	LEHMAN BROTHERS					602,886			162,353	211,202
INT RATE SWAP0617 ON FIXED RATE SECURITIES	17,500,000	03/22/2010	3m Libor (4.2750%)	05/19/2005	LEHMAN BROTHERS				122,033	427,117			101,393	163,152
INT RATE SWAP0618 ON FIXED RATE SECURITIES	18,000,000	06/01/2015	3m Libor (4.5790%)	05/20/2005	LEHMAN BROTHERS					704,299			55,259	265,064
INT RATE SWAP0619 ON FIXED RATE SECURITIES	32,200,000	07/11/2012	3m Libor (4.3600%)	05/26/2005	MORGAN STANLEY					1,171,071			164,703	387,189
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	3m Libor (4.1640%)	05/31/2005	LEHMAN BROTHERS					590,741			123,649	191,605
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19,000,000	06/01/2015	3m Libor (4.3160%)	06/01/2005	LEHMAN BROTHERS					1,089,921			95,806	279,790
INT RATE SWAP0623 ON FIXED RATE SECURITIES	20,000,000	08/25/2010	3m Libor (4.0090%)	06/01/2005	LEHMAN BROTHERS					565,809			146,956	197,588
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	3m Libor (4.3100%)	06/02/2005	JP MORGAN CHASE BANK					435,030			40,088	110,687
INT RATE SWAP0628 ON FIXED RATE SECURITIES	22,930,000	09/01/2012	3m Libor (4.1810%)	06/07/2005	JP MORGAN CHASE BANK					965,278			139,728	279,097
INT RATE SWAP0629 ON FIXED RATE SECURITIES	14,500,000	06/01/2008	3m Libor (3.9500%)	06/07/2005	LEHMAN BROTHERS				92,852	269,270			112,918	93,725
INT RATE SWAP0633 ON FIXED RATE SECURITIES	27,500,000	06/01/2010	3m Libor (4.1030%)	06/23/2005	UBS AG					827,061			182,598	263,456
INT RATE SWAP0635 ON FIXED RATE SECURITIES	31,500,000	07/27/2012	3m Libor (4.3890%)	07/06/2005	MORGAN STANLEY					1,108,755			148,316	380,205

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 SWAP0637 ON FIXED RATE SECURITIES	24,900,000	06/13/2015	3m Libor (4.6950%)	07/27/2005	CITIBANK					776,748			59,380	367,367
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	5.25% (AUD 6m Libor+.83%)	08/25/2005	CITIGROUP			@		(1,166,449)				499,349
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	5.1% (NZD 6m Libor+.71%)	08/25/2005	CITIGROUP			@		220,040				150,661
INT RATE SWAP0649 ON FIXED RATE SECURITIES	24,883,219	09/01/2014	3m Libor (4.5120%)	09/07/2005	BANK OF AMERICA					818,086			89,360	350,271
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009	4.9310% (1m Libor)	11/02/2005	LEHMAN BROTHERS				(587,707)	(587,707)			(91,041)	1,242,480
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500% (1m Libor)	11/03/2005	CITIBANK				(132,333)	(132,333)			(18,250)	298,109
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620% (1m Libor)	11/03/2005	CREDIT SUISSE FB				(143,651)	(143,651)			(17,077)	370,145
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009	5.0150% (1m Libor)	11/03/2005	LEHMAN BROTHERS				(76,365)	(76,365)			2,722	555,227
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200% (1m Libor)	11/03/2005	BANK OF AMERICA				(51,376)	(51,376)			3,874	423,030
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3m Libor (5.0500%)	12/01/2005	MORGAN STANLEY					119,614			13,068	490,562
INT RATE SWAP0663 ON FIXED RATE SECURITIES	44,389,538	02/15/2026	3m Libor (5.2000%)	12/01/2005	LEHMAN BROTHERS					86,283			(28,859)	977,371
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	3m Libor (5.1000%)	12/01/2005	UBS AG					80,323			32,361	318,718
INT RATE SWAP0667 ON FIXED RATE SECURITIES	40,000,000	11/12/2015	3m Libor (5.0845%)	12/01/2005	GOLDMAN SACHS					192,347			(25,759)	604,096
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015	3m Libor (5.0330%)	12/02/2005	LEHMAN BROTHERS					82,372			2,451	279,167
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3m Libor (5.0850%)	12/02/2005	CREDIT SUISSE FB					143,858			(18,864)	453,276
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	3m Libor (5.0900%)	12/02/2005	UBS AG					113,801			(12,622)	379,426
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3m Libor (5.0985%)	12/02/2005	MORGAN STANLEY					124,240			(1,461)	457,405
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	3m Libor (5.0420%)	12/02/2005	CITIBANK					165,838			10,255	611,399
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3m Libor (4.9740%)	12/02/2005	CREDIT SUISSE FB					92,926			4,650	282,913
INT RATE SWAP0674 ON FIXED RATE SECURITIES	32,000,000	09/17/2011	3m Libor (4.9960%)	12/02/2005	MORGAN STANLEY					111,478			10,147	356,593
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3m Libor (4.9675%)	12/02/2005	UBS AG					66,434			13,058	200,957
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3m Libor (5.0330%)	12/02/2005	JP MORGAN CHASE BANK					89,662			6,942	343,579
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3m Libor (5.0170%)	12/05/2005	UBS AG					27,554			4,552	232,861
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	6m Libor+.76% (5.7300%)	12/08/2005	BARCLAY'S CAPITAL					(1,036,825)			20,208	251,394
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	6m Libor+.82% (5.8700%)	12/08/2005	BARCLAY'S CAPITAL					(989,402)			9,327	306,014
INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	3m Libor (5.0749%)	12/12/2005	UBS AG					33,167			(9,493)	310,944
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	6m Libor (5.0490%)	12/13/2005	BARCLAY'S CAPITAL					85,852			1,637	364,628
INT RATE SWAP0682 ON FIXED RATE SECURITIES	49,585,000	01/10/2028	3m Libor (5.1625%)	12/13/2005	CITIBANK					169,309			(43,104)	1,144,038
INT RATE SWAP0683 ON FIXED RATE SECURITIES	67,370,000	10/15/2008	3m Libor (4.8740%)	12/20/2005	CREDIT SUISSE FB					316,883			78,371	481,570
INT RATE SWAP0688 ON FIXED RATE SECURITIES	23,239,000	11/01/2007	3m Libor (4.8300%)	01/10/2006	UBS AG					117,878			37,150	121,181
INT RATE SWAP0689 ON FIXED RATE SECURITIES	27,250,000	06/01/2014	3m Libor (4.9000%)	01/11/2006	UBS AG					389,790			24,680	377,439
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	3m Libor (4.8795%)	01/13/2006	LEHMAN BROTHERS					673,804			41,199	490,133
INT RATE SWAP0694 ON FIXED RATE SECURITIES	21,165,000	09/15/2015	3m Libor (4.8580%)	01/13/2006	JP MORGAN CHASE BANK					436,344			29,384	316,846
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	3m Libor (4.7322%)	01/13/2006	LEHMAN BROTHERS					154,901			35,613	157,192
INT RATE SWAP0696 ON GMTN LIABILITIES	300,000,000	07/30/2007	4.7790% (1m Libor)	01/17/2006	LEHMAN BROTHERS				(1,392,026)	(1,392,026)			(585,565)	1,366,678
INT RATE SWAP0697 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3m Libor (4.8255%)	01/24/2006	UBS AG					405,705			39,043	304,937
CASH FLOW SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	5.92% (EUR 4.485%)	02/14/2006	JP MORGAN CHASE BANK			@		(3,192,190)				920,988
INT RATE SWAP0702 ON FIXED RATE SECURITIES	18,666,667	09/03/2008	3m Libor (5.1470%)	03/02/2006	MORGAN STANLEY					15,335			6,297	129,621
INT RATE SWAP0703 ON VARIABLE RATE SECURITIES	25,000,000	03/06/2007	5.1640% (1m Libor)	03/02/2006	CITIBANK				(28,197)	(28,197)			(5,505)	81,981
INT RATE SWAP0704 ON VARIABLE RATE SECURITIES	268,200,000	03/06/2009	5.1500% (1m Libor)	03/02/2006	CREDIT SUISSE FB				441,531	441,531			(80,437)	2,091,649
INT RATE SWAP0705 ON VARIABLE RATE SECURITIES	425,000,000	03/06/2009	5.1480% (1m Libor)	03/02/2006	GOLDMAN SACHS				680,450	680,450			(132,304)	3,314,507
INT RATE SWAP0706 ON VARIABLE RATE SECURITIES	30,000,000	03/06/2007	5.1625% (1m Libor)	03/02/2006	LEHMAN BROTHERS				(34,028)	(34,028)			(6,862)	98,377
INT RATE SWAP0707 ON VARIABLE RATE SECURITIES	322,000,000	03/06/2008	5.1400% (1m Libor)	03/02/2006	MORGAN STANLEY				(273,761)	(273,761)			(153,826)	1,927,216
INT RATE SWAP0708 ON VARIABLE RATE SECURITIES	170,000,000	03/06/2008	5.1410% (1m Libor)	03/02/2006	JP MORGAN CHASE BANK				(142,211)	(142,211)			(59,698)	1,017,474
INT RATE SWAP0709 ON VARIABLE RATE SECURITIES	650,000,000	03/06/2008	5.1410% (1m Libor)	03/02/2006	UBS AG				(543,753)	(543,753)			(232,048)	3,890,342
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775% (1m Libor)	03/06/2006	MORGAN STANLEY				57,168	57,168			(4,786)	195,190
CASH FLOW SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	5.521% (GBP 4.86%)	03/08/2006	BARCLAY'S CAPITAL			@		(575,264)				243,649
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	3m Libor (5.2030%)	03/08/2006	GOLDMAN SACHS					(77,130)			(386)	248,807

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 SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930% (1m Libor)	03/09/2006	UBS AG				94,149	94,149			(4,037)	274,033
INT RATE SWAP0716 ON FIXED RATE SECURITIES	24,000,000	10/29/2009	3m Libor (5.2290%)	03/10/2006	CITIBANK					(35,811)			4,155	210,674
INT RATE SWAP0717 ON FIXED RATE SECURITIES	14,375,600	10/31/2011	3m Libor (5.2375%)	03/10/2006	CITIBANK					(51,991)			(6,627)	162,127
INT RATE SWAP0718 ON FIXED RATE SECURITIES	15,787,607	05/12/2010	1m Libor (5.1090%)	03/22/2006	LEHMAN BROTHERS					(41,614)			11,642	150,116
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3m Libor (5.1660%)	03/27/2006	CITIBANK					(78,830)			17,979	213,708
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575% (1m Libor)	03/31/2006	MORGAN STANLEY				149,181	149,181			(1,068)	277,381
INT RATE SWAP0721 ON VARIABLE RATE SECURITIES	30,000,000	04/10/2008	5.2600% (1m Libor)	04/06/2006	CITIBANK				32,395	32,395			(2,115)	185,465
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950% (1m Libor)	04/07/2006	CITIBANK				155,908	155,908			3,702	238,661
INT RATE SWAP0723 ON FIXED RATE SECURITIES	18,000,000	04/01/2016	3m Libor (5.5710%)	04/19/2006	LEHMAN BROTHERS					(554,998)			(14,037)	277,539
INT RATE SWAP0724 ON FIXED RATE SECURITIES	20,000,000	04/15/2016	3m Libor (5.6280%)	04/26/2006	UBS AG					(702,314)			(19,467)	308,998
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3m Libor (5.6200%)	04/26/2006	UBS AG					(680,940)			(18,965)	304,937
INT RATE SWAP0727 ON VARIABLE RATE SECURITIES	25,000,000	05/09/2008	5.3825% (1m Libor)	05/05/2006	UBS AG				81,198	81,198			2,238	158,519
INT RATE SWAP0728 ON FIXED RATE SECURITIES	27,000,000	05/11/2016	3m Libor (5.6335%)	05/09/2006	UBS AG					(962,328)			(28,301)	418,700
INT RATE SWAP0729 ON FIXED RATE SECURITIES	20,000,000	05/01/2013	3m Libor (5.5560%)	05/09/2006	MORGAN STANLEY					(494,623)			(11,589)	256,691
INT RATE SWAP0734 ON FIXED RATE SECURITIES	25,000,000	06/30/2010	3m Libor (5.4730%)	05/15/2006	UBS AG					(356,372)			1,483	242,084
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	3m Libor (5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(646,036)			(5,885)	375,668
INT RATE SWAP0738 ON FIXED RATE SECURITIES	22,000,000	06/01/2013	3m Libor (5.6075%)	06/01/2006	LEHMAN BROTHERS					(610,583)			(15,101)	284,174
INT RATE SWAP0739 ON FIXED RATE SECURITIES	35,525,000	12/10/2013	3m Libor (5.5820%)	06/01/2006	LEHMAN BROTHERS					(620,774)			(20,680)	476,618
INT RATE SWAP0740 ON FIXED RATE SECURITIES	36,927,435	06/15/2010	1m Libor (5.3610%)	06/02/2006	LEHMAN BROTHERS					(449,794)			1,676	355,617
CASH FLOW SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	7.35% (EUR 5.78%)	06/02/2006	BARCLAY'S CAPITAL			@		338,968				284,066
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	3m Libor (5.4690%)	06/02/2006	CITIBANK					(507,888)			(6,569)	327,928
INT RATE SWAP0743 ON FIXED RATE SECURITIES	62,000,000	06/13/2016	3m Libor (5.5785%)	06/07/2006	CREDIT SUISSE FB					(1,954,418)			(29,171)	965,967
INT RATE SWAP0744 ON FIXED RATE SECURITIES	32,000,000	05/14/2023	1m Libor (5.5320%)	06/08/2006	CITIBANK					(880,746)			(12,845)	652,481
INT RATE SWAP0745 ON FIXED RATE SECURITIES	41,000,000	08/01/2013	1m Libor (5.4600%)	06/09/2006	MORGAN STANLEY				(178,003)	(941,695)			5,114	536,188
INT RATE SWAP0746 ON FIXED RATE SECURITIES	10,000,000	06/20/2011	3m Libor (5.4800%)	06/12/2006	MORGAN STANLEY					(169,491)			827	108,666
INT RATE SWAP0747 ON FIXED RATE SECURITIES	25,000,000	06/20/2016	3m Libor (5.5170%)	06/13/2006	MORGAN STANLEY					(671,958)			96	389,887
INT RATE SWAP0748 ON FIXED RATE SECURITIES	18,181,500	05/15/2014	3m Libor (5.4580%)	06/13/2006	CITIBANK					(230,812)			(1,537)	251,066
INT RATE SWAP0749 ON FIXED RATE SECURITIES	19,000,000	03/01/2021	1m Libor (5.4775%)	06/13/2006	CITIBANK				(142)	(422,775)			(3,120)	360,842
INT RATE SWAP0750 ON FIXED RATE SECURITIES	64,897,000	05/19/2016	1m Libor (5.6230%)	06/15/2006	LEHMAN BROTHERS					(2,527,693)			(36,765)	1,007,530
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3m Libor (5.6285%)	06/16/2006	UBS AG					(462,747)			(4,973)	232,379
CASH FLOW SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	6.44% (CAD 5.76%)	06/16/2006	JP MORGAN CHASE BANK			@		(215,454)				320,527
INT RATE SWAP0753 ON FIXED RATE SECURITIES	70,925,000	04/20/2016	1m Libor (5.6020%)	06/16/2006	JP MORGAN CHASE BANK					(2,637,918)			(34,114)	1,096,568
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1m Libor (5.6410%)	06/19/2006	CITIBANK					(1,168,894)			(17,607)	448,452
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400% (1m Libor)	06/19/2006	GOLDMAN SACHS				707,743	707,743			16,817	326,091
INT RATE SWAP0756 ON FIXED RATE SECURITIES	38,674,000	03/15/2016	1m Libor (5.6605%)	06/19/2006	JP MORGAN CHASE BANK					(1,604,092)			(24,491)	594,845
INT RATE SWAP0757 ON FIXED RATE SECURITIES	29,500,000	06/11/2015	1m Libor (5.6525%)	06/21/2006	BANK OF AMERICA					(1,158,218)			(17,261)	435,097
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1m Libor (5.6738%)	06/21/2006	BANK OF AMERICA					(1,700,227)			(21,337)	617,692
INT RATE SWAP0759 ON FIXED RATE SECURITIES	19,000,000	06/15/2016	1m Libor (5.7000%)	06/22/2006	GOLDMAN SACHS					(853,242)			(11,335)	296,106
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1m Libor (5.6530%)	07/05/2006	UBS AG					(422,346)			(6,445)	171,694
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1m Libor (5.7380%)	07/05/2006	UBS AG					(1,152,015)			(13,762)	375,344
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3m Libor (5.8445%)	07/05/2006	UBS AG					(775,860)			(9,713)	233,768
INT RATE SWAP0763 ON FIXED RATE SECURITIES	25,360,000	08/12/2013	1m Libor (5.6340%)	07/10/2006	LEHMAN BROTHERS					(840,063)			(8,813)	332,381
INT RATE SWAP0764 ON VARIABLE RATE SECURITIES	50,000,000	08/01/2011	5.4490% (1m Libor)	07/28/2006	LEHMAN BROTHERS				791,272	791,272			(581)	549,907
INT RATE SWAP0767 ON FIXED RATE SECURITIES	27,500,000	11/12/2013	1m Libor (5.4450%)	08/01/2006	MORGAN STANLEY					(618,869)			(917)	366,980
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225% (1m Libor)	08/02/2006	UBS AG				736,061	736,061			(2,997)	550,373
INT RATE SWAP0771 ON FIXED RATE SECURITIES	150,000,000	04/25/2011	1m Libor (5.3680%)	08/15/2006	LEHMAN BROTHERS					(1,828,894)			14,240	1,603,293
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	1m Libor (5.4130%)	08/15/2006	MORGAN STANLEY					(957,810)			1,506	733,370
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	1m Libor (5.3050%)	08/16/2006	CITIBANK					(538,909)			10,222	607,739
INT RATE SWAP0775 ON FIXED RATE SECURITIES	35,000,000	02/01/2010	3m Libor (5.2900%)	08/16/2006	LEHMAN BROTHERS					(243,968)			9,139	319,942
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	1m Libor (5.2800%)	08/16/2006	UBS AG					(229,666)			6,255	291,174
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	1m Libor (5.3875%)	08/16/2006	UBS AG					(945,976)			4,253	830,855
INT RATE SWAP0778 ON FIXED RATE SECURITIES	105,000,000	12/20/2015	1m Libor (5.4000%)	08/16/2006	UBS AG					(1,851,531)			6,767	1,594,773

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 SWAP0780 ON FIXED RATE SECURITIES	26,536,000	10/01/2012	1m Libor (5.3400%)	08/16/2006	UBS AG					(325,655)			3,496	325,221
INT RATE SWAP0783 ON FIXED RATE SECURITIES	29,798,412	09/01/2012	1m Libor (5.2825%)	08/16/2006	UBS AG					(345,402)			6,108	362,698
INT RATE SWAP0784 ON FIXED RATE SECURITIES	29,562,949	06/10/2015	1m Libor (5.3270%)	08/16/2006	UBS AG					(457,352)			4,488	435,957
INT RATE SWAP0785 ON FIXED RATE SECURITIES	40,000,000	10/01/2013	1m Libor (5.3320%)	08/16/2006	UBS AG					(309,139)			5,827	529,461
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	1m Libor (5.3910%)	08/16/2006	UBS AG					(363,531)			1,880	445,055
INT RATE SWAP0788 ON VARIABLE RATE SECURITIES	50,000,000	08/23/2008	5.3000% (1m Libor)	08/21/2006	LEHMAN BROTHERS				151,716	151,716			(8,729)	344,477
INT RATE SWAP0789 ON VARIABLE RATE SECURITIES	50,000,000	08/30/2008	5.2825% (1m Libor)	08/25/2006	UBS AG				141,252	141,252			(9,432)	346,212
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050% (1m Libor)	09/18/2006	UBS AG				495,190	495,190			(382)	557,637
INT RATE SWAP0792 ON VARIABLE RATE SECURITIES	75,000,000	10/02/2011	5.0580% (1m Libor)	09/28/2006	LEHMAN BROTHERS				(60,674)	(60,674)				839,214
0599999. Subtotal - Swaps - Hedging								XXX	39,853,837	363,924,474			18,846,466	131,399,922
CDS SP15000L1 ON ROHM & HAAS CO	10,000,000	03/20/2012	0.2900% (0.0000%)	03/17/2005	BARCLAY'S CAPITAL					28,188			21,992	116,983
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800% (0.0000%)	05/20/2005	MERRILL LYNCH					105,376			33,367	48,240
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000% (0.0000%)	05/24/2005	MORGAN STANLEY					62,720			22,750	48,240
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700% (0.0000%)	06/07/2005	DEUTSCHE BANK					43,180			14,029	59,823
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	1.5500% (0.0000%)	04/04/2006	CITIBANK					35,265			23,121	32,600
CDS SPF401A57 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1600% (0.0000%)	03/18/2005	GOLDMAN SACHS					(59,517)			87,967	93,156
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	0.2300% (0.0000%)	09/21/2005	MORGAN STANLEY					21,681			17,442	99,691
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000% (0.0000%)	10/14/2005	MERRILL LYNCH					15,908			14,219	62,307
					JP MORGAN CHASE BANK									
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400% (0.0000%)	10/19/2005						129,337			40,950	102,770
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000% (0.0000%)	06/10/2005	GOLDMAN SACHS					70,513			22,750	96,479
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000% (0.0000%)	06/10/2005	MERRILL LYNCH					77,904			56,875	149,537
					JP MORGAN CHASE BANK									
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000% (0.0000%)	07/22/2005						136,503			37,917	122,251
CDS SPH400IY6 ON NABORS INDS INC	5,000,000	07/15/2008	0.4000% (0.0000%)	01/26/2004	DEUTSCHE BANK					20,741			15,167	33,464
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100% (0.0000%)	09/22/2004	MERRILL LYNCH					27,488			11,754	44,893
CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	10,000,000	12/20/2009	0.3500% (0.0000%)	09/23/2004	CREDIT SUISSE FB					30,925			26,542	89,787
CDS SPH4026IO ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800% (0.0000%)	12/14/2005	MERRILL LYNCH					6,384			21,233	102,770
					JP MORGAN CHASE BANK									
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800% (0.0000%)	02/17/2005						86,128			65,975	139,734
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000% (0.0000%)	03/23/2005	CREDIT SUISSE FB					(32,311)			56,875	144,719
CDS SPJ31G9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500% (0.0000%)	05/14/2004	DEUTSCHE BANK					20,349			9,479	41,256
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600% (0.0000%)	05/12/2004	MORGAN STANLEY					46,100			19,717	82,512
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700% (0.0000%)	05/21/2004	GOLDMAN SACHS					16,074			10,238	41,256
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300% (0.0000%)	05/27/2004	MERRILL LYNCH					63,988			23,888	41,256
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300% (0.0000%)	06/24/2004	GOLDMAN SACHS					14,939			8,721	43,123
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600% (0.0000%)	07/20/2004	CREDIT SUISSE FB					17,020			9,858	43,123
CDS SPK4015X6 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800% (0.0000%)	03/02/2005	GOLDMAN SACHS					(22,603)			89,483	93,156
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200% (0.0000%)	03/02/2005	MERRILL LYNCH					52,904			70,525	139,734
					JP MORGAN CHASE BANK									
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200% (0.0000%)	09/05/2003						15,803			8,342	35,137
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	0.2200% (0.0000%)	09/05/2003	DEUTSCHE BANK					15,317			8,342	35,137
CDS SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	0.3000% (0.0000%)	10/09/2003	CREDIT SUISSE FB					21,059			11,375	37,288
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200% (0.0000%)	11/15/2005	MERRILL LYNCH					34,789			23,508	51,385
CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700% (0.0000%)	02/03/2004	BARCLAY'S CAPITAL					34,326			14,029	39,300
					JP MORGAN CHASE BANK									
CDS SP0100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500% (0.0000%)	02/27/2004						19,724			9,479	39,300
CDS SP0100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500% (0.0000%)	03/02/2004	MERRILL LYNCH					14,767			9,479	39,300
CDS SP0100WP7 ON A BASKET OF 5 MUNI CREDITS	15,000,000	03/20/2010	1.0000% (0.0000%)	01/18/2005	GOLDMAN SACHS					(159,082)			113,750	139,734
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200% (0.0000%)	02/06/2004	MORGAN STANLEY					12,458			12,133	39,300
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700% (0.0000%)	03/05/2004	MORGAN STANLEY					46,991			20,475	78,601
					JP MORGAN CHASE BANK									
CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,000,000	03/20/2008	0.3000% (0.0000%)	03/09/2004						21,217			13,650	36,388
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800% (0.0000%)	08/12/2004	SALOMON BROTHERS					35,811			14,408	43,123
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800% (0.0000%)	01/21/2005	GOLDMAN SACHS					24,125			21,233	116,983
CDS SPS5013Q2 ON WASTE MANAGEMENT INC	5,000,000	06/20/2012	0.6200% (0.0000%)	05/05/2005	LEHMAN BROTHERS					62,658			23,508	59,823

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS SPT100FCO ON NABORS INDS INC	5,000,000	07/15/2008	0.4000% (0.0000%)	10/01/2003	MERRILL LYNCH					20,741			15,167	33,464
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500% (0.0000%)	09/10/2004	MORGAN STANLEY					24,389			18,958	86,246
0799999. Subtotal - Swaps - Other								XXX		1,260,274			1,170,669	3,023,369
0899999. Subtotal - Swaps								XXX	39,853,837	365,184,748			20,017,134	134,423,291
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging								XXX	39,853,837	363,924,474			18,846,466	131,399,922
2799999. Subtotal - Other								XXX		1,260,274			1,170,669	3,023,369
9999999 - Totals								XXX	39,853,837	365,184,748			20,017,134	134,423,291

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	 11 Used to Adjust Basis of Hedged Item	 12 Deferred	13 Potential Exposure
EURO DOLLAR	36	03/14/2011	8,489,351	8,536,500	47,149	05/18/2006	CME		47,149			19,800
EURO DOLLAR	26	09/13/2010	6,135,748	6,169,150	33,402	05/18/2006	CME		33,402			14,300
EURO DOLLAR	8	09/17/2007	1,895,620	1,902,500	6,880	07/28/2006	CME		6,880			4,400
EURO DOLLAR	36	12/13/2010	8,491,151	8,538,300	47,149	05/18/2006	CME		47,149			19,800
INTEREST RATE FUTURES - GOV'T 5YR NOTES	1,967	12/18/2006	206,743,276	207,549,244	805,968	09/25/2006	CBOT		805,968			786,800
INDEX FUTURES - S & P 500	1,180	12/14/2006	387,234,170	396,893,000	9,658,830	09/11/2006	CME		9,658,830			18,585,000
0199999. Subtotal - Long Futures - Hedging			618,989,316	629,588,694	10,599,379	XXX	XXX		10,599,379			19,430,100
0499999. Subtotal - Long Futures			618,989,316	629,588,694	10,599,379	XXX	XXX		10,599,379			19,430,100
EURO DOLLAR	40	03/15/2010	9,529,493	9,497,500	31,993	11/15/2005	CME		31,993			22,000
EURO DOLLAR	596	03/19/2007	140,986,600	141,289,250	(302,650)	09/18/2006	CME		(302,650)			327,800
EURO DOLLAR	120	03/17/2008	28,409,107	28,570,500	(161,394)	11/15/2005	CME		(161,394)			66,000
EURO DOLLAR	32	03/16/2009	7,630,215	7,609,600	20,615	11/15/2005	CME		20,615			17,600
EURO DOLLAR	75	06/14/2010	17,872,133	17,801,250	70,883	11/15/2005	CME		70,883			41,250
EURO DOLLAR	433	06/18/2007	102,718,487	102,821,263	(102,775)	09/22/2006	CME		(102,775)			238,150
EURO DOLLAR	120	06/16/2008	28,402,982	28,566,000	(163,019)	11/15/2005	CME		(163,019)			66,000
EURO DOLLAR	32	06/15/2009	7,628,065	7,606,800	21,265	11/15/2005	CME		21,265			17,600
EURO DOLLAR	24	09/17/2007	5,699,945	5,707,500	(7,555)	09/01/2006	CME		(7,555)			13,200
EURO DOLLAR	25	09/15/2008	5,961,498	5,949,375	12,123	11/15/2005	CME		12,123			13,750
EURO DOLLAR	32	09/21/2009	7,625,665	7,604,000	21,665	11/15/2005	CME		21,665			17,600
EURO DOLLAR	213	12/18/2006	50,340,735	50,409,113	(68,378)	08/25/2006	CME		(68,378)			117,150
EURO DOLLAR	120	12/17/2007	28,410,919	28,563,000	(152,081)	11/15/2005	CME		(152,081)			66,000
EURO DOLLAR	25	12/15/2008	5,959,123	5,946,875	12,248	11/15/2005	CME		12,248			13,750
EURO DOLLAR	32	12/21/2009	7,622,190	7,600,400	21,790	11/15/2005	CME		21,790			17,600
INDEX FUTURES - EMINI S & P 500	1,614	12/14/2006	107,874,598	108,573,780	(699,182)	09/29/2006	CME		(699,182)			5,084,100
INTEREST RATE FUTURES - GOV'T 2YR NOTES	50	12/18/2006	10,195,972	10,225,000	(29,029)	08/24/2006	CBOT		(29,029)			17,500
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,528	12/18/2006	164,267,255	165,119,500	(852,245)	09/25/2006	CBOT		(852,245)			916,800
INTEREST RATE FUTURES - GOV'T TBONDS	767	12/18/2006	84,892,102	86,215,594	(1,323,492)	09/25/2006	CBOT		(1,323,492)			690,300
0599999. Subtotal - Short Futures - Hedging			822,027,082	825,676,299	(3,649,217)	XXX	XXX		(3,649,217)			7,764,150
0899999. Subtotal - Short Futures			822,027,082	825,676,299	(3,649,217)	XXX	XXX		(3,649,217)			7,764,150
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,441,016,398	1,455,264,993	6,950,162	XXX	XXX		6,950,162			27,194,250
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,441,016,398	1,455,264,993	6,950,162	XXX	XXX		6,950,162			27,194,250

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		4.250	139,943		15,338,097	23,843,730	11,954,002	
Bank of New York New York, New York		2.400	704		122,739	40,723	143,360	
J.P. Morgan Chase Bank New York, New York					42,263,150	28,796,475	31,114,114	
Citibank New York, New York		3.750	553,126		110,484,078	29,904,942	67,756,803	
First Bank Clayton, Missouri					(3,147)	(3,147)		
Fleet Bank Providence, Rhode Island					266,582	318,557	318,557	
Guaranty Bank Austin, Texas								
Harris Bank Chicago, Illinois		5.020	18,587		(42,860,515)	(35,305,033)	(19,351,582)	
La Salle National Bank Chicago, Illinois					1	1	1	
The Northern Trust Company Chicago, Illinois		4.950	7,116		25,262,423	8,048,321	10,902,555	
Standard Federal Bank								
TCF St. Paul, Minnesota					1	(58,578)	1	
Wells Fargo Bank San Francisco, California					8,001,607	2,452,356	5,692,614	
Wachovia Bank, N.A Salem, North Carolina					(85,331,659)	(80,740,937)	(74,526,511)	
World Savings Bank San Antonio, Texas					51,975			
US Bank Minneapolis, Minnesota					656,436	1,016,175	477,327	
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	719,476		74,251,767	(21,686,414)	34,481,241	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	719,476		74,251,767	(21,686,414)	34,481,241	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	719,476		74,251,767	(21,686,414)	34,481,241	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show 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-K2-7	AGL CAPITAL CORP		09/29/2006	0.000	10/02/2006	19,996,945		6,111
02225B-K2-5	ALCOA INC.		09/29/2006	0.000	10/02/2006	4,999,236		1,528
03221K-K2-7	AMSTERDAM FUNDING		09/29/2006	0.000	10/02/2006	404,939		121
03505U-KX-4	ANGLO IRISH BANK CORP		08/31/2006	0.000	10/31/2006	15,353,212		70,048
03505U-M5-3	ANGLO IRISH BANK CORP		09/22/2006	0.000	12/05/2006	27,733,572		36,890
03505U-MD-6	ANGLO IRISH BANK CORP		09/14/2006	0.000	12/13/2006	14,838,944		37,506
0453W3-KB-4	ASSA ABLOY FINANCE		09/27/2006	0.000	10/11/2006	9,985,139		5,945
05278U-KA-4	AUTOLIV ASP INC		09/27/2006	0.000	10/10/2006	19,973,350		11,844
07273M-K2-1	BAYER CORP		09/29/2006	0.000	10/02/2006	19,996,978		6,044
0917X3-K4-3	BLACK & DECKER CORP		09/20/2006	0.000	10/04/2006	14,049,768		22,849
10421U-KR-3	BRADFORD & BINGLEY PLC		09/22/2006	0.000	10/25/2006	30,392,742		40,222
11040F-KQ-7	BRITANNIA BUILDING SOCIETY		09/06/2006	0.000	10/24/2006	14,157,172		51,987
11040F-KR-5	BRITANNIA BUILDING SOCIETY		08/25/2006	0.000	10/25/2006	12,927,162		70,667
11040F-LT-0	BRITANNIA BUILDING SOCIETY		09/12/2006	0.000	11/27/2006	13,406,972		37,676
1272A3-K2-1	CADBURY SCHWEPPES FIN PLC		09/29/2006	0.000	10/02/2006	19,996,917		6,167
15231H-K4-2	CENTEX CORPORATION		09/28/2006	0.000	10/04/2006	9,995,542		4,459
17247M-K2-3	CINERGY CORP (CGE AND PSI)		09/29/2006	0.000	10/02/2006	19,996,978		6,044
17307S-KC-5	CITIGROUP FUNDING INC		09/13/2006	0.000	10/12/2006	20,966,312		55,125
2082M3-K2-0	CONOCOPHILLIPS		09/29/2006	0.000	10/02/2006	29,995,417		9,166
20911U-K2-4	CONSOLIDATED EDISON INC.		09/29/2006	0.000	10/02/2006	33,759,795		10,411
2223P1-K2-1	COUNTRYWIDE FINANCIAL CORP.		09/29/2006	0.000	10/02/2006	24,996,236		7,528
2338E1-K2-9	DAIMLER CHRYSLER		09/29/2006	0.000	10/02/2006	19,996,945		6,111
2338G1-LA-8	DAIMLERCHRYS REV AUTO II		09/12/2006	0.000	11/10/2006	9,922,556		27,761
24710S-K4-0	DELMARVA POWER & LIGHT		09/27/2006	0.000	10/04/2006	17,991,990		10,680
25153K-K4-8	DEUTSCHE BANK FINANCIAL		09/27/2006	0.000	10/04/2006	24,989,000		14,667
25179L-K2-0	DEVON ENERGY CORP		09/29/2006	0.000	10/02/2006	19,996,945		6,111
2925A3-K2-3	ENBRIDGE ENERGY PARTNERS		09/29/2006	0.000	10/02/2006	14,997,717		4,567
29454U-K2-8	EQUITABLE RESOURCES INC.		09/29/2006	0.000	10/02/2006	17,277,408		5,184
3024A1-KC-6	FCAR OWNER TRUST (SERIES 1)		09/13/2006	0.000	10/12/2006	45,926,068		120,979
34108B-K3-8	FLORIDA POWER & LIGHT CO		09/25/2006	0.000	10/03/2006	18,994,458		16,625
42550M-KD-8	HENKEL CORP.		09/08/2006	0.000	10/13/2006	16,770,376		56,780
45110U-K2-0	IDACORP INC		09/29/2006	0.000	10/02/2006	999,847		306
45138B-K3-8	IDAHO POWER		09/20/2006	0.000	10/03/2006	4,998,528		8,097
45138B-K6-1	IDAHO POWER		09/22/2006	0.000	10/06/2006	6,994,808		9,345
5006E3-LH-1	KOREAN DEVELOPMENT BANK		09/22/2006	0.000	11/17/2006	27,434,751		36,431
5007M1-K2-8	KRAFT FOODS INC		09/29/2006	0.000	10/02/2006	3,099,526		947
50559D-KB-6	LACLEDE GAS COMPANY		09/13/2006	0.000	10/11/2006	4,992,681		13,175
50559D-KJ-9	LACLEDE GAS COMPANY		09/13/2006	0.000	10/18/2006	11,222,003		29,644
50559D-KP-5	LACLEDE GAS COMPANY		09/26/2006	0.000	10/23/2006	9,967,691		7,563
50559D-KQ-3	LACLEDE GAS COMPANY		09/26/2006	0.000	10/24/2006	9,567,555		7,053
53127U-KR-0	LIBERTY STREET FUNDING CORP.		09/25/2006	0.000	10/25/2006	20,926,361		18,410
5705X5-KS-9	MARKET STREET FUNDING CORP.		09/28/2006	0.000	10/26/2006	13,236,288		5,845
57163S-K2-6	MARRIOTT INTERNATIONAL		09/29/2006	0.000	10/02/2006	10,998,304		3,392
61745B-KD-8	MORGAN STANLEY GROUP INC.		09/28/2006	0.000	10/13/2006	28,949,153		12,712
64351V-K3-5	NEW CENTER ASSET TRUST		09/13/2006	0.000	10/03/2006	19,202,376		50,613
6555X3-KC-7	NORDDEUTSCHE LANDESBANK		08/25/2006	0.000	10/12/2006	45,676,002		258,602
66522U-K6-9	NORTHERN ILLINOIS GAS		09/29/2006	0.000	10/06/2006	7,194,650		2,140
67983U-K2-8	OLD LINE FUNDING CORP		09/21/2006	0.000	10/02/2006	1,999,708		2,917
6931M1-KP-7	PB FINANCE		09/25/2006	0.000	10/23/2006	26,359,670		23,272
70016L-K3-1	PARK AVENUE RECEIVABLES		09/21/2006	0.000	10/03/2006	2,049,401		2,995
71103M-K6-4	PEOPLES ENERGY CORP		09/25/2006	0.000	10/06/2006	15,538,467		13,840
71103M-KB-3	PEOPLES ENERGY CORP		09/27/2006	0.000	10/11/2006	4,443,399		2,640
74005J-K2-3	PRAXAIR, INC.		09/29/2006	0.000	10/02/2006	11,598,228		3,544
74432K-K2-3	PRUDENTIAL FINANCIAL INC		09/29/2006	0.000	10/02/2006	19,997,000		6,000
74444R-K2-4	PUBLIC SERVICE COLORADO		09/29/2006	0.000	10/02/2006	4,299,353		1,295
7528A3-K5-3	RANGER FUNDING		08/25/2006	0.000	10/05/2006	26,087,715		141,383
7562C1-KS-4	RECKITT BENCKISER PLC		09/25/2006	0.000	10/26/2006	34,871,908		30,742
7743E3-K2-1	ROCKWELL AUTOMATION		09/29/2006	0.000	10/02/2006	21,796,670		6,661

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show 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
82124M-KH-2	SHEFFIELD RECEIVABLES		09/18/2006	0.000	10/17/2006	21,848,803		41,598
82655F-KL-5	SIGMA-ALDRICH CORP		09/07/2006	0.000	10/20/2006	5,983,312		21,080
82655F-KR-2	SIGMA-ALDRICH CORP		09/07/2006	0.000	10/25/2006	16,940,273		59,727
83700F-KP-9	SOUTH CAROLINA ELECTRIC & GAS		09/25/2006	0.000	10/23/2006	1,525,045		1,351
83700F-KR-5	SOUTH CAROLINA ELECTRIC & GAS		09/26/2006	0.000	10/25/2006	19,789,960		14,592
83701M-KG-3	SOUTH CAROLINA FUEL CO		09/20/2006	0.000	10/16/2006	4,988,938		8,113
8796V5-KR-9	TELSTRA CORP.		09/06/2006	0.000	10/25/2006	24,912,000		91,667
88562M-KP-0	THREE RIVERS FUNDING		09/25/2006	0.000	10/23/2006	4,264,222		3,758
8910A1-KB-3	TORCHMARK CORP		09/26/2006	0.000	10/11/2006	5,991,167		4,417
912795-YD-7	TREASURY BILL	C	09/18/2006	0.000	11/09/2006	21,191,547		36,151
912795-YF-2	TREASURY BILL	C	09/14/2006	0.000	11/24/2006	1,489,358		3,350
912795-YH-8	TREASURY BILL	C	09/25/2006	0.000	12/07/2006	991,197		788
0199999 - Total Cash Equivalents						1,109,204,652		1,753,955