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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2007

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 2775 Sanders Road (Street and Number) , Northbrook , IL 60062-6127 (City or Town, State and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook , IL 60062-6127 (City or Town, State and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1A (Street and Number or P.O. Box) , Northbrook , IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)

Northbrook , IL 60062-7127 (City or Town, State and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

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

LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address) , 847-402-0508 (FAX Number)

Policyowner Relations Contact 3075 Sanders Road, Suite H1A (Street and Number)

Northbrook , IL 60062-7127 (City or Town, State and Zip Code) , 800-386-6126 (Area Code) (Telephone Number)

OFFICERS

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

OTHER

CATHERINE SPEARMAN BRUNE, Senior Vice President	FREDRICK FLORIAN CRIPE, Senior Vice President	JOAN MARGARET CROCKETT, Senior Vice President
JAMES EDWARD HOHMANN, # Senior Vice President	MICHAEL JERALD MCCABE, Senior Vice President	CHARLES NELSON PAUL, # Group Vice President
SAMUEL HENRY PILCH,* Group Vice President	MICHAEL JOHN ROCHE, Senior Vice President	GEORGE EDWARD RUEBENSON, Senior Vice President
ERIC ALLEN SIMONSON, Senior Vice President	STEVEN PAUL SORENSON, # Senior Vice President	JOSEPH VINCENT TRIPODI, Senior Vice President
JOAN HELENA WALKER, Senior Vice President		

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	FREDRICK FLORIAN CRIPE #	JOAN MARGARET CROCKETT
DANNY LAYMAN HALE	JAMES EDWARD HOHMANN #	MICHAEL JERALD MCCABE
MICHAEL JOHN ROCHE	GEORGE EDWARD RUEBENSON	ERIC ALLEN SIMONSON
STEVEN PAUL SORENSON #	JOSEPH VINCENT TRIPODI	JOAN HELENA WALKER
THOMAS JOSEPH WILSON, II		

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 30th day of April 2007

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

Katherine Grefsheim
Notary
02/26/09

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	28,476,102,961		28,476,102,961	27,642,553,326
2. Stocks:				
2.1 Preferred stocks	366,630,686		366,630,686	376,525,001
2.2 Common stocks	10,474,691,521	21,052,137	10,453,639,384	10,511,408,261
3. Mortgage loans on real estate:				
3.1 First liens	667,043,259		667,043,259	648,449,686
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	292,201,159		292,201,159	299,131,887
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ (576,182,820)), cash equivalents ($ 876,724,237) and short-term investments ($ 3,049,134)	303,590,550		303,590,550	59,506,271
6. Contract loans (including $ premium notes)				
7. Other invested assets	1,361,165,105	8,857,313	1,352,307,792	1,272,550,863
8. Receivables for securities	150,844,809		150,844,809	326,337,223
9. Aggregate write-ins for invested assets	12,907,111		12,907,111	59,915,188
10. Subtotals, cash and invested assets (Lines 1 to 9)	42,105,177,160	29,909,450	42,075,267,709	41,196,377,705
11. Title plants less $ charged off (for Title insurers only)				
12. Investment income due and accrued	342,756,945		342,756,945	287,880,427
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	812,007,104	13,025,676	798,981,428	813,768,507
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,075,945,699	3,103,913	3,072,841,786	3,113,105,320
13.3 Accrued retrospective premiums	2,918,409	291,841	2,626,568	2,626,568
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	87,628,771		87,628,771	82,625,458
14.2 Funds held by or deposited with reinsured companies	2,209,942		2,209,942	1,432,458
14.3 Other amounts receivable under reinsurance contracts				
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	1,144,734,692	123,062,740	1,021,671,951	1,034,099,463
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	322,904,708	266,709,375	56,195,333	56,055,660
19. Furniture and equipment, including health care delivery assets ($)	231,167,406	231,167,406		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	177,250,463	2,292,389	174,958,074	669,148,919
22. Health care ($) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	1,619,893,469	1,196,273,168	423,620,302	422,602,644
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	49,924,594,768	1,865,835,958	48,058,758,811	47,679,723,129
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	49,924,594,768	1,865,835,958	48,058,758,811	47,679,723,129
DETAILS OF WRITE-INS				
0901. Security lending principal	11,619,491		11,619,491	58,911,753
0902. Call options	1,287,620		1,287,620	1,003,435
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	12,907,111		12,907,111	59,915,188
2301. Cash surrender value of COLI	273,013,683		273,013,683	266,633,619
2302. Pension intangible asset	59,007,000	3,000	59,004,000	59,004,000
2303. Accounts receivable	51,311,822	86,909	51,224,913	56,440,456
2398. Summary of remaining write-ins for Line 23 from overflow page	1,236,560,964	1,196,183,258	40,377,706	40,524,569
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,619,893,469	1,196,273,168	423,620,302	422,602,644

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,837,997,893)	11,101,706,199	11,260,589,961
2.	Reinsurance payable on paid losses and loss adjustment expenses	3,880,406	1,994,280
3.	Loss adjustment expenses	3,025,563,636	3,079,775,774
4.	Commissions payable, contingent commissions and other similar charges	190,501,232	229,664,314
5.	Other expenses (excluding taxes, licenses and fees)	1,162,393,429	1,513,421,800
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	278,933,451	261,793,173
7.1	Current federal and foreign income taxes (including $ 126,578,611 on realized capital gains (losses))	675,124,243	170,207,040
7.2	Net deferred tax liability		
8.	Borrowed money $ 88,494,246 and interest thereon $	88,494,246	52,791,627
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 115,177,094 and including warranty reserves of $)	8,702,949,136	8,870,804,246
10.	Advance premium	288,670,319	235,966,319
11.	Dividends declared and unpaid:		
	11.1 Stockholders	300,000,000	
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	565,273	762,317
13.	Funds held by company under reinsurance treaties	2,937,381	2,770,269
14.	Amounts withheld or retained by company for account of others	39,799,396	21,275,677
15.	Remittances and items not allocated	40,713,360	39,957,304
16.	Provision for reinsurance	170,481,730	153,593,069
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	47,099,690	194,240,023
20.	Payable for securities	304,943,954	251,645,153
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	2,149,151,045	2,209,310,607
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	28,573,908,127	28,550,562,952
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	28,573,908,127	28,550,562,952
27.	Aggregate write-ins for special surplus funds	31,060,930	40,738,646
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	2,342,622,753	2,327,768,587
33.	Unassigned funds (surplus)	17,106,967,001	16,756,452,944
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	19,484,850,684	19,129,160,177
36.	Totals	48,058,758,811	47,679,723,129
	DETAILS OF WRITE-INS		
2301.	Securities lending collateral	1,709,555,711	1,797,241,854
2302.	Accounts payable	336,886,982	328,920,882
2303.	Deposit for assumed reinsurance from CNA	40,241,755	42,579,467
2398.	Summary of remaining write-ins for Line 23 from overflow page	62,466,597	40,568,404
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	2,149,151,045	2,209,310,607
2701.	SCOR retroactive reinsurance account	31,060,930	40,738,646
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	31,060,930	40,738,646
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,966,493,332)	3,148,860,367	3,355,303,066	13,116,743,939
	1.2 Assumed (written $ 3,255,859,417)	3,255,307,946	2,991,946,158	12,425,416,358
	1.3 Ceded (written $ 127,716,961)	141,677,416	89,183,815	475,292,489
	1.4 Net (written $ 6,094,635,788)	6,262,490,897	6,258,065,409	25,066,867,807
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,172,749,449):			
	2.1 Direct	1,436,788,378	1,528,153,959	5,513,617,151
	2.2 Assumed	1,719,055,418	1,473,144,452	6,475,436,633
	2.3 Ceded	33,584,901	144,735,239	105,735,878
	2.4 Net	3,122,258,895	2,856,563,172	11,883,317,906
3.	Loss expenses incurred	666,189,396	707,461,206	2,869,348,374
4.	Other underwriting expenses incurred	1,535,227,506	1,640,425,664	6,449,756,568
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	5,323,675,797	5,204,450,042	21,202,422,849
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	938,815,100	1,053,615,367	3,864,444,958
	INVESTMENT INCOME			
9.	Net investment income earned	419,807,911	389,899,509	2,525,688,686
10.	Net realized capital gains (losses) less capital gains tax of $ 126,578,611	320,475,723	135,027,202	99,140,243
11.	Net investment gain (loss) (Lines 9 + 10)	740,283,634	524,926,711	2,624,828,929
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 19,167,071)	(19,167,071)	(20,718,384)	(64,146,881)
13.	Finance and service charges not included in premiums	79,051,240	77,979,754	299,243,516
14.	Aggregate write-ins for miscellaneous income	(6,898,680)	(1,336,601)	10,449,877
15.	Total other income (Lines 12 through 14)	52,985,490	55,924,769	245,546,512
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,732,084,225	1,634,466,847	6,734,820,400
17.	Dividends to policyholders			45,513
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,732,084,225	1,634,466,847	6,734,774,887
19.	Federal and foreign income taxes incurred	440,363,162	454,073,920	1,813,252,386
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,291,721,063	1,180,392,927	4,921,522,500
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	19,129,160,177	14,833,660,380	14,833,660,379
22.	Net income (from Line 20)	1,291,721,063	1,180,392,927	4,921,522,500
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 35,006,348	2,893,533	136,305,896	125,435,079
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	10,854,899	(44,734,465)	8,686,530
27.	Change in nonadmitted assets	52,255,507	122,900,724	246,010,057
28.	Change in provision for reinsurance	(16,888,661)	(9,604,027)	(43,628,013)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	14,854,166	7,362,174	52,620,195
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,000,000,000)		(1,011,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			(4,146,550)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	355,690,507	1,392,623,229	4,295,499,798
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	19,484,850,684	16,226,283,609	19,129,160,177
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	(6,327,188)	(872,926)	11,183,055
1402.	Fines, penalties and violations	(9,049)	(100,636)	(370,138)
1403.	CNA renewal rights and option agreement	(562,443)	(363,040)	(363,040)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(6,898,680)	(1,336,601)	10,449,877
3701.	Additional minimum pension liability			(4,146,550)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			(4,146,550)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	6,203,190,978	25,102,413,800
2.	Net investment income	316,827,058	2,524,045,197
3.	Miscellaneous income	52,985,490	245,546,512
4.	Total (Lines 1 to 3)	6,573,003,526	27,872,005,509
5.	Benefit and loss related payments	3,286,145,971	13,573,303,011
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,605,200,366	9,603,041,472
8.	Dividends paid to policyholders		45,513
9.	Federal and foreign income taxes paid (recovered) net of $ ________ tax on capital gains (losses)	59,991,684	1,440,878,206
10.	Total (Lines 5 through 9)	5,951,338,021	24,617,268,202
11.	Net cash from operations (Line 4 minus Line 10)	621,665,505	3,254,737,307
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,539,529,696	12,662,735,099
	12.2 Stocks	1,639,695,594	5,356,740,961
	12.3 Mortgage loans	21,047,004	15,324,040
	12.4 Real estate	291,648	50,789,116
	12.5 Other invested assets	297,752,984	384,238,421
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(357,295)	607,201
	12.7 Miscellaneous proceeds	304,384,324	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,802,343,956	18,470,434,837
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,317,977,763	12,898,249,421
	13.2 Stocks	1,381,307,378	5,630,248,916
	13.3 Mortgage loans	39,637,501	157,011,967
	13.4 Real estate	574,446	78,649,385
	13.5 Other invested assets	136,771,623	685,733,468
	13.6 Miscellaneous applications		210,144,390
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,876,268,711	19,660,037,547
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(73,924,755)	(1,189,602,710)
	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	14,854,166	52,620,195
	16.3 Borrowed funds	35,702,620	(304,370,677)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	700,000,000	1,011,000,000
	16.6 Other cash provided (applied)	345,786,744	(371,639,521)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(303,656,470)	(1,634,390,003)
	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)	244,084,280	430,744,594
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	59,506,270	(371,238,324)
	19.2 End of period (Line 18 plus Line 19.1)	303,590,550	59,506,270

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

20.0001.	Proceeds from bonds, sold, matured or repaid	51,539,116	371,445,972
20.0002.	Proceeds from equities, sold, matured or repaid	30,400,539	532,298,657
20.0003.	Cost of bonds acquired	42,422,962	210,689,788
20.0004.	Cost of equities acquired	34,658,086	1,631,634,062

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2006 Annual Statement notes: 1-4, 5(A1, A2, A4-A12, B2-B4, C-G), 6-8, 9(A, B, D-F), 10(F-K), 12, 13(1-7, 10-12), 14(B, C), 15, 16(2, 3), 17(A, B), 18-20, 21(A, B, E, H), 23(A, B, C2, C3, D, E, G), 24(A, B, D) and 25-35.

5. Investments

   A. Mortgage Loans, including Mezzanine Real Estate Loans

      3. For loans acquired during the year, the maximum percentage of any one loan to the value of security at the time of the loan was 74.19% and 71.25% in 2007 and 2006, respectively.

   B. Debt Restructuring

      1. The total recorded investment in restructured bonds was $39 million and $54 million at March 31, 2007 and December 31, 2006, respectively. The Company did not have investments in restructured mortgage loans at March 31, 2007 or December 31, 2006.

9. Income Taxes

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

(in millions)	2007	2006
Federal income tax - excluding net capital gains	$ 440	$ 454
Federal income tax on net capital gains	127	57
Federal income taxes incurred	$ 567	$ 511

The provision for income tax incurred did not include foreign income taxes for the three months ended March 31, 2007 or 2006.

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)	March 31, 2007	December 31, 2006
Deferred tax assets:		
Adjustment for unearned premiums	$ 648	$ 642
Nonadmitted assets	603	619
Reserve discounting	334	352
Investments	101	65
Additional minimum pension liability	13	13
Uncollectible reinsurance	10	10
Other	98	100
Total deferred tax assets	1,807	1,801
Nonadmitted deferred tax assets	123	135
Admitted deferred tax assets	1,684	1,666
Deferred tax liabilities:		
Unrealized net gains	(562)	(527)
Fixed assets	(48)	(44)
Employee benefits	(19)	(27)
Premium acquisition expense	(11)	(11)
Salvage and subrogation discounting	(11)	(11)
Premium taxes	(9)	(10)
Deposit accounting adjustments	(2)	(2)
Total deferred tax liabilities	(662)	(632)
Net admitted deferred tax asset	$ 1,022	$ 1,034

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 Statements):

(in millions)	March 31, 2007	December 31, 2006	Change
Total deferred tax assets	$ 1,807	$ 1,801	$ 6
Total deferred tax liabilities	(662)	(632)	(30)
Net deferred tax asset (liability)	$ 1,145	$ 1,169	(24)
Tax effect of unrealized gains (losses)			35
Change in net deferred income tax			11
Tax effect of nonadmitted assets			15
Change in net deferred income tax relating to the provision			$ 26

(in millions)	March 31, 2006	December 31, 2005	Change
Total deferred tax assets	$ 1,903	$ 1,968	$ (65)
Total deferred tax liabilities	(720)	(679)	(40)
Net deferred tax asset (liability)	$ 1,183	$ 1,289	(105)
Tax effect of unrealized gains (losses)			60
Change in net deferred income tax			(45)
Tax effect of nonadmitted assets			11
Change in net deferred income tax relating to the provision			$ (34)

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10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2007 and 2006 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 The Allstate Corporation ("Corporation")

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

(in millions)

Date of payment		**March 31, 2007**		**December 31, 2006**
February 1	$	400	$	-
March 15		300		-
April 2		300		-
September 13		-		300
October 27		-		400
November 29		-		311
Total	$	1,000	$	1,011

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

(in millions)		**March 31, 2007**		**December 31, 2006**
Lincoln Benefit Life Company	$	54	$	33
Allstate Life Insurance Company		52		539
Allstate Financial Services, LLC		11		14
Allstate Investments, LLC		11		12
American Heritage Life Insurance Company		11		11
Allstate Indemnity Company		8		6
Allstate Floridian Insurance Company		6		-
Allstate Motor Club, Inc.		4		6
Allstate Texas Lloyd's		4		5
E.R.J. Insurance Group, Inc.		3		2
Allstate Life Insurance Company of New York		2		2
Northbrook Services, Inc.		2		1
First Colonial Insurance Company		2		-
Allstate Distributors, LLC		1		1
Allstate Property and Casualty Insurance Company		1		1
Encompass Indemnity Company		1		1
Encompass Insurance Company of America		1		-
Charter National Life Insurance Company		1		-
Allstate New Jersey Insurance Company		-		31
Encompass Insurance Company		-		2
Allstate Insurance Company of Canada		-		1
Encompass Insurance Company of America		-		1
Total	$	175	$	669

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

(in millions)		**March 31, 2007**		**December 31, 2006**
Corporation	$	47	$	167
Allstate Floridian Insurance Company		-		27
Total	$	47	$	194

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

On December 27, 2006, Allstate life Insurance Company ("ALIC") issued an intercompany note with a face value of $500 million to the Company in exchange for cash. The interest rate on the note was 5.25% and it was due on or before March 30, 2007. The note, along with $5 million in interest was paid off on March 17, 2007. This note was combined with other amounts received from ALIC and classified as receivables from parent, subsidiaries and affiliates at December 31, 2006.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At March 31, 2007 and December 31, 2006, the Company did not have any amounts outstanding. There was no interest paid in the first quarter 2007. Total interest paid on intercompany debt during 2006 was $2 million. Since this debt was payable to the Corporation, it was combined with other amounts due to and receivable from the Corporation and classified as payable to parent, subsidiaries and affiliates.

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

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC has entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and providing certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5 billion at both December 31, 2006 and 2005.

11. Debt

The Company had dollar reverse repurchase agreements outstanding as of December 31, 2006 and 2005 with total book values of $89 million and $53 million, respectively, and fair values of $89 million and $53 million, respectively. Under the terms of dollar reverse repurchase agreements, the Company sells a portion of its investments, generally mortgage-backed securities, and agrees to repurchase securities with the same or substantially the same projected cash flows at a specified date. The sold investments are not removed from their investment category on the Assets page and the proceeds from the sale are recorded as borrowed money in the Liabilities, Surplus and Other Funds page. The Company's

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policy is to maintain collateral equal to between 98% and 105% of the fair value of securities transferred. The Company is permitted to sell or re-pledge the collateral; however it has not done so in 2007 or 2006. Interest paid on dollar reverse repurchase agreements was $3 million and $1 million for the three months ending March 31, 2007 and 2006, respectively. The weighted average coupon rates for dollar reverse repurchase agreements transactions were 5.00% as of March 31, 2007 and December 31, 2006. All of the March 31, 2007 transactions ended by April 19, 2007. All of the December 31, 2006 transactions end by January 11, 2007.

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

8. In September 1996, the Company completed the sale of its United States based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR"). The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed NAIC accounting guidance for the treatment of retroactive contracts and reported the gain on the sale as a "write-in" adjustment to special surplus from retroactive reinsurance account. The balance of the special surplus funds was $31 million March 31, 2007 compared to $41 million at December 31, 2006. The decrease in the special surplus funds balance was primarily the result of a reduction in salvage reserves due to a commutation.

9. Cumulative unrealized gains and losses increased unassigned funds by $1.02 billion and $3.44 billion at March 31, 2007 and December 31, 2006, respectively.

14. Contingencies

A. Contingent Commitments

Commitments to acquire financial interests or make capital contributions

The table below presents a summary of commitments the Company has made to acquire financial interests or make additional capital contributions:

(in millions)	**March 31, 2007**	**December 31, 2006**
Limited partnerships	$ 741	$ 738
Economically targeted letters of credit	7	10
Low income housing tax credit properties	-	1

California Earthquake Authority ("CEA")

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

Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained through assessments on participating insurance companies and reinsurance proceeds. Participating insurers are required to pay an assessment, currently estimated not to exceed $2.20 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, currently estimated not to exceed $1.47 billion, if aggregate CEA earthquake losses exceed $8.17 billion and the capital of the CEA falls below $350 million. At September 30, 2006, the CEA's capital balance was approximately $2.44 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date, the only assessment made by the CEA has been its initial assessment paid by participating insurers beginning in 1996. The authority of the CEA to assess participating insurers for the first assessment expires when it has completed twelve years of operation, at year-end 2008. All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2005, the Company's share of the CEA was 22.2%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $812 million. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared Markets

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

Guarantees

The Company also provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective March 31, 2007, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at March 31, 2007. If all outstanding leases were terminated effective December 31, 2006, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $18 million at December 31, 2006. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

A guarantee to Morgan Stanley DW, Inc. ("Morgan Stanley) was executed by the Company, related to the obligations of Northbrook Holdings, LLC ("Northbrook"), a wholly owned subsidiary of the Company, under a certain Note Purchase Agreement between Northbrook and Morgan Stanley and promissory notes issued by Northbrook pursuant thereto. The balance of the notes was paid off in the first quarter 2007. The balance of the notes was $6 million at December 31, 2006.

PMI Runoff Support Agreement

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

D. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, restrict the ability of insurers to cancel or non-renew policies, limit insurers' ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent

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

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

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

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

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

- Due to the complexity and scope of the matters disclosed in the "Proceedings" 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 net income or cash flows for a particular quarter or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below as they are resolved over time is not likely to have a material adverse effect on the financial position of the Company.

Proceedings

There are two multi-state certified class action lawsuits against the Company in state courts alleging that its failure to pay "inherent diminished value" to insureds under the collision, comprehensive, or uninsured motorist property damage liability provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" as the difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the policy. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. A trial in the case involving collision and comprehensive coverage concluded on April 29, 2004, with a jury verdict in favor of the Company. The plaintiffs filed an appeal from the judgment, and on June 1, 2006, the judgment for the Company was affirmed by the appellate court. The plaintiffs requested a reconsideration of this ruling, which was denied by the court. The plaintiffs then filed a petition for leave to appeal to the Illinois Supreme Court, and that petition was denied on November 29, 2006. Plaintiffs had until February 27, 2007 to petition the U.S. Supreme Court to review this case, but failed to do so. In the other case, which involves uninsured motorist property damage coverage, the trial court certified a 19 state class action. The appellate court granted the Company's petition for review of the order of certification, and has affirmed the certification. The Company has filed a petition to appeal to the Washington Supreme Court, which was denied. The case has been remanded to the trial court for further proceedings. The Company has been vigorously defending these lawsuits and, since 1998, has been implementing policy language in more than 40 states reaffirming that its collision and comprehensive coverages do not include diminished value claims. The outcome of the uninsured motorist property damage coverage dispute remains uncertain.

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

There is a nationwide putative class action pending against the Company that challenge the Company's use of a vendor's automated database in valuing total loss automobiles. To a large degree, this lawsuit mirrors similar lawsuits filed against other carriers in the industry. Plaintiffs allege that flaws in the database result in valuations to the detriment of insureds. The plaintiffs are seeking actual and punitive damages. The lawsuit is in the early stage of discovery and the Company is vigorously defending it, but the outcome is currently uncertain.

The Company has received final approval of a settlement in a putative nationwide class action that alleged that the Company discriminates against non-Caucasian policyholders through underwriting and rate-making practices, including the use of credit information. The Company is also defending a putative statewide class action in federal court challenging its use of credit information under certain state insurance statutes. These plaintiffs seek monetary and equitable relief, including actual and punitive damages and injunctive relief. The Company denies these allegations and has been vigorously defending this lawsuit. The outcome of this dispute is currently uncertain.

The Company is defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including several statewide putative class action lawsuits pending in Mississippi, Louisiana and Texas. In one matter, the Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. In a putative class action in Mississippi, some members of the Mississippi Windstorm Underwriters Association ("MWUA") have filed suit again the MWUA board members and the companies they represent, including a subsidiary of the Company, alleging that the Board purchased insufficient reinsurance to protect the MWUA members. In a putative class action in Louisiana, the trial court judge recently ruled that the Company's and other carriers' flood, water and negligent construction exclusions do not apply to man-made floods (i.e., floods caused by human negligence), and therefore do not apply to flooding in the New Orleans area to the extent it was caused by human negligence in the design, construction and/or maintenance of the levees. The Company and other insurers have filed a petition for interlocutory appeal with the Fifth Circuit Court of Appeals, which was accepted on February 2, 2007. These suits seek primarily declaratory relief, and in some

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cases, actual and punitive damages in unspecified amounts. These matters are in various stages of development and the Company intends to vigorously defend them. The outcome of these disputes is currently uncertain.

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

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (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 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 the Company "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 asked the court to clarify and/or reconsider its memorandum and order and on January 16, 2007, the judge denied their request. On March 21, 2007, the judge entered a memorandum and order tentatively indicating that he intends to dismiss most or all of the claims asserted in the consolidated EEOCI and Romero I litigation. 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 the Company 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 the Company had reasonable factors other than age to support the rehire policy. The Company's petitions for interlocutory review of the trial court's summary judgment order were granted. The Company's interlocutory appeal is now pending in the Court of Appeals for the Eighth Circuit. The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contract and ERISA claims. 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. On March 21, 2007, the trial judge entered a memorandum and order tentatively indicating that he intends to dismiss most or all of the claims asserted in this case. In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization. The outcome of these disputes is currently uncertain.

The Company is defending its homeowners insurance rates and discount programs in administrative actions filed by Texas Department of Insurance ("TX DOI"). The TX DOI is focusing, as they have with other insurers, on the reasonableness of the Company's rates for the risks to which they apply. On July 13, 2005, the Administrative Law Judge granted partial summary disposition in the Company's favor on almost all the TX DOI's claims regarding the Company's discount programs. In the rate proceedings, on May 22, 2006, the Texas Commissioner of Insurance ordered the Company to reduce its homeowners rates by 5% and pay refunds on the difference plus interest back to December 30, 2004, for which the Company has been accruing. The Company filed a petition for judicial review of the Texas Commissioner's rate refund order with the district court, and also filed and implemented a 5% decrease occurring in two stages. On March 8, 2007, the district court affirmed in whole the Texas Commissioner's rate refund order. On April 5, 2007 the Company appealed this judgment of the district court to the Texas Third Court of Appeals.

Other matters

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

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

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

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

Derivative financial instruments

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

	March 31, 2007		
(in millions)	**Notional Amount**	**Statement Value**	**Fair Value**
Interest rate contracts			
Interest rate swap agreements	$ 500	$ -	$ -
Financial futures contracts	305	-	1
Equity and index contracts			
Options, commodities and financial futures	327	1	1
Other derivative financial instruments			
Replication excess return swaps	545	-	-
Credit default swaps – buying protection	323	(1)	(1)
Replication credit default swaps	75	-	-
Total other derivative financial instruments	943	(1)	(1)
Total derivative financial instruments	$ 2,075	$ -	$ 1

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(in millions)	December 31, 2006 Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 400	$ 1	$ 1
Financial futures contracts	350	-	-
Equity and index contracts			
Options, commodities and financial futures	884	-	2
Other derivative financial instruments			
Replication excess return swaps	575	-	-
Credit default swaps – buying protection	174	(1)	(1)
Replication credit default swaps	77	-	-
Total other derivative financial instruments	826	(1)	(1)
Total derivative financial instruments	$ 2,460	$ -	$ 2

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

Statement values are prescribed by the NAIC, and are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current fair value.

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

4. The Company's policy for requiring collateral is discussed in Note 8, Part A in the December 31, 2006 notes.

In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement.

The Company is required to post collateral for all exchange traded futures and option contracts. The amount of collateral required is determined by the type and fair value of the open futures or option contract position. In order to satisfy the collateral requirement, the Company pledged U.S. Treasury bonds. As of March 31, 2007 and December 31, 2006, the Company had pledged $22 million and $39 million, respectively, of securities in the form of margin deposits.

Other than derivative financial instruments

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

(in millions)	March 31, 2007	December 31, 2006
Commitments to invest	$ 748	$ 749
Commitments to extend mortgage loans	103	45
Credit guarantees	17	17

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 and reacquired within 30 days of the sale date were:

March 31, 2007

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

December 31, 2006

($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
NAIC 3	2	$ 4	$ 4	$ -
NAIC 4	22	21	22	1
NAIC 5	5	5	5	-
NAIC 6	-	-	-	-

The Company did not have wash sales related to preferred stock for the three months ending March 31, 2007. The details, by NAIC designation P/RP3 or below, of preferred stock sold during 2006 and reacquired within 30 days of the sale date were:

December 31, 2006

($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
NAIC P/RP3	1	$ 1	$ 1	$ -
NAIC P/RP4	1	-	1	-
NAIC P/RP5	-	-	-	-
NAIC P/RP6	-	-	-	-

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21. Other Items

C. Other Disclosures

Unrealized losses

Unrealized losses result from declines in fair value below amortized cost for bonds or cost for common stocks and preferred stocks and are evaluated for other-than-temporary impairment. The following tables summarize the fair value and gross unrealized losses of certain securities by the length of time that individual securities had been in a continuous unrealized loss position.

($ in millions)	March 31, 2007						
	Less than 12 months			12 months or more			
	Number of Issues	Fair Value	Unrealized Losses	Number of Issues	Fair Value	Unrealized Losses	Total Unrealized Losses
Bonds*	666	$ 3,655	$ (27)	1,204	$ 3,801	$ (59)	$ (86)
Unaffiliated common stocks	196	222	(23)	44	13	(16)	(39)
Preferred stocks	4	22	(1)	7	40	(3)	(4)
Total	866	$ 3,899	$ (51)	1,255	$ 3,854	$ (78)	$ (129)

($ in millions)	December 31, 2006						
	Less than 12 months			12 months or more			
	Number of Issues	Fair Value	Unrealized Losses	Number of Issues	Fair Value	Unrealized Losses	Total Unrealized Losses
Bonds*	878	$ 3,592	$ (24)	1,055	$ 2,971	$ (67)	$ (91)
Unaffiliated common stocks	143	119	(11)	78	30	(5)	(16)
Preferred stocks	11	38	(1)	7	38	(5)	(6)
Total	1,032	$ 3,749	$ (36)	1,140	$ 3,039	$ (77)	$ (113)

* Bonds include loan-backed and structured securities

Of the $129 million of total unrealized losses at March 31, 2007, $39 million was related to unaffiliated common stocks and $68 million was related to investment grade bonds and preferred stocks. Unrealized losses on investment grade securities are principally related to rising interest rates or changes in credit spreads since the securities were acquired. At March 31, 2007, $93 million of unrealized losses related to securities with an unrealized loss position less than 20% of cost or amortized cost, the degree of which suggests these securities did not pose a high risk of being other than temporarily impaired. Of the remaining $35 million of unrealized losses, approximately $25 million and $10 million were related to common stocks and bonds, respectively, that have primarily been adversely affected by industry or issue specific reasons.

Of the $113 million of total unrealized losses at December 31, 2006, $16 million was related to unaffiliated common stocks and $74 million was related to investment grade bonds and preferred stocks. Unrealized losses on investment grade securities are principally related to rising interest rates or changes in credit spreads since the securities were acquired. At December 31, 2006, $98 million of unrealized losses related to securities with an unrealized loss position less than 20% of cost or amortized cost, the degree of which suggests these securities did not pose a high risk of being other than temporarily impaired. Of the remaining $15 million of unrealized losses, approximately $7 million and $8 million were related to common stocks and bonds, respectively, that have primarily been adversely affected by industry or issue specific reasons.

Investment grade is defined as a security having a rating from the NAIC of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch or Dominion, or a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Every security was included in the portfolio monitoring process. At March 31, 2007 and December 31, 2006, the Company had the intent and ability to hold these securities with unrealized losses for a period of time sufficient for them to recover in value.

D. Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $19 million and $16 million at March 31, 2007 and December 31, 2006, respectively. Premiums and considerations older than 90 days are nonadmitted.

F. Hybrid Securities

G. State Transferable Tax Credits

1. The Company had $3 million and $800 thousand in transferable state tax credits at March 31, 2007 and December 31, 2006, respectively.

2. The Company had no unused transferable state tax credits at March 31, 2007. At December 31, 2006, the Company had $800 thousand of unused state tax credits for the state of Missouri.

22. Events Subsequent

On April 2, 2007, the Company declared a cash dividend of $400 million to the Corporation, which was paid on May 7, 2007.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

C. Reinsurance Assumed and Ceded

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

(in millions)	March 31, 2007					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,575	$ 557	$ -	$ -	$ 4,575	$ 557
(ii) All other	36	-	(115)	(18)	(79)	(18)
(iii)Total	$ 4,611	$ 557	$ (115)	$ (18)	$ 4,496	$ 539

(iv) Direct Unearned Premium Reserve $4.22 billion

(in millions)	December 31, 2006					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,575	$ 595	$ -	$ -	$ 4,575	$ 595
(ii) All other	18	-	(129)	(20)	(111)	(20)
(iii)Total	$ 4,593	$ 595	$ (129)	$ (20)	$ 4,464	$ 575

(iv) Direct Unearned Premium Reserve $4.41 billion

F. Retroactive Reinsurance

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

(in millions)	March 31, 2007	December 31, 2006
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments – prior years	(370)	(383)
3. Adjustments – current year	(10)	13
4. Current total	$ 31	$ 41
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments – prior years	(22)	(35)
3. Adjustments – current year	(10)	13
4. Current year restricted surplus	$ 31	$ 41
5. Cumulative total transferred to unassigned funds	$ -	$ -

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first quarter 2007 and 2006 subject to the Your Choice Auto retrospective rating feature was $29 million and $13 million, respectively.

Net premiums written by the Company subject to retrospective rating features represented less than one-half of one percent of total net premiums written at March 31, 2007 and 2006, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

6.4 By what department or departments?
DE, IL, MS

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	544 LAKEVIEW PARKWAY, VERNON HILLS, IL 60061			YES		
ALLSTATE DISTRIBUTORS, LLC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC.	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, explain:

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

12.2 If yes, give full and complete information relating thereto:
$143,294,109 - SECURITIES HELD AT CUSTODIAN BANK (BANK OF NEW YORK)

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: $415,637,348

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

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

15.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21	Bonds	$	$
15.22	Preferred Stock	$	$
15.23	Common Stock	$ 5,027,253,384	$ 5,138,004,695
15.24	Short-Term Investments	$	$
15.25	Mortgage Loans on Real Estate	$	$
15.26	All Other	$	$
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 5,027,253,384	$ 5,138,004,695
15.28	Total Investment in Parent included in Lines 15.21 to 15.26 above	$	$

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

16.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK (BNY MIDWEST)	209 W. JACKSON BLVD. SUITE 800 CHICAGO, IL 60606 CONTACT: KEITH BEAR 312-542-8003
CITIBANK, F.S.B.	233 S. WACKER DR. 86TH FLOOR CHICAGO, IL 60606 CONTACT: JOHN TOMAN 312-876-8548

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] N/A [X]
   If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

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	299,131,887	279,006,786
2.	Increase (decrease) by adjustment	(7,400,787)	(30,489,594)
3.	Cost of acquired		64,179,927
4.	Cost of additions to and permanent improvements	574,446	14,469,458
5.	Total profit (loss) on sales	187,260	22,754,425
6.	Increase (decrease) by foreign exchange adjustment		
7.	Amount received on sales	291,648	50,789,116
8.	Book/adjusted carrying value at end of current period	292,201,159	299,131,887
9.	Total valuation allowance		
10.	Subtotal (Lines 8 plus 9)	292,201,159	299,131,887
11.	Total nonadmitted amounts		
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	292,201,159	299,131,887

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	648,449,686	506,754,765
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	39,637,501	157,137,500
	2.2. Additional investment made after acquisitions		(125,533)
3.	Accrual of discount and mortgage interest points and commitment fees	3,077	6,994
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the period	21,047,004	15,324,040
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	667,043,260	648,449,686
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	667,043,260	648,449,686
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	667,043,260	648,449,686

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	1,279,460,341	811,624,047
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	18,235,843	282,772,743
	2.2. Additional investment made after acquisitions	118,535,780	402,960,725
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	55,682,843	148,008,488
5.	Total profit (loss) on sale	187,003,282	18,030,005
6.	Amounts paid on account or in full during the period	297,752,984	384,238,421
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		302,753
9.	Book/adjusted carrying value of long-term invested assets at end of current period	1,361,165,105	1,279,460,341
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	1,361,165,105	1,279,460,341
12.	Total nonadmitted amounts	8,857,313	6,909,478
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	1,352,307,792	1,272,550,863

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	38,551,647,109	37,456,227,056
2.	Cost of bonds and stocks acquired	4,699,285,141	18,528,498,337
3.	Accrual of discount	19,353,508	92,308,590
4.	Increase (decrease) by adjustment	4,135,228	111,298,837
5.	Increase (decrease) by foreign exchange adjustment	(727,705)	29,132,730
6.	Total profit (loss) on disposal	238,601,092	426,956,086
7.	Consideration for bonds and stocks disposed of	4,179,225,291	18,019,476,060
8.	Amortization of premium	15,643,912	73,298,467
9.	Book value/adjusted carrying value, current period	39,317,425,170	38,551,647,109
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	39,317,425,170	38,551,647,109
12.	Total nonadmitted amounts	21,052,137	21,160,526
13.	Statement value	39,296,373,033	38,530,486,583

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	24,571,067,507	24,713,099,394	23,741,827,477	116,144,573	25,658,483,997			24,571,067,507
2. Class 2	1,975,756,324	151,705,188	173,319,727	(23,505,689)	1,930,636,097			1,975,756,324
3. Class 3	717,357,382	57,466,981	51,548,073	(58,445,209)	664,831,081			717,357,382
4. Class 4	813,583,080	137,401,488	138,804,053	(13,475,210)	798,705,306			813,583,080
5. Class 5	246,524,288	37,462,893	33,895,908	5,278,924	255,370,198			246,524,288
6. Class 6	48,303,651		799,427	345,430	47,849,653			48,303,651
7. Total Bonds	28,372,592,232	25,097,135,943	24,140,194,664	26,342,820	29,355,876,331			28,372,592,232
PREFERRED STOCK								
8. Class 1	136,816,938	28,457,128	14,999,071	(3,212,693)	147,062,302			136,816,938
9. Class 2	143,199,382	23,778,180	42,192,681	(13,219,469)	111,565,413			143,199,382
10. Class 3	45,627,428	19,155,161	26,453,094	4,656,975	42,986,471			45,627,428
11. Class 4	48,310,325	16,974,340	2,697,678	154,381	62,741,368			48,310,325
12. Class 5	1,492,741		295,796	1,078,188	2,275,133			1,492,741
13. Class 6	1,078,188			(1,078,188)				1,078,188
14. Total Preferred Stock	376,525,002	88,364,809	86,638,319	(11,620,805)	366,630,687			376,525,002
15. Total Bonds and Preferred Stock	28,749,117,234	25,185,500,752	24,226,832,983	14,722,015	29,722,507,018			28,749,117,234

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	3,049,134	XXX	3,049,134	20,933	

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	195,610	36,820,936
2. Cost of short-term investments acquired	263,674,975	977,506,385
3. Increase (decrease) by adjustment		1,912,925
4. Increase (decrease) by foreign exchange adjustment		
5. Total profit (loss) on disposal of short-term investments		(132)
6. Consideration received on disposal of short-term investments	260,821,451	1,016,044,503
7. Book/adjusted carrying value, current period	3,049,134	195,610
8. Total valuation allowance		
9. Subtotal (Lines 7 plus 8)	3,049,134	195,610
10. Total nonadmitted amounts		
11. Statement value (Lines 9 minus 10)	3,049,134	195,610
12. Income collected during period	99,581	2,303,114
13. Income earned during period	103,439	2,296,538

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
01958XG@0	MIRANT MID-ATLANTIC LLC 8.6% with 6/30/2012 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4	1,429,312	1,467,938	CDS CS2026884 ON ALLIED WASTE INDS INC	38,626	60467M-AA-9	MIRANT MID-ATLANTIC LLC	1,429,312	1,429,312	3FE
01958XG@0	MOHEGAN TRIBAL GAMING 6.8% with 2/15/2015 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4	1,622,407	1,689,719	CDS CS2026884 ON ALLIED WASTE INDS INC	43,844	608328-AR-1	MOHEGAN TRIBAL GAMING	1,622,407	1,645,875	4FE
85375CA@0	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) SERIES B 6.5% with 4/19/2018 maturity.CDS CS2034581 ON STANDARD PACIFIC CORP.	3	1,000,000	992,369	CDS CS2034581 ON STANDARD PACIFIC CORP.	(18,990)	P4564#-AE-9	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) SERIES B	1,000,000	1,011,359	2
552078N#0	CENTERPOINT PROPERTIES TR. SER B 6.1% with 6/15/2013 maturity.CDS CS2044804 ON LYONDELL CHEMICAL COMPA	3	2,000,000	2,061,854	CDS CS2044804 ON LYONDELL CHEMICAL COMPA	11,590	151895-B*-9	CENTERPOINT PROPERTIES TR. SER B	2,000,000	2,050,264	2
451663A@7	GOLDMAN SACHS - RITS 2006-8 11.2% with 6/8/2026 maturity.CDS CS2055057 ON IDEARC INC	4	4,060,271	4,033,857	CDS CS2055057 ON IDEARC INC	(58,856)	05069G-30-9	GOLDMAN SACHS - RITS 2006-8	4,060,271	4,092,713	1FE
APPLIED	U.S. BANCORP - RITS 2006-5 SERIES B 10.4% with 4/10/2026 maturity.CDS CS2067904 ON ABITIBI-CONSOLID	1Z	4,031,233	4,232,478	CDS CS2067904 ON ABITIBI-CONSOLID	(172,977)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	4,031,233	4,405,455	1FE
APPLIED	GOLDMAN SACHS - RITS 2006-7 12.3% with 6/8/2026 maturity.CDS CS2070403 ON THE WILLIAMS COMPANIES,	3Z	4,060,362	4,089,037	CDS CS2070403 ON THE WILLIAMS COMPANIES,	(6,071)	05069M-30-6	GOLDMAN SACHS - RITS 2006-7	4,060,362	4,095,108	1FE
APPLIED	U.S. BANCORP - RITS 2006-5 SERIES B 10.4% with 4/10/2026 maturity.CDS CS2070429 ON ADVANCED MICRO DEVICES	3Z	2,015,617	2,105,507	CDS CS2070429 ON ADVANCED MICRO DEVICES	(97,220)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	2,015,617	2,202,727	1FE
APPLIED	U.S. BANCORP - RITS 2006-5 SERIES B 10.4% with 4/10/2026 maturity.CDS CS2070445 ON MEDIACOM LLC	4Z	3,023,425	3,268,859	CDS CS2070445 ON MEDIACOM LLC	(35,232)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	3,023,425	3,304,091	1FE
APPLIED	U.S. BANCORP - RITS 2006-6 SERIES B 10.2% with 4/10/2026 maturity.CDS CS2078091 ON STATION CASINOS, INC.	1Z	4,030,719	4,413,755	CDS CS2078091 ON STATION CASINOS, INC.	4,664	05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B	4,030,719	4,409,091	1FE
APPLIED	UNION PACIFIC RAILROAD LEASE-BACKED NOTES 2007-1 5.5% with 1/2/2014 maturity.CDS CS2096002 ON SANMINA SCI CORP	1Z	1,250,000	1,258,325	CDS CS2096002 ON SANMINA SCI CORP	(1,072)	90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTES 2007-1	1,250,000	1,259,397	1Z
APPLIED	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006 5.6% with 1/15/2019 maturity.CDS CS2108807 ON HOVNANIAN K ENTERPRISES	1Z	1,000,000	1,033,022	CDS CS2108807 ON HOVNANIAN K ENTERPRISES	24,372	94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006	1,000,000	1,008,650	1
APPLIED	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006 5.6% with 1/15/2019 maturity.CDS CS2108815 ON KB HOME	1Z	1,000,000	1,027,327	CDS CS2108815 ON KB HOME	18,677	94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006	1,000,000	1,008,650	1
103304B*1	MEDTRONIC, INC. (UNITED STATES) 2012 5.6% with 12/30/2012 maturity.CDS SP23026H0 ON BOYD GAMING CORP	4	3,000,000	3,081,455	CDS SP23026H0 ON BOYD GAMING CORP	11,666	58506@-AA-3	MEDTRONIC, INC. (UNITED STATES) 2012	3,000,000	3,069,789	1Z
532776A#8	LAMAR MEDIA CORP 7.2% with 1/1/2013 maturity.CDS SP3302RJ2 ON LIN TELEVISION CORP	4	2,938,747	3,121,397	CDS SP3302RJ2 ON LIN TELEVISION CORP	83,897	513075-AG-6	LAMAR MEDIA CORP	2,938,747	3,037,500	4FE
33938EA@6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS 6.1% with 7/28/2012 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,000,000	2,014,877	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	14,877	955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS	2,000,000	2,000,000	2
043353A*2	GOLDMAN SACHS - RITS 2006-8 11.2% with 6/8/2026 maturity.CDS SP7401ZI1 ON ARVINMERITOR INC	3	3,045,203	3,148,062	CDS SP7401ZI1 ON ARVINMERITOR INC	78,527	05069G-30-9	GOLDMAN SACHS - RITS 2006-8	3,045,203	3,069,535	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	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
85590AA@3	SAMSON INV CO FLOAT RATE, SER 2005-C 5.7% with 5/24/2012 maturity.CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	3	1,000,000	1,004,201	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	4,201	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	1,000,000	1,000,000	2
37247DB@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPG4026L4 ON GENWORTH FINANCIAL INC	1	5,000,000	4,758,538	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	27,887	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,730,651	1
571748A@1	ST. JOE CO. SER G SR NTS 5.2% with 8/25/2015 maturity.CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	2	5,000,000	4,742,807	CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	8,697	790148-C*-9	ST. JOE CO. SER G SR NTS	5,000,000	4,734,110	2
29364GB#9	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS 5.2% with 8/23/2015 maturity.CDS SPM401XK1 ON ENTERGY CORP	2	5,000,000	4,919,482	CDS SPM401XK1 ON ENTERGY CORP	7,326	18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS	5,000,000	4,912,156	1
144141D@4	KIRBY CORP FLOAT RATE NTS 5.8% with 2/28/2013 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	5,000,000	5,007,677	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	7,677	497266-A@-5	KIRBY CORP FLOAT RATE NTS	5,000,000	5,000,000	2
144141D@4	SAMSON INV CO FLOAT RATE, SER 2005-C 5.7% with 5/24/2012 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	7,000,000	7,010,747	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	10,747	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	7,000,000	7,000,000	2
144141D@4	TCW GLOBAL PROJECT FUND III CL. B-2 5.7% with 9/1/2017 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	7,000,000	6,707,647	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	10,747	872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2	7,000,000	6,696,900	1FE
APPLIED	CCCIT 2004-A7, A7 5.4% with 11/25/2013 maturity.INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	1Z	30,056,999	30,091,421	INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	(400)	17305E-CG-8	CCCIT 2004-A7, A7	30,056,999	30,091,821	1FE
APPLIED	SLMA 2004-9, A4 5.4% with 4/25/2017 maturity.INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	1Z	50,134,608	50,162,334	INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	(666)	78442G-MX-1	SLMA 2004-9, A4	50,134,608	50,163,000	1FE
APPLIED	BRAZOS 2005-1, A2 5.4% with 12/26/2018 maturity.INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	1Z	15,000,000	14,999,822	INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	(178)	106238-LC-0	BRAZOS 2005-1, A2	15,000,000	15,000,000	1FE
APPLIED	CCCIT 2004-A7, A7 5.4% with 11/25/2013 maturity.INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	1Z	15,028,500	15,045,733	INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	(178)	17305E-CG-8	CCCIT 2004-A7, A7	15,028,500	15,045,911	1FE
APPLIED	GRANM 2006-1A, A5 5.4% with 12/20/2054 maturity.INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	1Z	12,502,900	12,501,309	INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	(99)	38741Y-BJ-7	GRANM 2006-1A, A5	12,502,900	12,501,408	1FE
APPLIED	HSBC FINANCE CORP 5.6% with 11/16/2009 maturity.INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	1Z	25,049,212	25,126,376	INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	(199)	441812-KJ-2	HSBC FINANCE CORP	25,049,212	25,126,575	1FE
APPLIED	BRHEA 2006-1, A2 5.4% with 6/25/2023 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	12,000,000	12,028,494	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	(91)	10620N-AN-8	BRHEA 2006-1, A2	12,000,000	12,028,585	1FE
APPLIED	CWHEL 2005-B, 2A 5.5% with 5/15/2035 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	6,721,123	6,721,719	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	(51)	126685-AB-2	CWHEL 2005-B, 2A	6,721,123	6,721,770	1FE
APPLIED	GRANM 2006-1A, A5 5.4% with 12/20/2054 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	10,003,300	10,001,524	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	(76)	38741Y-BJ-7	GRANM 2006-1A, A5	10,003,300	10,001,600	1FE
APPLIED	SASCO 2005-WF3, A3 5.6% with 7/25/2035 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	5,000,000	5,040,767	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	(38)	86359D-LK-1	SASCO 2005-WF3, A3	5,000,000	5,040,805	1FE
APPLIED	AMERICAN GENERAL FINANCE 5.4% with 1/18/2008 maturity.INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	1Z	20,014,355	20,015,889	INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	(171)	02635P-ST-1	AMERICAN GENERAL FINANCE	20,014,355	20,016,060	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	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
APPLIED	SANTANDER US DEBT SA UNI 5.4% with 9/19/2008 maturity.INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	1Z	10,000,559	10,014,095	INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	(85)	802815-AB-6	SANTANDER US DEBT SA UNI	10,000,559	10,014,180	1FE
APPLIED	GCOE 2005-1, A3L 5.4% with 11/25/2020 maturity.INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	1Z	40,000,000	39,792,257	INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	(143)	36156H-AK-4	GCOE 2005-1, A3L	40,000,000	39,792,400	1FE
APPLIED	NCSLT 2004-2, A2 5.4% with 10/27/2025 maturity.INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	1Z	20,019,248	20,059,188	INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	(72)	63543P-AV-8	NCSLT 2004-2, A2	20,019,248	20,059,260	1FE
APPLIED	SLMA 2006-3, A4 5.4% with 7/25/2019 maturity.INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	19,999,528	INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	(72)	78442G-SC-1	SLMA 2006-3, A4	20,000,000	19,999,600	1FE
APPLIED	PERMA 9A, 2A 5.3% with 3/10/2015 maturity.INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	1Z	30,000,000	30,005,992	INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	(108)	71419X-AD-5	PERMA 9A, 2A	30,000,000	30,006,100	1FE
APPLIED	SLMA 2006-3, A5 5.4% with 1/25/2021 maturity.INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	1Z	25,293,000	25,364,010	INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	(90)	78442G-SD-9	SLMA 2006-3, A5	25,293,000	25,364,100	1FE
APPLIED	SUN LIFE FINANCIAL GLB 5.5% with 7/6/2011 maturity.INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	1Z	25,000,000	25,001,711	INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	(89)	86679W-AA-6	SUN LIFE FINANCIAL GLB	25,000,000	25,001,800	1FE
APPLIED	ACE 2006-HE4, A2D 5.5% with 10/25/2036 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	19,999,787	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	37	00442B-AE-1	ACE 2006-HE4, A2D	20,000,000	19,999,750	1FE
APPLIED	CREDIT SUISSE FB USA INC 5.4% with 12/9/2008 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	15,015,377	15,016,333	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	28	22541L-BR-3	CREDIT SUISSE FB USA INC	15,015,377	15,016,305	1FE
APPLIED	ROYAL BK OF SCOTLAND PLC 5.3% with 4/11/2008 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	20,004,002	20,017,017	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	37	78010J-CD-2	ROYAL BK OF SCOTLAND PLC	20,004,002	20,016,980	1FE
APPLIED	BALTA 2005-4 1A2 5.5% with 4/25/2035 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	14,575,196	14,587,408	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	153	07386H-SQ-5	BALTA 2005-4 1A2	14,575,196	14,587,255	1FE
APPLIED	GRAN 2003-3, 1 A3 5.5% with 1/20/2044 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	6,900,638	6,903,772	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	73	38741U-AC-1	GRAN 2003-3, 1 A3	6,900,638	6,903,699	1FE
APPLIED	HFP 10A, 2A 5.3% with 1/15/2021 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,005,895	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	105	43638X-AC-1	HFP 10A, 2A	10,000,000	10,005,790	1FE
APPLIED	MASSMUTUAL GLOBAL FUNDIN 5.4% with 8/26/2011 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	15,000,000	15,001,133	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	158	57629W-AW-0	MASSMUTUAL GLOBAL FUNDIN	15,000,000	15,000,975	1FE
APPLIED	POPLR 2006-D, A3 5.5% with 11/25/2036 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,005,647	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	105	73316Q-AC-2	POPLR 2006-D, A3	10,000,000	10,005,542	1FE
APPLIED	BRAZOS 2005-1, A2 5.4% with 12/26/2018 maturity.INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,000,099	INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	99	106238-LC-0	BRAZOS 2005-1, A2	10,000,000	10,000,000	1FE
APPLIED	GMACM 2005-HE1, A3 5.5% with 8/25/2035 maturity.INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	20,005,634	INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	198	361856-EC-7	GMACM 2005-HE1, A3	20,000,000	20,005,436	1FE
APPLIED	SANTANDER US DEBT SA UNI 5.4% with 9/19/2008 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	16,000,894	16,022,811	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	123	802815-AB-6	SANTANDER US DEBT SA UNI	16,000,894	16,022,688	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	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
APPLIED	SLMA 2006-A, A2 5.4% with 12/15/2020 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	17,000,000	16,999,791	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	131	78443C-CF-9	SLMA 2006-A, A2	17,000,000	16,999,660	1FE
APPLIED	WALT DISNEY COMPANY 5.4% with 9/10/2009 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,013,437	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	77	25468P-CD-6	WALT DISNEY COMPANY	10,000,000	10,013,360	1FE
APPLIED	PERMA 9A, 2A 5.3% with 3/10/2015 maturity.INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	1Z	50,000,000	50,010,695	INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	495	71419X-AD-5	PERMA 9A, 2A	50,000,000	50,010,200	1FE
APPLIED	HFCHC 2006-3, A4 5.58% with 3/20/2036 maturity.FUTURES ON S&P 500 RETURN	1Z	40,000,000	39,785,264	FUTURES ON S&P 500 RETURN		40430X-AG-8	HFCHC 2006-3, A4	40,000,000	39,785,264	1FE
9999999 - Totals			722,827,207	723,537,829	XXX	16,617	XXX	XXX	722,827,207	723,521,212	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	30	708,032,292							30	708,032,292
2. Add: Opened or Acquired Transactions	13	207,412,250							13	207,412,250
3. Add: Increases in Replicated Asset Statement Value	XXX	4,720,300	XXX		XXX		XXX		XXX	4,720,300
4. Less: Closed or Disposed of Transactions	9	195,659,906							9	195,659,906
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,677,729	XXX		XXX		XXX		XXX	1,677,729
7. Ending Inventory	34	722,827,207							34	722,827,207

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

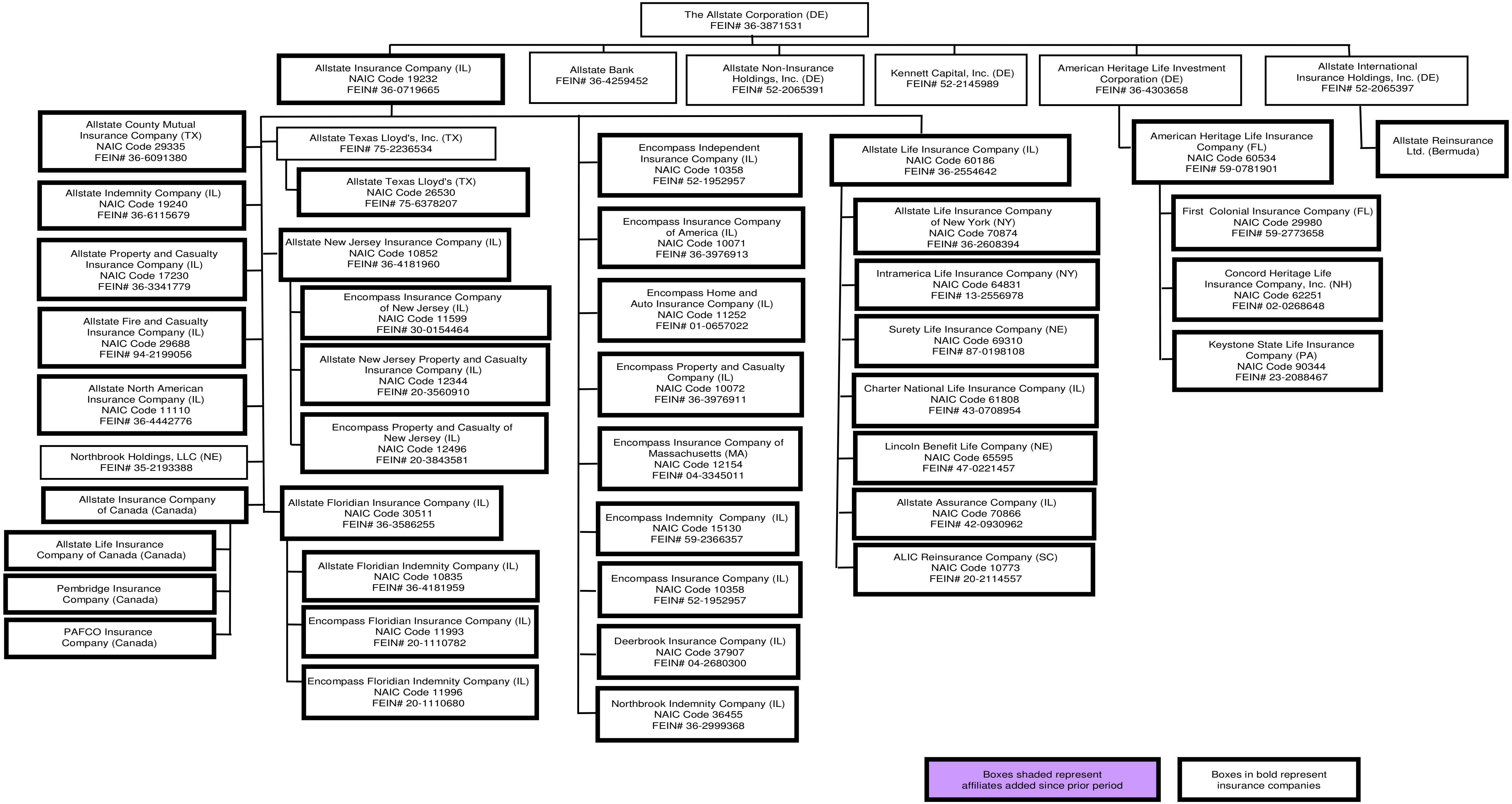
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Is Insurer Licensed? (Yes or No)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	YES	49,527,252	51,204,578	24,920,530	36,008,933	58,431,505	82,257,414
2.	Alaska AK	YES	24,593,939	25,908,279	12,627,659	16,079,806	37,794,163	42,766,262
3.	Arizona AZ	YES	45,128,085	52,272,321	24,091,718	25,922,722	74,469,558	78,625,985
4.	Arkansas AR	YES	25,407,802	27,736,675	11,855,638	14,736,193	29,180,889	38,014,756
5.	California CA	YES	355,754,336	366,764,901	147,723,422	170,227,857	556,965,191	573,979,332
6.	Colorado CO	YES	36,636,003	40,043,524	14,968,672	18,851,257	55,554,396	61,653,345
7.	Connecticut CT	YES	63,263,085	66,942,571	30,227,595	36,416,008	184,676,719	212,786,944
8.	Delaware DE	YES	8,121,994	8,692,542	4,803,485	5,096,557	61,081,336	63,346,334
9.	District of Columbia DC	YES	5,959,375	6,381,854	2,215,126	2,152,011	7,235,252	6,543,417
10.	Florida FL	YES	241,661,903	260,439,725	135,901,943	210,132,557	502,721,161	626,031,123
11.	Georgia GA	YES	116,863,003	122,117,561	55,801,360	65,515,934	113,055,421	142,008,272
12.	Hawaii HI	YES	19,136,009	18,397,279	7,458,131	6,921,254	23,689,785	23,104,162
13.	Idaho ID	YES	11,364,669	12,691,291	5,161,534	7,766,784	18,492,302	21,263,274
14.	Illinois IL	YES	126,269,003	136,640,830	67,594,964	72,445,721	379,318,771	344,384,603
15.	Indiana IN	YES	40,540,847	44,735,801	22,334,067	21,914,088	61,749,996	67,538,339
16.	Iowa IA	YES	5,775,630	6,722,906	2,711,273	3,517,986	8,238,352	9,355,810
17.	Kansas KS	YES	11,842,105	13,363,215	6,024,602	6,143,388	13,368,997	15,963,162
18.	Kentucky KY	YES	37,369,452	41,234,484	16,970,708	19,539,409	40,596,299	51,479,890
19.	Louisiana LA	YES	99,834,051	105,229,602	71,699,066	883,610,809	377,432,006	939,221,687
20.	Maine ME	YES	12,071,952	13,138,129	5,748,503	7,436,637	22,502,206	27,082,441
21.	Maryland MD	YES	119,556,606	121,893,424	64,398,975	60,173,359	140,984,915	154,041,098
22.	Massachusetts MA	YES			305,610	2,484	35,432,107	40,875,747
23.	Michigan MI	YES	71,428,789	87,463,976	52,703,149	56,222,125	1,049,509,190	1,097,380,670
24.	Minnesota MN	YES	19,746,077	23,087,697	9,143,254	11,538,724	52,040,819	55,329,241
25.	Mississippi MS	YES	28,113,908	28,128,624	19,500,766	136,557,500	119,148,311	242,923,067
26.	Missouri MO	YES	18,501,582	21,010,529	12,256,695	13,951,313	32,489,596	49,891,917
27.	Montana MT	YES	4,641,403	5,405,503	2,403,829	2,225,382	10,238,775	19,014,376
28.	Nebraska NE	YES	7,364,427	8,451,247	3,832,972	3,192,833	14,452,168	17,453,810
29.	Nevada NV	YES	28,239,346	32,157,919	14,402,404	17,293,354	52,042,264	59,726,001
30.	New Hampshire NH	YES	11,842,550	12,712,678	5,413,745	6,258,547	21,084,759	23,505,383
31.	New Jersey NJ	NO		(611)	8,009,210	8,582,047	300,500,939	328,799,590
32.	New Mexico NM	YES	20,117,912	21,136,456	9,883,083	11,901,241	33,235,225	27,532,597
33.	New York NY	YES	489,064,132	528,005,888	278,837,239	308,156,379	1,378,658,445	1,489,495,342
34.	North Carolina NC	YES	78,936,543	86,228,567	37,733,050	41,655,015	95,534,759	102,216,366
35.	North Dakota ND	YES	1,958,441	2,057,519	838,886	940,940	4,227,334	3,563,774
36.	Ohio OH	YES	71,909,480	76,527,708	48,418,538	45,273,834	197,595,441	215,416,331
37.	Oklahoma OK	YES	30,986,581	34,646,650	14,216,975	16,181,986	36,447,274	40,446,687
38.	Oregon OR	YES	31,097,106	36,046,771	19,868,500	17,074,599	49,749,277	56,771,705
39.	Pennsylvania PA	YES	186,668,638	205,565,745	114,405,080	117,920,482	677,182,980	725,646,699
40.	Rhode Island RI	YES	17,918,804	17,179,438	7,182,025	8,292,339	43,990,265	47,384,664
41.	South Carolina SC	YES	69,791,031	74,556,244	29,928,174	35,387,610	84,923,434	90,826,183
42.	South Dakota SD	YES	1,255,782	1,321,640	702,058	760,898	2,309,196	3,034,190
43.	Tennessee TN	YES	43,333,991	46,414,241	23,693,476	22,123,888	63,201,642	71,582,963
44.	Texas TX	YES	36,797,111	39,206,640	18,610,714	30,323,978	113,114,229	154,631,269
45.	Utah UT	YES	31,651,535	35,302,987	15,306,085	19,072,368	46,714,203	48,738,012
46.	Vermont VT	YES	6,483,095	7,066,597	3,466,457	3,269,615	11,282,043	14,392,861
47.	Virginia VA	YES	93,518,666	99,535,415	43,444,185	46,552,443	113,316,311	129,774,356
48.	Washington WA	YES	73,003,538	78,964,806	65,655,893	44,210,448	145,098,674	152,117,431
49.	West Virginia WV	YES	17,481,508	18,416,356	10,652,727	8,639,873	29,436,911	34,683,227
50.	Wisconsin WI	YES	15,028,922	16,406,966	7,498,035	8,530,405	107,980,564	83,206,199
51.	Wyoming WY	YES	2,935,335	3,132,761	1,160,013	1,792,465	4,380,800	2,688,363
52.	American Samoa AS	NO						
53.	Guam GU	NO						
54.	Puerto Rico PR	YES		8,749	(2,097)	43,413	4,357,886	5,170,350
55.	U.S. Virgin Islands VI	NO						
56.	Nothern Mariana Islands MP	NO						
57.	Canada CN	YES						
58.	Aggregate Other Alien OT	XXX				84,257	1,537,196	808,230
59.	Totals	(a) 51	2,966,493,334	3,188,697,198	1,614,709,701	2,734,622,055	7,698,752,237	9,016,475,251
	DETAILS OF WRITE-INS							
5801.	Other Alien	XXX				84,257	1,537,196	808,230
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				84,257	1,537,196	808,230

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

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	8,620,952	7,133,678	82.7	49.5
2.	Allied Lines	68,349,462	22,839,910	33.4	239.1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	846,664,269	343,233,500	40.5	35.9
5.	Commercial multiple peril	135,652,306	65,555,505	48.3	45.3
6.	Mortgage guaranty				
8.	Ocean marine	813,072	232,338	28.6	9.6
9.	Inland marine	32,445,929	10,316,733	31.8	35.0
10.	Financial guaranty				
11.1	Medical malpractice - occurrence				
11.2	Medical malpractice - claims-made				
12.	Earthquake	4,965,191	(1,189,690)	(24.0)	(1.1)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(1,217,744)		(1,117,496.6)
17.1	Other liability - occurrence	19,452,747	(295,663)	(1.5)	77.8
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	508,992	8,631,141	1,695.7	(45.5)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,101,764,253	593,959,476	53.9	48.3
19.3,19.4	Commercial auto liability	57,062,653	27,531,583	48.2	54.1
21.	Auto physical damage	871,533,110	359,746,983	41.3	38.3
22.	Aircraft (all perils)	11,890			(16.3)
23.	Fidelity	89,404	115,466	129.2	10.5
24.	Surety	885			
26.	Burglary and theft	228,974	44,465	19.4	35.6
27.	Boiler and machinery	451,349	19,440	4.3	(29.9)
28.	Credit				
29.	International				
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	244,929	131,257	53.6	70.4
34.	Totals	3,148,860,367	1,436,788,378	45.6	45.5
	DETAILS OF WRITE-INS				
3301.	Mechanical breakdown	244,929	131,257	53.6	70.4
3302.					
3303.					
3398.	Summary of remaining write-ins for Line 33 from overflow page			0.0	
3399.	Totals (Lines 3301 through 3303 plus 3398)(Line 33 above)	244,929	131,257	53.6	70.4

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	8,069,684	8,069,684	8,621,816
2.	Allied Lines	54,492,710	54,492,710	51,992,107
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	715,756,853	715,756,853	738,842,748
5.	Commercial multiple peril	127,841,958	127,841,958	137,987,602
6.	Mortgage guaranty			
8.	Ocean marine	665,723	665,723	796,889
9.	Inland marine	25,737,707	25,737,707	27,290,028
10.	Financial guaranty			
11.1	Medical malpractice - occurrence			
11.2	Medical malpractice - claims-made			
12.	Earthquake	446,902	446,902	7,513,482
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	17,803,808	17,803,808	18,491,758
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	522,625	522,625	543,675
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	1,084,862,785	1,084,862,785	1,204,777,983
19.3,19.4	Commercial auto liability	59,367,132	59,367,132	61,301,030
21.	Auto physical damage	870,189,446	870,189,446	929,749,423
22.	Aircraft (all perils)	11,374	11,374	11,506
23.	Fidelity	81,717	81,717	94,608
24.	Surety			230
26.	Burglary and theft	213,546	213,546	245,682
27.	Boiler and machinery	430,162	430,162	468,156
28.	Credit			
29.	International			
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	(800)	(800)	(31,524)
34.	Totals	2,966,493,332	2,966,493,332	3,188,697,199
	DETAILS OF WRITE-INS			
3301.	Mechanical breakdown	(800)	(800)	(31,524)
3302.				
3303.				
3398.	Summary of remaining write-ins for Line 33 from overflow page			
3399.	Totals (Lines 3301 through 3303 plus 3398)(Line 33 above)	(800)	(800)	(31,524)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2007 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2004 + Prior	3,506,714	1,919,725	5,426,440	437,049	23,151	460,200	3,181,829	46,015	1,784,660	5,012,503	112,163	(65,901)	46,263
2. 2005	2,069,677	1,036,493	3,106,170	363,211	15,577	378,788	1,738,864	32,354	842,982	2,614,200	32,399	(145,581)	(113,182)
3. Subtotals 2005 + Prior	5,576,391	2,956,219	8,532,610	800,260	38,727	838,988	4,920,693	78,368	2,627,641	7,626,702	144,562	(211,482)	(66,920)
4. 2006	4,703,468	1,104,288	5,807,756	1,469,346	229,857	1,699,203	3,084,906	248,880	759,519	4,093,305	(149,216)	133,968	(15,248)
5. Subtotals 2006 + Prior	10,279,859	4,060,507	14,340,366	2,269,606	268,584	2,538,191	8,005,599	327,248	3,387,160	11,720,007	(4,653)	(77,514)	(82,168)
6. 2007	XXX	XXX	XXX	XXX	1,463,353	1,463,353	XXX	1,853,846	553,416	2,407,262	XXX	XXX	XXX
7. Totals	10,279,859	4,060,507	14,340,366	2,269,606	1,731,938	4,001,544	8,005,599	2,181,095	3,940,576	14,127,270	(4,653)	(77,514)	(82,168)
8. Prior Year-End Surplus As Regards Policyholders	19,129,160												

Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
1. 0.0	2. (1.9)	3. (0.6)

Col. 13, Line 7 As a % of Col. 1 Line 8
4. (0.4)

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
2.	Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

3.

Bar Codes:

1.
1 9 2 3 2 2 0 0 7 4 9 0 0 0 0 0 1
Trusteed Surplus Statement [Document Identifier 490]

3.
1 9 2 3 2 2 0 0 7 3 6 5 0 0 0 0 1
Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid reinsurance premium	24,289,300		24,289,300	26,188,895
2305.	Escrow on real estate sale	12,780,840		12,780,840	12,780,840
2306.	Transferable state tax credits	3,307,566		3,307,566	800,604
2307.	Equities and deposits in pools and associations				754,230
2308.	Prepaid expenses	1,112,901,066	1,112,901,066		
2309.	Advances	83,282,193	83,282,193		
2397.	Summary of remaining write-ins for Line 23 from overflow page	1,236,560,964	1,196,183,258	40,377,706	40,524,569

Additional Write-ins for Liabilities Line 23

2304.	Reserve for uncashed checks	75,103,555	62,883,078
2305.	Deferred gain on intercompany asset transfer	18,431,851	18,431,851
2306.	Retroactive reinsurance reserve ceded	(31,068,809)	(40,746,525)
2397.	Summary of remaining write-ins for Line 23 from overflow page	62,466,597	40,568,404

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED During the Current Quarter

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

NONE

SCHEDULE A - PART 3

Showing All Real Estate SOLD During the Current Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16	17
	2	3														
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Book/Adjusted Carrying Value Less Encum-brances Prior Year	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
Surplus Home Office Land	Northbrook	IL	03/05/2007	Lynwood Glenview, LLC	104,388	104,388				104,388	291,648		187,260	187,260		
0199999. Property Sold					104,388	104,388				104,388	291,648		187,260	187,260		
9999999 - Totals					104,388	104,388				104,388	291,648		187,260	187,260		

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10	11	12
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
122920	PHOENIX	AZ		1,250,000	01/31/2007	5.850	1,250,000			3,075,000	12/07/2006
122913	LOS ANGELES	CA		15,000,001	01/25/2007	5.800	14,977,681			24,857,144	12/20/2006
122929	HIGHLANDS RANCH	CO		9,200,000	02/16/2007	5.710	9,200,000			12,400,000	01/18/2007
122941	CAMBRIDGE	MA		10,000,000	01/18/2007	5.450	10,000,000			30,526,316	01/03/2007
122915	PLANO	TX		4,187,500	01/02/2007	6.330	4,187,500			6,750,000	12/01/2006
0599999. Mortgages in good standing - Commercial mortgages-all other				39,637,501	XXX	XXX	39,615,181			77,608,460	XXX
0899999. Total Mortgages in good standing				39,637,501	XXX	XXX	39,615,181			77,608,460	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				39,637,501	XXX	XXX	39,615,181			77,608,460	XXX

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
122406	REDWOOD SHORES	CA		02/04/2004	5,393,507			5,368,945	5,368,945			
800044	BREA	CA		04/30/1983	1,307			1,307	1,307			
122904	GROTON	CT		12/19/2006	7,500,000			7,500,000	7,500,000			
122485	PLANO	TX		07/28/2004	3,496,250			3,496,250	3,496,250			
122484	PLANO	TX		07/28/2004	3,187,500			3,187,500	3,187,500			
0199999. Mortgages closed by repayment					19,578,564			19,554,002	19,554,002			
9999999 - Totals					19,578,564			19,554,002	19,554,002			

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	STARWOOD HOSPITALITY I	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006				8,664,953	8,664,953	906,815		13,650,000	2.630
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006				5,327,480	5,327,480	379,549		15,052,069	5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated										13,992,433	13,992,433	1,286,364		28,702,069	XXX
000000-00-0	IMPACT CHILDCARE LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		01/03/2006				588,095	588,095	(75)			14.890
000000-00-0	IMPACT HEALTHCARE	SAN FRANCISCO	CA	IMPACT COMMUNITY		09/26/2005		38,264		416,852	416,852	(4,995)			12.960
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								38,264		1,004,947	1,004,947	(5,070)			XXX
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	09/03/2004				2,887,053	2,887,053	41,782		1,603,118	1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP (AIC)	BOSTON	MA	HANCOCK PARTNERS	5	12/30/2003		47,716		3,333,970	3,333,970	54,876		966,444	4.950
58988#-10-0	MERIT MEZZANINE FUND IV	BOSTON	MA	MERIT CAPITAL PARTNERS	RP5A	01/13/2005		247,253		1,877,327	1,877,327	8,019		3,075,000	0.670
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	MEZZANINE MGMNT	5	11/15/1999				2,736,522	2,736,522	469,460			7.000
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	PRUDENTIAL ALT GROUP	RP5A	04/28/2005		55,600		3,397,687	3,397,687	29,894		6,294,507	1.330
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								350,569		14,232,559	14,232,559	604,031		11,939,069	XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	GORDON BROTHERS		11/30/2006		79,582		1,901,176	1,901,176			10,733,752	3.880
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	BOSTON	MA	ABRY PARTNERS		03/19/1997		31,412		3,729,318	3,729,318	(83,282)			1.720
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	AFFINITY EQUITY PRTN		01/29/2007		209,372		209,372	209,372			17,390,628	0.880
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PRTNRS		05/24/2004		134,543		15,154,019	15,154,019	(81,556)		2,828,251	5.410
000000-00-0	APAX EUROPEAN BUY - IN FUND	PARIS	FR	APAX PARTNERS		11/22/1989				273,333	273,333				4.080
000000-00-0	APAX VENTURES III	LONDON	EG	APAX PARTNERS		12/02/1987				16,206	16,206	3,542			2.400
000000-00-0	APAX VENTURES IV	LONDON	EG	APAX PARTNERS		12/16/1991				21,952	21,952				5.760
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	APOLLO CAPITAL		05/11/2006		872,818		4,664,557	4,664,557			20,013,861	0.410
000000-00-0	ARCH VENTURE FUND II, L.P.	CHICAGO	IL	ARCH PARTNERS		09/01/1994				224,314	224,314	14,100			3.190
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - AIC	BOSTON	MA	ARCLIGHT PARTNERS		12/16/2003		1,323,686		9,004,906	9,004,906	279,681		2,942,490	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	EN	ARGAN CAPITAL MGMT		02/12/2007		6,671,040		6,671,040	6,671,040			3,074,098	1.850
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	AVENUE CAPITAL		07/20/2006		202,000		1,054,354	1,054,354			9,044,363	0.340
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	BIRCH HILL EQU PARTN		03/17/2006		85,890		5,778,066	5,778,066	76,814		11,712,366	2.350
000000-00-0	BIV	WELLESLEY	MA	DDJ CAPITAL MGMT		03/28/2003		1,000,000		9,707,647	9,707,647	298,349		959,938	2.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006				2,878,574	2,878,574	(120,025)		5,909,611	0.070
000000-00-0	BRAIT IV LP	JOHANNESBURG	SF	BRAIT		12/07/2006		202,859		649,912	649,912			16,974,746	2.320
000000-00-0	CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS FUND	SAN FRANCISCO	CA	BELVEDERE PRTNRS		04/13/1998				13,134	13,134	(403,325)			6.250
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	CEBERUS CAPITAL MGMT		03/07/2007		833,063		833,063	833,063			7,290,000	0.100
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EDGESTONE		04/18/2006		596,305		1,250,804	1,250,804	(215)		7,442,594	1.410
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EDGESTONE		04/18/2006		621,900		1,483,861	1,483,861	(4,476)		7,505,747	1.410
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	ELEVATION ASSOC		12/13/2004		74,778		4,204,579	4,204,579	(28,549)		9,461,960	0.800
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		11/10/2006		283,419		812,574	812,574			13,314,655	0.190
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SF	ETHOS CAPITAL		10/20/2006		(179)		1,211,797	1,211,797			11,354,265	3.020
000000-00-0	FFC PARTNERS I, L.P.	GREENWICH	CT	FERRER FREEMAN & CO		12/23/1996				2,932,498	2,932,498	345,038			4.760
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI OPPORTUNITY LTD		10/11/2005		334,315		1,298,330	1,298,330			5,676,282	2.410
000000-00-0	FRANCISCO PARTNERS II, LP	MENLO PARK	CA	CAPITAL CONTRIBUTION		07/10/2006		703,500		3,567,750	3,567,750			16,532,250	1.010
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	ADVENT GROUP		04/08/1994				224,915	224,915	(16,746)			3.810
000000-00-0	GLOBAL PRIVATE EQUITY III	BOSTON	MA	ADVENT GROUP		03/19/1997				2,917,928	2,917,928	133,086			2.300
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR GOLDER RAUNER		12/01/2006				1,275,399	1,275,399			21,324,601	0.910
000000-00-0	GTCR FUND VIII	CHICAGO	IL	GTCR GOLDER RAUNER		09/29/2003				16,012,819	16,012,819	7,974,771		2,687,500	1.600
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	HARBOURVEST PTRS		11/12/2003		1,120,000		8,603,529	8,603,529	141,385		7,360,000	1.070
000000-00-0	HARBOURVEST VENTURE FUND	BOSTON	MA	HARBOURVEST PTRS		11/12/2003		140,000		1,839,032	1,839,032	3,774		2,140,000	0.110
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT		08/07/2002									0.070
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		731,250		7,430,086	7,430,086	319		5,451,358	2.250
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG CAPITAL PTRS		06/08/2005		2,645,904		5,800,456	5,800,456	245,594		5,773,087	2.670
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	LANDMARK PRTNRS		07/01/2003		153,324		4,580,737	4,580,737	292,113		1,489,482	1.820
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004		1,351,276		7,955,962	7,955,962	(11,774)		4,835,846	2.800
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	LEHMAN BRO INV MGMT		11/17/2004		370,653		9,065,341	9,065,341	(257,258)		3,511,688	1.400
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	LEXINGTON PRTNRS		06/27/2003		806,388		24,305,437	24,305,437	1,211,022			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	LINCOLNSHIRE PTRS		10/01/2004		51,967		3,815,064	3,815,064	(53,226)		6,105,220	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO		08/17/2006		1,355,810		2,277,909	2,277,909			15,322,091	0.700
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	DENVER	CO	KRG CAPITAL PARTNERS		03/19/2007		9,800,000		9,800,000	9,800,000				2.450
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	CAMBRIDGE	MA	MONITOR CLIPPER		12/05/2003		4,264,532		17,392,004	17,392,004	(91,345)		5,429,558	3.190
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	OAK HILL PRTNRS		12/28/2004		948,328		8,761,240	8,761,240	669,493		7,167,374	0.910
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	OAK HILL PRTNRS		12/19/2003		990,875		7,068,869	7,068,869			2,438,984	1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	ODYSSEY PRTNRS		08/27/2004		2,025,912		12,384,952	12,384,952	971,977		8,751,562	2.670
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	GUERNSEY	GR	PARTNERS GROUP MGMT		06/27/2006		549,223		3,420,890	3,420,890			15,264,773	4.700
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PRTNRS		09/30/2005		106,250		2,098,835	2,098,835	(5,953)		6,353,750	2.560

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Showing Other Long-Term Invested Assets Acquired During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC		11/28/2006	13			5,000,000	5,000,000				0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PROVIDENCE PTNRS		03/16/2007		605,990		605,990	605,990			13,494,010	0.190
000000-00-0	PROVIDENCE PARTNERS	PROVIDENCE	RI	PROVIDENCE PTNRS		12/19/1996				975,721	975,721	(11,689)			3.630
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006				4,445,514	4,445,514	(29,407)		12,830,282	1.130
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	SENTINEL PRTNRS		05/20/2005				2,005,388	2,005,388	534,291		5,939,262	2.500
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PRTNRS		08/18/2005				3,766,022	3,766,022	(54,462)		8,348,936	2.540
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	TENASKA, INC		03/25/2005		1,978,835		8,906,203	8,906,203	65,581		1,775,810	2.340
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	TFCP III		11/02/2006				502,953	502,953			22,959,217	0.440
000000-00-0	TPG IV	FORT WORTH	TX	TEXAS PACIFIC GRP		12/09/2003		1,401,508		10,709,237	10,709,237			1,130,478	0.230
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GRP		06/27/2006		2,052,970		3,909,687	3,909,687			11,191,729	0.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	WARBURG PINCUS		07/26/2005		2,430,000		10,516,113	10,516,113	150,024		7,560,000	0.290
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA INVEST PARTN		02/17/2006				8,299,959	8,299,959	(50,077)		2,732,414	0.940
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	WILLIS STEIN		04/24/1996				3,251,718	3,251,718	(6,792)			4.070
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	WIND POINT PRTNRS		02/15/2006		950,145		2,511,104	2,511,104	(122,786)		8,370,550	2.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated								51,091,444		301,984,149	301,984,149	11,978,011		397,901,419	XXX
000000-00-0	ARK DIRECT CAPITAL FUND, L.P.	CHICAGO	IL	ARK DIRECT		10/28/1996				170,689	170,689				12.780
000000-00-0	BAIRD CAPITAL PARTNERS II, L.P.	MILWAUKEE	WI	BAIRD CAPITAL PRTNRS		10/01/1996		1,712				443,893			34.530
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	BRAZOS PVT EQU PARTN		03/17/2006		218,386		5,972,805	5,972,805	(728,134)		13,737,376	5.830
000000-00-0	CHISHOLM PARTNERS III	PROVIDENCE	RI	SILVERADO III		10/29/1996				2,729,152	2,729,152	526,375			14.380
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	HARTFORD	CT	CONNING PARTNERS		07/16/1994				176,322	176,322				10.760
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	EAGLESTONE PRTNRS		02/26/1999				8,643,810	8,643,810	652,784		205,078	30.000
000000-00-0	EXCELLERE CAPITAL FUND LP - AIC	DENVER	CO	EXCELLERE PARTNERS		03/27/2007		116,378		116,378	116,378			9,283,622	6.040
000000-00-0	FLEMING US DISCOVERY FUND III, LP	NEW YORK	NY	ROBERT FLEMING		06/02/1997				2,574,631	2,574,631	(5,333)			12.210
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	NEW YORK	NY	GUGGENHEIM ADVISORS		04/26/2006	13	25,000,000		191,717,633	191,717,633	6,852,893			100.000
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL		01/31/1992				14,122,260	14,122,260	104,823			12.120
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A	SAN FRANCISCO	CA	IMPACT COMMUNITY		03/17/1998				89,668	89,668	(20,879)			11.560
000000-00-0	KINGDOM FILMS	DOVER	DE	CSFB - Alt Mgr		08/16/2005				5,250,000	5,250,000				8.400
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	LANDMARK PRTNRS		12/13/2004		140,433		13,426,483	13,426,483	339,373		2,836,749	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	LEHMAN BRO INV MGMT		06/27/2005		880,000		4,970,753	4,970,753	(72,600)		5,500,000	14.670
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS		06/25/2004		654,543		3,243,986	3,243,986	99,395		8,313,115	5.470
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	INVESTCORP		04/26/2006	13			162,543,135	162,543,135	5,027,404			100.000
000000-00-0	PFINGSTEN EXECUTIVE FUND II	DEERFIELD	IL	PFINGSTEN PRTNRS		09/15/1997				971,076	971,076	464,029			10.000
000000-00-0	TPF GENCO CO-INVESTMENT FUND, LP	OMAHA	NB	TENASKA, INC		12/13/2006				10,000,000	10,000,000				7.410
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	WAND PARTNERS		12/27/1996				541,149	541,149				11.380
000000-00-0	WAND/PARAGON INVESTMENTS I L.P.	NEW YORK	NY	WAND PARTNERS		10/20/2006				3,460	3,460				13.340
1699999. Joint Venture Interests - Common Stock - Affiliated								27,011,452		427,263,390	427,263,390	13,684,023		39,875,940	XXX
000000-00-0	ASLAN REALTY PARTNERS	CHICAGO	IL	TRANSWESTERN INV		12/18/1998				279,608	279,608	158,810			5.870
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	BEACON PARTNERS		12/14/2004				16,058,673	16,058,673			3,800,000	1.970
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	BOSTON	MA	BEACON PARTNERS		06/22/2006		1,862,000		7,726,775	7,726,775	(215,225)		7,258,000	0.880
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS, LP	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004		1,300,000		10,962,233	10,962,233	366,034		5,530,159	2.670
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	BLACKSTONE GROUP		10/22/2003		1,428,105		16,295,832	16,295,832	266,060		1,852,725	0.900
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006		11,791,333		19,653,489	19,653,489	2,206,384		9,058,154	0.640
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORK	NY	BROADWAY PARTNERS		07/31/2006		4,346,000		10,263,932	10,263,932			318,000	2.650
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005		489,000		3,212,381	3,212,381	132,232		7,821,500	2.500
000000-00-0	CB STRATEGIC PARTNERS III	LOS ANGELES	CA	CB RICHARD ELLIS		01/06/2004		828,314		14,358,892	14,358,892	129,185			3.010
000000-00-0	CB STRATEGIC PARTNERS IV, LP	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005		700,073		6,277,318	6,277,318	(119,594)		8,719,397	1.270
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DRA ADVISORS		05/29/2003				8,372,310	8,372,310				2.720
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CPTL		10/26/2005		867,200		3,151,752	3,151,752	542,583		8,130,000	3.610
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006		377,407		1,302,848	1,302,848				8.330
000000-00-0	ING REALTY PARTNERS, L.P.	NEW YORK	NY	ING REALTY		10/02/1998		13,280				1,346,170			3.700
000000-00-0	JER FUND II	MCLEAN	VA	JER REALTY		06/04/1999				661,990	661,990	521,393			2.520
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY		01/05/2005		717,235		11,561,023	11,561,023	79,253		5,849,217	2.400
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKER	PA	KTR CAPITAL PTRS		10/24/2005		2,689,500		5,702,213	5,702,213	309,398		7,821,000	2.930
000000-00-0	LANDMARK FUND IV	SIMSBURY	CT	LANDMARK PRTNRS		03/27/2002				464,558	464,558	(6,321)		274,003	5.000
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	LANDMARK PRTNRS		07/27/2005		1,161,814		1,535,604	1,535,604	(7,618)		11,944,602	4.000
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	LASALLE INV MGT		07/01/2003				5,665,052	5,665,052	66,068			4.880
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	LEHMAN BRO INV MGMT		08/26/2005		2,444,780		7,209,157	7,209,157	1,335,065		3,560,142	0.650
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	LAZARD FRERES REALTY		03/06/1998				19,109,996	19,109,996	(268,478)			1.640
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING CLARION		11/02/2005				20,971,520	20,971,520	249,000			2.470
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP		01/23/1995		10,680		4,807,106	4,807,106				3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	MORGAN STANLEY RE GP		06/05/1998		14,042		2,344,830	2,344,830				8.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP		10/10/2006		2,105,393		5,998,145	5,998,145			18,048,295	1.600

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Showing Other Long-Term Invested Assets Acquired During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13	14	15	16
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	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	MORGAN STANLEY RE GP		11/06/2002		173,104		4,317,348	4,317,348	995,382		1,081,220	5.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	O'CONNOR GROUP		09/30/2004		1,140,948		7,330,443	7,330,443	249,702		6,170,679	2.650
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ CPTL PRTNRS		06/12/2006		386,557		10,158,929	10,158,929			5,926,067	2.820
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	RLJ CPTL PRTNRS		04/29/2005		46,875		4,852,031	4,852,031	317,275		2,301,001	5.000
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004		26,513		6,378,583	6,378,583	1,278,328		282,185	1.750
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	TX	ROCKPOINT GROUP		09/29/2005		1,388,049		9,944,943	9,944,943	199,600		7,700,262	1.200
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		04/15/2004				5,967,084	5,967,084	634,009		2,283,352	2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII - AIC	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		10/19/2006		3,482,748		3,800,741	3,800,741			21,597,755	2.990
000000-00-0	STARWOOD OPPORTUNITY FUND IV	GREENWICH	CT	STARWOOD CAPITAL		01/22/1997				2,892,904	2,892,904	(190,344)			3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V	GREENWICH	CT	STARWOOD CAPITAL		05/14/1999				1,839,328	1,839,328	33,421			4.840
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005		3,323,991		13,281,895	13,281,895				1.600
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	WALTON STREET		10/08/2003				18,029,122	18,029,122	520,122		453,639	2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON STREET		08/08/2006		3,607,881		10,823,643	10,823,643			17,976,357	1.920
000000-00-0	WESTBROOK REAL ESTATE FUND I	NEW YORK	NY	WESTBROOK PRTNRS		03/29/1995				2,157,063	2,157,063	47,310			4.070
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	WESTBROOK PRTNRS		09/10/2004		2,095		791,014	791,014				2.800
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	WESTBROOK PRTNRS		06/12/1997		5,795		2,161,660	2,161,660				2.800
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	WESTBROOK PRTNRS		09/01/1998		9,524		1,483,040	1,483,040				2.710
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	WESTBROOK PRTNRS		09/13/2004		3,175		494,348	494,348				2.710
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	WESTBROOK PRTNRS		10/17/2000		11,957		2,245,090	2,245,090	683,299			1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PRTNRS		05/04/2006		11,376,966		14,786,505	14,786,505	1,476,167		15,720,537	2.670
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	WESTBROOK PRTNRS		10/01/2004		77,700		14,903,690	14,903,690	313,020			4.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								58,210,034		342,586,641	342,586,641	13,647,692		181,478,248	XXX
000000-00-0	EOP/LAJOLLA	NORTHBROOK	IL	EOP CORP		07/01/1994		69,861				657,321			20.000
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		09/21/2006				653,449	653,449				14.890
000000-00-0	IMPACT WORKFORCE HOUSING	DOVER	DE	IMPACT COMMUNITY		11/28/2005				451,500	451,500				21.000
000000-00-0	LANDMARK REAL ESTATE FUND VI	SIMSBURY	CT	LANDMARK PRTNRS		12/18/1996				48,794	48,794	1,287			15.220
000000-00-0	LANDMARK REAL ESTATE FUND VII	SIMSBURY	CT	LANDMARK PRTNRS		10/20/1997				1,517,603	1,517,603	87,420			11.430
000000-00-0	MEADOWBROOK	ARLINGTON HEIGHTS	IL	CONCORD HOMES		08/25/1993				90,433	90,433	(589,436)			30.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	NEW YORK	NY	MORGAN STANLEY RE GP		09/28/1994				217,154	217,154	(50,742)			12.000
000000-00-0	WESTMINSTER FUND II, LP	LAKE FOREST	IL	WESTMINSTER ADVS		08/03/1998				822,981	822,981				18.670
1899999. Joint Venture Interests - Real Estate - Affiliated								69,861		3,801,914	3,801,914	105,850			XXX
02000#-AB-8	ALLSTATE COUNTY MUTUAL INS SURPLUS NOTE	DALLAS	TX	ALLSTATE COUNTY MUTUAL		12/31/2005				12,450,000	12,450,000				
020023-9A-7	ALLSTATE FLORIDIAN INS CO SURPLUS NOTE	NORTHBROOK	IL	ALLSTATE FLORIDIAN		09/30/2004				175,000,000	175,000,000				
02004@-AA-8	ALLSTATE TEXAS LLOYD SURPLUS NOTE	IRVING	TX	ALLSTATE TEXAS		12/31/2005				12,600,000	12,600,000				
2299999. Surplus Debentures, etc - Affiliated										200,050,000	200,050,000				XXX
000000-00-0	CHICAGO EQUITY FUND 1997 LP	CHICAGO	IL	CHICAGO EQUITY		05/29/1998				151,493	151,493	(14,418)			3.670
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										151,493	151,493	(14,418)			XXX
000000-00-0	ILLINOIS EQUITY FUND (IEF)	Chicago	IL	ILLINOIS EQUITY		05/28/1998				343,191	343,191	(20,362)			10.000
000000-00-0	LEHMAN HOUSING VII (LH7-a)	Dover	DE	LEHMAN HOUSING		11/20/1998				2,561,419	2,561,419	(393,816)			24.930
000000-00-0	LEHMAN HOUSING VIII (LH7-b)	Dover	DE	LEHMAN HOUSING		11/20/1998				1,806,429	1,806,429	(278,193)			24.930
000000-00-0	NATIONAL EQUITY FUND (NEF)	Chicago	IL	NATIONAL EQUITY		02/02/1998				5,433,030	5,433,030	(478,594)			28.500
000000-00-0	RELATED CORPORATE PARTNERS VII (RCP)	Dover	DE	RELATED CORP PARTNERS		07/01/1998				5,004,091	5,004,091	(379,798)			17.500
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated										15,148,160	15,148,160	(1,550,763)			XXX
000000-00-0	MOGA TAX CREDIT FUND II	NEW YORK	NY	MORGAN STANLEY		12/05/2006				18,142,659	18,142,659	(26,526)			51.960
000000-00-0	VIRGINIA TCF A/V-1, LLC	CHARLOTTE	NC	WACHOVIA		12/22/2006				8,749,306	8,749,306				78.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										26,891,965	26,891,965	(26,526)			XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB		12/12/2006				4,778,226	4,778,226	(21,774)			80.000
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	CHARLOTTE	NC	WACHOVIA		10/31/2006				9,279,228	9,279,228	(33,099)			91.000
3499999. State Low Income Housing Tax Credit - Affiliated										14,057,454	14,057,454	(54,873)			XXX
3999999. Total - Unaffiliated								109,652,047		672,947,274	672,947,274	27,501,679		620,020,805	XXX
4099999. Total - Affiliated								27,119,577		688,217,830	688,217,830	12,152,641		39,875,940	XXX
4199999 - Totals								136,771,624		1,361,165,105	1,361,165,105	39,654,320		659,896,745	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13	14	15
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	DISTRIBUTION	09/03/2004	156,667			156,667	156,667				
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP (AIC)	BOSTON	MA	DISTRIBUTION	12/30/2003	84,068			85,278	85,278				
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	DISTRIBUTION	11/15/1999	11,398,443			11,398,443	11,398,443				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	DISTRIBUTION	04/28/2005	62,456			63,476	63,476				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated						11,701,635			11,703,864	11,703,864				
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	DISTRIBUTION	05/24/2004	1,574,646			1,575,830	1,575,830				
000000-00-0	APAX CAPITAL RISQUE II	PARIS	FR	DISTRIBUTION	10/01/1988	54,905	24,005		54,905	54,905				24,005
000000-00-0	APAX EUROPE IV	PARIS	FR	VARIOUS	01/01/2007		3,001,550		3,001,550			(3,001,550)	(3,001,550)	3,187,031
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	DISTRIBUTION	05/11/2006	378,700			456,505	456,505				
000000-00-0	ARCH VENTURE FUND III, L.P.	CHICAGO	IL	DIRECT	01/01/2007		131,025		131,025			(131,025)	(131,025)	131,025
000000-00-0	ARCH VENTURE FUND IV, L.P.	CHICAGO	IL	DIRECT	01/01/2007		(67,403)		(67,403)			67,403	67,403	(67,403)
000000-00-0	ARCH VENTURE FUND V	CHICAGO	IL	DIRECT	01/01/2007		181,870		181,870			(181,870)	(181,870)	181,870
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - AIC	BOSTON	MA	DISTRIBUTION	12/16/2003	1,872,284			1,872,284	1,872,284				
000000-00-0	BAKER COMMUNICATIONS FUND I, L.P.	NEW YORK	NY	DIRECT	01/01/2007		(780,346)		(780,346)			780,346	780,346	(780,346)
000000-00-0	BAKER COMMUNICATIONS FUND II (QP), L.P.	NEW YORK	NY	DIRECT	04/17/2000	4,628,872	(102,582)		4,526,290	5,750,344		1,224,054	1,224,054	(102,582)
000000-00-0	BIV	WELLESLEY	MA	DISTRIBUTION	03/28/2003	105,012			116,912	116,912				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	DISTRIBUTION	01/30/2006	47,421			47,421	47,421				
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS II LP	NEW YORK	NY	DIRECT	01/01/2007		(670,484)		(670,484)			670,484	670,484	(670,484)
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS L.P.	NEW YORK	NY	DIRECT	01/01/2007		10,823		10,823			(10,823)	(10,823)	10,823
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	DISTRIBUTION	04/18/2006	125,797			206,298	206,298				
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	DISTRIBUTION	12/13/2004	32,274			32,854	32,854				
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SF	VARIOUS	01/01/2007	75,592			76,351	76,351				
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	DISTRIBUTION	04/08/1994	648,169			648,169	648,169				
000000-00-0	GLOBAL PRIVATE EQUITY III	BOSTON	MA	DISTRIBUTION	02/17/2000	206,862			206,862	206,862				
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	DISTRIBUTION	11/12/2003	172,804			198,000	198,000				
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	DIRECT	08/07/2002					1,028		1,028	1,028	
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	DIRECT	08/07/2002					53,972		53,972	53,972	
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	DISTRIBUTION	07/01/2003	599,010			606,217	606,217				
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	DISTRIBUTION	06/27/2003	2,665,625			2,694,360	2,694,360				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	DISTRIBUTION	12/28/2004	62,272			62,272	62,272				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	DISTRIBUTION	12/19/2003	531,823			531,823	531,823				
000000-00-0	PRIME VIII	AUSTIN	TX	VARIOUS	01/01/2007		15,455		15,455			(15,455)	(15,455)	(3,872)
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	DISTRIBUTION	02/28/2006	524,560			524,560	524,560				
000000-00-0	SALIX VENTURES, L.P.	NASHVILLE	TN	DIRECT	01/01/2007		3,683		3,683			(3,683)	(3,683)	3,683
000000-00-0	SARATOGA PARTNERS IV, L.P.	NEW YORK	NY	VARIOUS	01/01/2007		(490,206)		(490,206)			490,206	490,206	(34,834)
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	DISTRIBUTION	05/20/2005	1,411,504			1,411,504	1,411,504				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	DISTRIBUTION	08/18/2005	493,462			493,462	493,462				
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	DISTRIBUTION	03/25/2005	1,610,571			1,971,377	1,971,377				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	VARIOUS	11/02/2006	14,829			46,874	46,874				
000000-00-0	TPG IV	FORT WORTH	TX	DISTRIBUTION	12/09/2003	436,549			455,821	455,821				
000000-00-0	WAND EQUITY PORTFOLIO II LP	NEW YORK	NY	DIRECT	01/01/2007		357,633		357,633			(357,633)	(357,633)	357,633
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	DISTRIBUTION	02/17/2006	641,250			641,250	641,250				
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS VI	CHICAGO	IL	DIRECT	01/01/2007		(98,474)		(98,474)			98,474	98,474	(98,474)
000000-00-0	WILLIAM BLAIR VII QP	CHICAGO	IL	DIRECT	01/01/2007		1,047,668		1,047,668			(1,047,668)	(1,047,668)	1,047,668
000000-00-0	WILLIS STEIN & PARTNERS II	CHICAGO	IL	DIRECT	01/01/2007		(91,037)		(91,037)			91,037	91,037	(91,037)
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	DIRECT	01/01/2007		(38,764)		(38,764)			38,764	38,764	(38,764)
1599999. Joint Venture Interests - Common Stock - Unaffiliated						18,914,791	2,434,416		21,971,194	20,737,256		(1,233,938)	(1,233,938)	3,055,942
000000-00-0	BAIRD CAPITAL PARTNERS II, L.P.	MILWAUKEE	WI	DISTRIBUTION	10/01/1996				445,605	445,605				
000000-00-0	BAYVIEW FINANCIAL TRADING GROUP	CORAL GABLES	FL	DIRECT	12/31/1997	31,234,002	9,395,447		40,629,449	179,264,504		138,635,055	138,635,055	9,395,447
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	DISTRIBUTION	02/26/1999	59,108			59,108	59,108				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	DISTRIBUTION	01/31/1992	477,823			477,823	477,823				
000000-00-0	KBSI HOLDINGS LP	NEW YORK	NY	VARIOUS	01/01/2007					244,969		244,969	244,969	
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	DISTRIBUTION	12/13/2004	2,330,298			2,342,634	2,342,634				
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	DISTRIBUTION	06/27/2005	204,252			245,405	245,405				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	DISTRIBUTION	06/25/2004	209,226			248,400	248,400				
1699999. Joint Venture Interests - Common Stock - Affiliated						34,514,709	9,395,447		44,448,424	183,328,447		138,880,024	138,880,024	9,395,447
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	DISTRIBUTION	10/22/2003	719,445			754,238	754,238				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	DISTRIBUTION	04/21/2006	4,229,023			4,743,491	4,743,491				
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DISTRIBUTION	05/29/2003	1,154,790			1,154,790	1,154,790				
000000-00-0	EMERGING MARKETS I	LOS ANGELES	CA	DISTRIBUTION	07/20/2000		29,639		29,639	29,639				29,639
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	DISTRIBUTION	10/18/2006	87,642			92,107	92,107				

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less 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	ING REALTY PARTNERS, L.P.	NEW YORK	NY	DISTRIBUTION	10/02/1998	1,048,949			1,831,982	1,831,982				
000000-00-0	JER FUND I	MCLEAN	VA	DISTRIBUTION	07/31/1997	170,090	79,954		170,090	170,090				79,954
000000-00-0	JER FUND II	MCLEAN	VA	DISTRIBUTION	06/04/1999				816,433	816,433				
000000-00-0	LANDMARK FUND IV	SIMSBURY	CT	DISTRIBUTION	03/27/2002	46,863			46,863	46,863				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	DISTRIBUTION	07/27/2005	62,810			62,810	62,810				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	DISTRIBUTION	01/23/1995	2,842,103			2,846,075	2,846,075				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	DISTRIBUTION	06/05/1998	360,759			362,640	362,640				
000000-00-0	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	DISTRIBUTION	11/06/2002	431,321			450,599	450,599				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	DISTRIBUTION	09/30/2004	956,406			956,406	956,406				
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	DISTRIBUTION	06/12/2006	339,569			352,533	352,533				
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	DISTRIBUTION	04/29/2005	659,816			665,817	665,817				
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	DISTRIBUTION	09/28/2004	1,311,974			1,311,974	1,311,974				
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	TX	DISTRIBUTION	09/29/2005	408,406			469,549	469,549				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	DISTRIBUTION	04/15/2004	2,319,561			2,319,561	2,319,561				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	GREENWICH	CT	DISTRIBUTION	01/22/1997	144,551			144,551	144,551				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	DISTRIBUTION	10/08/2003	1,815,676			1,815,676	1,815,676				
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	DISTRIBUTION	09/10/2004	80,410			80,604	80,604				
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	DISTRIBUTION	06/12/1997	221,123			221,662	221,662				
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	DISTRIBUTION	10/17/2000	552,838			554,242	554,242				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	DISTRIBUTION	05/04/2006	183,612			526,661	526,661				
1799999. Joint Venture Interests - Real Estate - Unaffiliated						20,147,739	109,593		22,780,993	22,780,993				109,593
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DISTRIBUTION	11/01/1998	5,817,323	4,108,726		5,817,323	5,817,323				4,108,726
000000-00-0	EOP/LAJOLLA	CHICAGO	IL	VARIOUS	07/01/1994	3,320,379			4,047,561	53,385,101		49,337,540	49,337,540	657,321
000000-00-0	TRANSWESTERN OFFICE PARTNERS II	CHICAGO	IL	DIRECT	01/01/2007		(19,657)		(19,657)			19,657	19,657	(19,657)
1899999. Joint Venture Interests - Real Estate - Affiliated						9,137,702	4,089,069		9,845,227	59,202,424		49,357,197	49,357,197	4,746,390
3999999. Total - Unaffiliated						50,764,165	2,544,008		56,456,050	55,222,112		(1,233,938)	(1,233,938)	3,165,535
4099999. Total - Affiliated						43,652,411	13,484,516		54,293,651	242,530,872		188,237,221	188,237,221	14,141,837
4199999 - Totals						94,416,576	16,028,524		110,749,701	297,752,984		187,003,283	187,003,283	17,307,372

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)
02406P-AF-7	AMERICAN AXLE & MFG INC 03/01/2017		02/22/2007	J. P. MORGAN SECURITIES, INC.		435,000	435,000		3FE
01N050-6Q-5	CONT-TBA 03/01/2037		01/31/2007	BEAR STEARNS SECURITIES CORP.		36,196,408	37,000,000	107,917	1
36290V-L2-8	GOVT NATL MTG ASSOC I #618745 12/15/2036		01/01/2007	SALOMON SMITH BARNEY		50,874,599	50,803,155	162,993	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881 09/15/2036		01/01/2007	SALOMON SMITH BARNEY		25,353,779	24,925,374	87,239	1
36294R-6X-2	GOVT NATL MTG ASSOC I #657986 10/15/2036		01/01/2007	HSBC SECURITIES, INC.		2,727,825	2,654,010	10,063	1
36294S-EE-3	GOVT NATL MTG ASSOC I #658133 10/15/2036		01/01/2007	HSBC SECURITIES, INC.		12,378,391	12,043,433	45,665	1
36241K-K3-1	GOVT NATL MTG ASSOC I #782114 09/15/2036		01/01/2007	BARCLAYS BANK		1,499,784	1,533,081	112,388	1
912810-FT-0	US TREASURY N/B 02/15/2036		03/02/2007	LEHMAN BROTHERS INC.		24,357,423	25,000,000	55,939	1
912828-FY-1	US TREASURY N/B 11/15/2016		01/31/2007	Various		180,490,589	183,000,000	1,659,634	1
912828-EY-2	WI TREASURY N/B 02/29/2008		02/28/2007	Various		134,645,512	135,000,000	16,967	1
0399999. Bonds - U.S. Governments						468,959,310	472,394,053	2,258,805	XXX
01179P-SV-0	ALASKA MUN BOND BANK AUTH G O 12/01/2028		03/08/2007	UNION BANK OF SWITZERLAND		5,398,099	5,340,000		1FE
13062T-H2-3	CALIFORNIA ST G O BDS 2007 AP 08/01/2026		03/29/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		25,514,621	25,680,000	32,100	1FE
13062T-H3-1	CALIFORNIA ST G O BDS 2007 AP 08/01/2027		03/29/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		24,801,000	25,000,000	31,250	1FE
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 08/01/2032		02/01/2007	PRAGER MCCARTHY & SEALY		4,619,994	4,655,000		1FE
134141-XY-1	CAMPBELL CA UNI SCH DIST G O 08/01/2033		02/01/2007	PRAGER MCCARTHY & SEALY		4,954,050	5,000,000		1FE
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 08/01/2030		02/01/2007	PRAGER MCCARTHY & SEALY		3,982,680	4,000,000		1FE
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 08/01/2031		02/01/2007	PRAGER MCCARTHY & SEALY		4,294,512	4,320,000		1FE
544646-DM-1	LOS ANGELES CA USD G O 2007 A 07/01/2022		01/17/2007	PRAGER MCCARTHY & SEALY		15,223,950	15,000,000		1FE
544646-DP-4	LOS ANGELES CA USD G O 2007 A 07/01/2024		01/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,642,830	11,500,000		1FE
785849-VH-0	SACRAMENTO CA FIN CAP IMPT 91 12/01/2021		01/10/2007	PRE-REFUNDING		1,941,464	1,950,000	9,929	1FE
785849-VM-9	SACRAMENTO CA FIN CAP IMPT 91 12/01/2027		01/10/2007	PRE-REFUNDING		2,805,405	2,820,000	15,275	1FE
785849-VP-2	SACRAMENTO CA FIN CAP IMPT 91 12/01/2021		01/10/2007	PRE-REFUNDING		149,343	150,000	764	1FE
785849-VT-4	SACRAMENTO CA FIN CAP IMPT 91 12/01/2027		01/10/2007	PRE-REFUNDING		208,913	210,000	1,138	1FE
283365-GK-4	EL PASO CNTY CO COP JUDL BLDG 12/01/2024		03/01/2007	BAUM, GEORGE K. & COMPANY		3,971,259	3,915,000		1FE
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 12/01/2026		03/06/2007	BAUM, GEORGE K. & COMPANY		6,852,745	6,775,000		1FE
365653-JG-0	GARFIELD CNTY CO SD RE-2 G O 12/01/2025		01/17/2007	STIFEL NICOLAUS & CO, INC.		1,951,964	1,895,000		1FE
941247-J3-3	WATERBURY CT G O 2007 REF 04/01/2022		02/22/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,716,636	4,560,000	11,970	1FE
107403-MK-0	BREVARD CNTY FL PKS REC SOUTH 07/01/2024		02/07/2007	CITIGROUP GLOBAL MARKETS		4,285,297	4,025,000	3,354	1FE
107403-ML-8	BREVARD CNTY FL PKS REC SOUTH 07/01/2025		02/07/2007	CITIGROUP GLOBAL MARKETS		4,491,513	4,225,000	3,521	1FE
107403-MM-6	BREVARD CNTY FL PKS REC SOUTH 07/01/2026		02/07/2007	CITIGROUP GLOBAL MARKETS		3,062,370	2,885,000	2,404	1FE
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD 07/01/2023		01/24/2007	CITIGROUP GLOBAL MARKETS		3,580,895	3,370,000	1,404	1FE
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD 07/01/2024		01/24/2007	CITIGROUP GLOBAL MARKETS		4,211,575	3,970,000	1,654	1FE
696550-UD-2	PALM BEACH CNTY FL SCH BRD CO 08/01/2025		02/28/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		17,927,325	17,665,000		1FE
696550-UG-5	PALM BEACH CNTY FL SCH BRD CO 08/01/2027		02/28/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		15,172,800	15,000,000		1FE
40785E-SS-6	HAMILTON SOUTHEASTN IN CONS S 07/15/2023		03/09/2007	CITY SECURITIES CORPORATION		1,296,725	1,205,000		1FE
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS S 07/15/2024		03/09/2007	CITY SECURITIES CORPORATION		1,359,167	1,265,000		1FE
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS S 01/15/2028		03/09/2007	CITY SECURITIES CORPORATION		3,588,835	3,575,000		1FE
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MT 07/15/2025		02/14/2007	CITY SECURITIES CORPORATION		1,880,231	1,885,000		1FE
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MT 07/15/2027		02/14/2007	CITY SECURITIES CORPORATION		2,048,563	2,065,000		1FE
735883-GD-6	PORTAGE TWP IN MULTI-SCH BLDG 07/15/2025		02/15/2007	CITY SECURITIES CORPORATION		2,132,225	2,135,000		1FE
735883-GE-4	PORTAGE TWP IN MULTI-SCH BLDG 07/15/2026		02/15/2007	CITY SECURITIES CORPORATION		1,927,454	1,935,000		1FE
829469-AA-3	SIOUX CITY IA CMNTY SCH DIST 10/01/2008		01/26/2007	STERN BROTHERS		11,879,452	11,795,000	190,358	3Z
473020-LU-7	JEFFERSON CNTY KY LSE CAP PRO 06/01/2024		03/02/2007	PRAGER MCCARTHY & SEALY		3,505,496	3,490,000	8,907	1FE
473020-LV-5	JEFFERSON CNTY KY LSE CAP PRO 06/01/2025		03/02/2007	PRAGER MCCARTHY & SEALY		3,655,206	3,645,000	9,302	1FE
473020-LW-3	JEFFERSON CNTY KY LSE CAP PRO 06/01/2026		03/02/2007	PRAGER MCCARTHY & SEALY		3,804,408	3,800,000	9,698	1FE
473020-LX-1	JEFFERSON CNTY KY LSE CAP PRO 06/01/2027		03/02/2007	PRAGER MCCARTHY & SEALY		3,967,102	3,970,000	10,132	1FE
741705-DQ-7	PRINCE GEORGES CNTY MD COP EQ 09/01/2010		01/18/2007	STIFEL NICOLAUS & CO, INC.		3,057,119	3,030,000		1FE
509642-FN-9	LAKE FENTON MI CMNTY SCHS G O 05/01/2022		01/03/2007	PRE-REFUNDING		813,526	835,000	7,190	1FE
509642-FP-4	LAKE FENTON MI CMNTY SCHS G O 05/01/2022		01/03/2007	PRE-REFUNDING		404,327	415,000	3,574	1FE
604128-5Q-7	MINNESOTA ST 08/01/2008		01/30/2007	LOOP CAPITAL MARKETS		3,771,040	3,700,000	514	1FE
681181-MH-3	OLMSTED CNTY MN RESOURCE REC 02/01/2026		03/15/2007	PRAGER MCCARTHY & SEALY		5,249,638	5,260,000	1,278	1FE
681181-MJ-9	OLMSTED CNTY MN RESOURCE REC 02/01/2027		03/15/2007	PRAGER MCCARTHY & SEALY		5,471,663	5,490,000	1,334	1FE
60534Q-UD-1	MISSISSIPPI DEV BK HINDS 2007 10/01/2036		02/27/2007	APEX PRYOR SECURITITES		7,278,079	7,335,000	292	1FE
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 04/01/2020		02/22/2007	J. P. MORGAN SECURITIES, INC.		4,167,140	3,860,000		1FE
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 04/01/2021		02/22/2007	J. P. MORGAN SECURITIES, INC.		3,443,731	3,195,000		1FE
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 03/01/2027		03/14/2007	WACHOVIA SECURITIES		5,586,000	5,600,000	17,014	1FE
259309-SX-1	DOUGLAS CNTY NE SD NO 10 ELKH 12/15/2022		01/08/2007	DAVIDSON, D.A., & CO.		1,008,460	1,000,000		1FE
259309-SZ-6	DOUGLAS CNTY NE SD NO 10 ELKH 12/15/2024		01/08/2007	DAVIDSON, D.A., & CO.		2,914,310	2,895,000		1FE
259309-TA-0	DOUGLAS CNTY NE SD NO 10 ELKH 12/15/2025		01/08/2007	DAVIDSON, D.A., & CO.		3,319,074	3,300,000		1FE
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKH 12/15/2026		01/08/2007	DAVIDSON, D.A., & CO.		4,175,318	4,155,000		1FE
259309-TC-6	DOUGLAS CNTY NE SD NO 10 ELKH 12/15/2027		01/08/2007	DAVIDSON, D.A., & CO.		4,015,960	4,000,000		1FE
64983R-8L-4	NEW YORK ST DORM ST UNIV EDL 05/15/2021		01/01/2007	PRE-REFUNDING		5,047,802	5,070,000	129,197	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)
64983R-8M-2	NEW YORK ST DORM ST UNIV EDL 05/15/2021		01/01/2007	PRE-REFUNDING		477,898	480,000	12,232	1FE
658256-DE-9	NORTH CAROLINA ST G O PUB IMP 03/01/2013		01/31/2007	EDWARDS, A.G., & SONS, INC.		4,195,760	4,000,000	89,833	1FE
724500-GQ-0	PITT CNTY NC COP SCH FACS 200 04/01/2023		03/01/2007	CITIGROUP GLOBAL MARKETS		2,969,174	2,755,000		1FE
724500-GR-8	PITT CNTY NC COP SCH FACS 200 04/01/2024		03/01/2007	CITIGROUP GLOBAL MARKETS		3,593,940	3,340,000		1FE
724500-GS-6	PITT CNTY NC COP SCH FACS 200 04/01/2025		03/01/2007	CITIGROUP GLOBAL MARKETS		3,684,918	3,430,000		1FE
102853-ET-1	BOWLING GREEN OH SCH DIST 200 12/01/2024		03/08/2007	SEASONGOOD & MAYER		1,177,592	1,090,000		1FE
522777-ET-4	LEBANON OH CITY SCH DIST 2007 12/01/2025		02/22/2007	OHIO COMPANY (THE)		3,799,210	3,550,000		1FE
537292-HV-9	LITTLE MIAMI OH LOC SCH DIST 12/01/2025		02/21/2007	OHIO COMPANY (THE)		1,527,124	1,505,000		1FE
537292-HW-7	LITTLE MIAMI OH LOC SCH DIST 12/01/2026		02/21/2007	OHIO COMPANY (THE)		3,130,325	3,090,000		1FE
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST 12/01/2027		02/21/2007	OHIO COMPANY (THE)		3,418,532	3,380,000		1FE
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST 12/01/2028		02/21/2007	OHIO COMPANY (THE)		3,688,581	3,650,000		1FE
67755A-ZV-8	OHIO ST BLDG AUTH JAMES RHODE 06/01/2009		02/23/2007	DAIN RAUSCHER INCORPORATED		5,809,028	5,660,000	68,392	1FE
678739-RB-1	OKLAHOMA CNTY OK ISD NO 12 ED 03/01/2009		02/06/2007	PRAGER MCCARTHY & SEALY		5,018,650	5,000,000	7,778	1FE
678739-RC-9	OKLAHOMA CNTY OK ISD NO 12 ED 03/01/2010		02/06/2007	PRAGER MCCARTHY & SEALY		5,023,500	5,000,000	7,778	1FE
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 ED 03/01/2011		02/06/2007	PRAGER MCCARTHY & SEALY		5,029,050	5,000,000	7,778	1FE
179390-LA-5	CLACKAMAS CNTY OR CMNTY CLG D 06/15/2018		01/04/2007	SEATTLE NORTHWEST SECURITIES CORP.		2,591,678	2,355,000		1FE
179390-LB-3	CLACKAMAS CNTY OR CMNTY CLG D 06/15/2019		01/04/2007	SEATTLE NORTHWEST SECURITIES CORP.		3,626,205	3,290,000		1FE
179390-LC-1	CLACKAMAS CNTY OR CMNTY CLG D 06/15/2020		01/04/2007	SEATTLE NORTHWEST SECURITIES CORP.		4,995,368	4,520,000		1FE
68608K-BD-9	OREGON ST G O BRD HIGHER ED 2 08/01/2025		03/14/2007	CITIGROUP GLOBAL MARKETS		5,793,046	5,690,000		1FE
68608K-BF-4	OREGON ST G O BRD HIGHER ED 2 08/01/2027		03/14/2007	CITIGROUP GLOBAL MARKETS		3,222,115	3,170,000		1FE
68608K-BZ-0	OREGON ST G O BRD HIGHER ED 2 08/01/2023		03/14/2007	CITIGROUP GLOBAL MARKETS		1,190,001	1,165,000		1FE
68608K-CB-2	OREGON ST G O BRD HIGHER ED 2 08/01/2025		03/14/2007	CITIGROUP GLOBAL MARKETS		1,303,181	1,280,000		1FE
68608K-CC-0	OREGON ST G O BRD HIGHER ED 2 08/01/2026		03/14/2007	CITIGROUP GLOBAL MARKETS		1,358,069	1,335,000		1FE
68608K-CE-6	OREGON ST G O BRD HIGHER ED 2 08/01/2027		03/14/2007	CITIGROUP GLOBAL MARKETS		528,549	520,000		1FE
937440-BU-8	WASHINGTON CNTY OR SCH DIST N 06/15/2018		01/17/2007	SEATTLE NORTHWEST SECURITIES CORP.		1,767,789	1,625,000		1FE
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2 04/01/2027		03/13/2007	FERRIS BAKER WATTS		2,978,293	2,960,000	3,330	1FE
901039-BZ-9	TUSSEY MOUNTAIN PA SCH DIST 2 04/01/2029		03/13/2007	FERRIS BAKER WATTS		3,391,369	3,375,000	3,797	1FE
762223-HT-5	RHODE ISLAND G O CONS CAP DEV 07/15/2014		02/08/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,614,841	2,415,000	11,270	1FE
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 12/01/2022		01/26/2007	UNION BANK OF SWITZERLAND		5,269,000	5,000,000		1FE
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 12/01/2024		01/26/2007	UNION BANK OF SWITZERLAND		7,635,536	7,270,000		1FE
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON 06/01/2022		02/05/2007	BAIRD (ROBERT W.) & CO. INC.		5,136,541	4,755,000	9,906	1FE
139015-LG-4	CANYON TX ISD G O 2007 02/15/2025		02/09/2007	SOUTHWEST SECURITIES, INC.		3,084,779	3,100,000	17,050	1FE
269695-2Q-4	EAGLE MTN SAGINAW TX ISD G O 08/15/2033		03/06/2007	PRE-REFUNDING		378,135	370,000	1,106	1FE
269695-2U-5	EAGLE MTN SAGINAW TX ISD G O 08/15/2033		03/06/2007	PRE-REFUNDING		30,660	30,000	90	1FE
363334-V2-6	GALENA PARK TX ISD SCH BLDG 2 08/15/2025		02/08/2007	ABN AMRO SECURITIES (USA) INC.		7,346,883	7,335,000	19,254	1FE
442403-BV-2	HOUSTON TX INDPT SCH DIST 07B 02/15/2025		03/02/2007	MORGAN KEEGAN & COMPANY, INC.		10,159,400	10,000,000		1FE
697685-CK-9	PAMPA TX INDPT SCH DIST 2007 08/15/2024		02/28/2007	DAIN RAUSCHER INCORPORATED		1,670,894	1,555,000	9,503	1FE
697685-CL-7	PAMPA TX INDPT SCH DIST 2007 08/15/2025		02/28/2007	DAIN RAUSCHER INCORPORATED		1,941,732	1,810,000	11,061	1FE
697685-CM-5	PAMPA TX INDPT SCH DIST 2007 08/15/2026		02/28/2007	DAIN RAUSCHER INCORPORATED		2,029,602	1,895,000	11,581	1FE
947134-TQ-5	WEATHERFORD TX ISD G O BLDG R 02/15/2026		01/17/2007	PRE-REFUNDING		1,349,210	4,040,000		1FE
947134-TS-1	WEATHERFORD TX ISD G O BLDG R 02/15/2028		01/17/2007	PRE-REFUNDING		1,080,469	3,645,000		1FE
947134-UB-6	WEATHERFORD TX ISD G O BLDG R 02/15/2026		01/17/2007	PRE-REFUNDING		970,162	2,905,000		1FE
947134-UD-2	WEATHERFORD TX ISD G O BLDG R 02/15/2028		01/17/2007	PRE-REFUNDING		692,152	2,335,000		1FE
30383A-BN-0	FAIRFAX CNTY VA ECON TRANSN R 04/01/2033		02/27/2007	WACHOVIA SECURITIES		2,066,296	2,040,000		1FE
794556-VR-8	SALEM VA PUB IMPT 2007 A REF 01/01/2027		02/28/2007	BB&T CAPITAL MARKETS		1,320,527	1,300,000		1FE
794556-VS-6	SALEM VA PUB IMPT 2007 A REF 01/01/2024		02/28/2007	BB&T CAPITAL MARKETS		1,332,940	1,305,000		1FE
928172-HW-8	VIRGINIA PUB BLDG AUTH PUB FA 08/01/2009		01/25/2007	LEHMAN BROTHERS INC.		5,364,065	5,205,000	129,402	1FE
92817S-AK-4	VIRGINIA PUB SCH AUTH EDL TEC 04/15/2010		01/25/2007	MORGAN STANLEY DEAN WITTER		12,374,573	11,925,000	173,906	1FE
92817S-CW-6	VIRGINIA PUB SCH AUTH EDL TEC 04/15/2010		01/25/2007	MORGAN STANLEY DEAN WITTER		8,633,664	8,320,000	121,333	1FE
928109-JN-8	VIRGINIA ST G O 2004 A 06/01/2009		01/26/2007	LEHMAN BROTHERS INC.		5,144,900	5,000,000	41,667	1FE
764258-PZ-6	RICHLAND WA 07 12/01/2026		03/07/2007	SEATTLE NORTHWEST SECURITIES CORP.		994,720	1,000,000		1FE
2499999. Bonds - Political Subdivisions						450,439,908	450,585,000	1,261,599	XXX
3128NF-GL-5	FED HOME LOAN MTG CORP #1A110 11/01/2036		01/01/2007	BEAR STEARNS SECURITIES CORP.		11,495,643	11,290,994	46,706	1
3128QS-ZC-3	FED HOME LOAN MTG CORP #1G253 10/01/2036		01/01/2007	BEAR STEARNS SECURITIES CORP.		29,821,006	29,339,651	117,404	1
3128QG-J8-6	FED HOME LOAN MTG CORP #1N028 11/01/2036		01/01/2007	BEAR STEARNS SECURITIES CORP.		48,539,546	47,726,699	195,298	1
31368H-MU-4	FED NATL MTG ASSOC #190371 07/01/2036		02/16/2007	BARCLAYS BANK		113,219	111,131	241	1
31371M-VA-2	FED NATL MTG ASSOC #256309 07/01/2036		02/16/2007	BARCLAYS BANK		69,938	68,648	149	1
31371M-2J-5	FED NATL MTG ASSOC #256477 11/01/2036		02/16/2007	BARCLAYS BANK		2,037,578	2,000,000	4,333	1
31371M-3Y-1	FED NATL MTG ASSOC #256515 12/01/2036		02/16/2007	BANK OF AMERICA		188,596	185,118	401	1
31400L-4L-5	FED NATL MTG ASSOC #691227 03/01/2037		02/16/2007	BANK OF AMERICA		708,686	695,616	1,507	1
31403C-VQ-1	FED NATL MTG ASSOC #745023 11/01/2035		02/16/2007	BANK OF AMERICA		2,037,375	1,999,800	4,333	1
31403D-MM-8	FED NATL MTG ASSOC #745664 07/01/2036		02/16/2007	BANK OF AMERICA		44,067	43,254	94	1
31403D-SB-6	FED NATL MTG ASSOC #745814 07/01/2036		02/16/2007	BARCLAYS BANK		2,855,783	2,803,115	6,073	1

SCHEDULE D - PART 3

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

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31403D-SH-3	FED NATL MTG ASSOC #745820 08/01/2036		02/16/2007	BANK OF AMERICA		725,133	711,759	1,542	1
31407E-J7-9	FED NATL MTG ASSOC #828386 06/01/2035		02/16/2007	BANK OF AMERICA		22,495	22,080	48	1
31407F-N6-3	FED NATL MTG ASSOC #829413 12/01/2035		02/16/2007	BARCLAYS BANK		110,653	108,612	235	1
31407J-DK-5	FED NATL MTG ASSOC #831806 10/01/2036		02/16/2007	Various		937,199	919,915	1,993	1
31407J-FT-4	FED NATL MTG ASSOC #831878 10/01/2036		02/16/2007	BANK OF AMERICA		939,974	922,638	1,999	1
31407L-E4-5	FED NATL MTG ASSOC #833655 08/01/2036		02/16/2007	BARCLAYS BANK		2,360,736	2,317,198	5,021	1
31407N-QM-8	FED NATL MTG ASSOC #835760 09/01/2035		01/01/2007	LEHMAN BROTHERS INC.		9,636,529	10,163,775	12,705	1
31407W-UV-3	FED NATL MTG ASSOC #843096 10/01/2035		02/16/2007	BANK OF AMERICA		1,400,128	1,374,306	2,978	1
31407X-GX-3	FED NATL MTG ASSOC #843614 01/01/2036		02/16/2007	BANK OF AMERICA		337,249	331,029	717	1
31408D-SJ-4	FED NATL MTG ASSOC #848421 12/01/2035		02/16/2007	BANK OF AMERICA		1,018,688	999,900	2,166	1
31408D-W5-9	FED NATL MTG ASSOC #848568 12/01/2035		02/16/2007	BANK OF AMERICA		542,936	532,923	1,155	1
31408E-DP-4	FED NATL MTG ASSOC #848910 01/01/2036		02/16/2007	BANK OF AMERICA		1,018,687	999,900	2,166	1
31408G-WK-9	FED NATL MTG ASSOC #851250 05/01/2036		02/16/2007	BANK OF AMERICA		50,072	49,149	106	1
31408H-DY-8	FED NATL MTG ASSOC #851619 04/01/2036		02/16/2007	BANK OF AMERICA		1,018,687	999,900	2,166	1
31409A-DN-6	FED NATL MTG ASSOC #865109 02/01/2036		02/16/2007	BANK OF AMERICA		22,578	22,161	48	1
31409A-F6-1	FED NATL MTG ASSOC #865189 02/01/2036		02/16/2007	Various		2,108,346	2,069,462	4,484	1
31409A-Q2-8	FED NATL MTG ASSOC #865473 02/01/2036		02/16/2007	BARCLAYS BANK		695,632	682,802	1,479	1
31409B-HG-5	FED NATL MTG ASSOC #866131 01/01/2036		02/16/2007	BANK OF AMERICA		205,660	201,867	437	1
31409E-4H-1	FED NATL MTG ASSOC #869424 02/01/2036		02/16/2007	BANK OF AMERICA		1,018,687	999,900	2,166	1
31409G-LM-6	FED NATL MTG ASSOC #870732 09/01/2036		02/16/2007	BARCLAYS BANK		1,387,079	1,361,497	2,950	1
31409G-ML-7	FED NATL MTG ASSOC #870763 07/01/2036		02/16/2007	BANK OF AMERICA		481,284	472,408	1,024	1
31409H-4L-5	FED NATL MTG ASSOC #872127 09/01/2036		02/16/2007	BANK OF AMERICA		45,723	44,879	97	1
31409J-C7-3	FED NATL MTG ASSOC #872294 05/01/2036		02/16/2007	BANK OF AMERICA		878,739	862,533	1,869	1
31409T-T2-4	FED NATL MTG ASSOC #878169 08/01/2036		02/16/2007	BARCLAYS BANK		1,780,463	1,747,627	3,787	1
31409T-UL-0	FED NATL MTG ASSOC #878187 08/01/2036		02/16/2007	BARCLAYS BANK		385,875	378,758	821	1
31409T-VW-5	FED NATL MTG ASSOC #878229 10/01/2036		02/16/2007	BARCLAYS BANK		1,018,789	1,000,000	2,167	1
31409T-VX-3	FED NATL MTG ASSOC #878230 10/01/2036		02/16/2007	BARCLAYS BANK		994,275	975,938	2,115	1
31409U-FN-0	FED NATL MTG ASSOC #878673 02/01/2036		02/16/2007	BANK OF AMERICA		1,018,688	999,900	2,166	1
31409V-3B-7	FED NATL MTG ASSOC #880194 12/01/2035		02/16/2007	BANK OF AMERICA		57,399	56,341	122	1
31409W-B6-7	FED NATL MTG ASSOC #880361 01/01/2036		02/16/2007	BANK OF AMERICA		318,406	312,534	677	1
31410A-AE-6	FED NATL MTG ASSOC #883005 07/01/2036		02/16/2007	BANK OF AMERICA		271,841	266,828	578	1
31410C-HP-0	FED NATL MTG ASSOC #885038 05/01/2036		02/16/2007	BANK OF AMERICA		157,345	154,443	335	1
31410C-3R-1	FED NATL MTG ASSOC #885608 09/01/2036		02/16/2007	BARCLAYS BANK		597,442	586,424	1,271	1
31410C-5R-9	FED NATL MTG ASSOC #885656 10/01/2036		02/16/2007	BANK OF AMERICA		1,018,688	999,900	2,166	1
31410D-AE-0	FED NATL MTG ASSOC #885705 10/01/2036		02/16/2007	BANK OF AMERICA		861,694	845,802	1,833	1
31410D-SM-3	FED NATL MTG ASSOC #886224 07/01/2036		02/16/2007	Various		1,273,165	1,249,684	2,708	1
31410D-V4-9	FED NATL MTG ASSOC #886335 08/01/2036		02/16/2007	BANK OF AMERICA		472,432	463,719	1,005	1
31410E-DW-5	FED NATL MTG ASSOC #886717 08/01/2036		02/16/2007	BARCLAYS BANK		2,454,440	2,409,174	5,220	1
31410E-LD-8	FED NATL MTG ASSOC #886924 09/01/2036		02/16/2007	BARCLAYS BANK		121,421	119,182	258	1
31410E-XF-0	FED NATL MTG ASSOC #887278 07/01/2036		02/16/2007	BARCLAYS BANK		881,088	864,839	1,874	1
31410E-YJ-1	FED NATL MTG ASSOC #887313 08/01/2036		02/16/2007	BANK OF AMERICA		3,822,474	3,751,978	8,129	1
31410E-6R-4	FED NATL MTG ASSOC #887480 07/01/2036		02/16/2007	BANK OF AMERICA		929,540	912,397	1,977	1
31410M-NS-5	FED NATL MTG ASSOC #891501 03/01/2036		02/16/2007	BANK OF AMERICA		1,742,085	1,709,956	3,705	1
31410M-TV-2	FED NATL MTG ASSOC #891664 07/01/2036		02/16/2007	BANK OF AMERICA		524,056	514,391	1,115	1
31410P-F5-7	FED NATL MTG ASSOC #893088 10/01/2036		02/16/2007	BARCLAYS BANK		632,914	621,242	1,346	1
31410P-MT-7	FED NATL MTG ASSOC #893270 08/01/2036		02/16/2007	BANK OF AMERICA		3,330,939	3,269,507	7,084	1
31410P-NG-4	FED NATL MTG ASSOC #893291 08/01/2036		02/16/2007	BARCLAYS BANK		852,743	837,016	1,814	1
31410P-W9-0	FED NATL MTG ASSOC #893572 09/01/2036		02/16/2007	BANK OF AMERICA		1,018,688	999,900	2,166	1
31410P-6Q-1	FED NATL MTG ASSOC #893779 10/01/2036		02/16/2007	BARCLAYS BANK		1,018,789	1,000,000	2,167	1
31410P-7G-2	FED NATL MTG ASSOC #893795 07/01/2036		02/16/2007	BANK OF AMERICA		86,933	85,330	185	1
31410Q-6L-0	FED NATL MTG ASSOC #894675 11/01/2036		02/16/2007	BARCLAYS BANK		1,018,789	1,000,000	2,167	1
31410Q-6U-0	FED NATL MTG ASSOC #894683 11/01/2036		02/16/2007	BARCLAYS BANK		77,573	76,142	165	1
31410R-CK-3	FED NATL MTG ASSOC #894774 12/01/2036		02/16/2007	BANK OF AMERICA		310,001	304,284	659	1
31410R-GA-1	FED NATL MTG ASSOC #894893 10/01/2036		02/16/2007	BANK OF AMERICA		768,744	754,567	1,635	1
31410R-QH-5	FED NATL MTG ASSOC #895156 09/01/2036		02/16/2007	BARCLAYS BANK		42,081	41,305	89	1
31410S-X4-4	FED NATL MTG ASSOC #896299 06/01/2036		02/16/2007	BARCLAYS BANK		262,448	257,608	558	1
31410T-SD-8	FED NATL MTG ASSOC #897016 06/01/2036		02/16/2007	Various		2,068,883	2,030,728	4,400	1
31410U-B5-0	FED NATL MTG ASSOC #897460 10/01/2036		02/16/2007	BARCLAYS BANK		815,799	800,754	1,735	1
31410U-DJ-8	FED NATL MTG ASSOC #897505 12/01/2036		02/16/2007	BARCLAYS BANK		2,037,578	1,999,999	4,333	1
31410U-ZV-7	FED NATL MTG ASSOC #898156 08/01/2036		02/16/2007	Various		1,149,878	1,128,671	2,445	1
31410U-7L-0	FED NATL MTG ASSOC #898299 10/01/2036		02/16/2007	BARCLAYS BANK		2,037,577	1,999,999	4,333	1
31410V-DX-5	FED NATL MTG ASSOC #898418 10/01/2036		02/16/2007	BARCLAYS BANK		651,487	639,472	1,386	1
31410V-GC-8	FED NATL MTG ASSOC #898495 10/01/2036		02/16/2007	Various		3,079,375	3,022,583	6,549	1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
31410V-HB-9	FED NATL MTG ASSOC #898526 08/01/2036		02/16/2007	BARCLAYS BANK		96,476	94,697	205	1
31410V-UW-8	FED NATL MTG ASSOC #898897 11/01/2036		02/16/2007	BANK OF AMERICA		56,035	55,002	119	1
31410V-V3-1	FED NATL MTG ASSOC #898934 08/01/2036		02/16/2007	BARCLAYS BANK		41,224	40,464	88	1
31410V-V6-4	FED NATL MTG ASSOC #898937 08/01/2036		02/16/2007	BARCLAYS BANK		1,759,239	1,726,794	3,741	1
31410X-BC-9	FED NATL MTG ASSOC #900135 09/01/2036		02/16/2007	BARCLAYS BANK		2,819,049	2,767,059	5,995	1
31410X-JA-5	FED NATL MTG ASSOC #900357 09/01/2036		02/16/2007	BARCLAYS BANK		2,037,578	2,000,000	4,333	1
31410X-JQ-0	FED NATL MTG ASSOC #900371 09/01/2036		02/16/2007	BARCLAYS BANK		99,531	97,695	212	1
31410X-PX-8	FED NATL MTG ASSOC #900538 09/01/2036		02/16/2007	Various		1,281,046	1,257,420	2,724	1
31410X-WM-4	FED NATL MTG ASSOC #900752 09/01/2036		02/16/2007	BANK OF AMERICA		434,042	426,037	923	1
31410X-3W-4	FED NATL MTG ASSOC #900913 02/01/2037		02/16/2007	BANK OF AMERICA		230,539	226,287	490	1
31410Y-VB-7	FED NATL MTG ASSOC #901610 11/01/2036		02/16/2007	BANK OF AMERICA		171,927	168,757	366	1
31410Y-XC-3	FED NATL MTG ASSOC #901675 10/01/2036		02/16/2007	BANK OF AMERICA		506,098	496,764	1,076	1
31411A-FB-6	FED NATL MTG ASSOC #902062 12/01/2036		02/16/2007	Various		1,044,680	1,025,414	2,222	1
31411A-GU-3	FED NATL MTG ASSOC #902111 10/01/2036		02/16/2007	BARCLAYS BANK		2,062,091	2,024,061	4,385	1
31411A-NL-5	FED NATL MTG ASSOC #902295 11/01/2036		02/16/2007	BANK OF AMERICA		712,400	699,261	1,515	1
31411A-Q9-9	FED NATL MTG ASSOC #902380 11/01/2036		02/16/2007	BANK OF AMERICA		369,877	363,056	787	1
31411A-VK-8	FED NATL MTG ASSOC #902518 11/01/2036		02/16/2007	BARCLAYS BANK		906,769	890,046	1,928	1
31411A-YD-1	FED NATL MTG ASSOC #902608 11/01/2036		02/16/2007	Various		1,892,767	1,857,859	4,025	1
31411B-BF-9	FED NATL MTG ASSOC #902838 11/01/2036		02/16/2007	BANK OF AMERICA		626,532	614,978	1,332	1
31411B-B3-6	FED NATL MTG ASSOC #902858 12/01/2036		02/16/2007	Various		1,370,531	1,345,255	2,915	1
31411C-MV-0	FED NATL MTG ASSOC #904072 11/01/2036		02/16/2007	BANK OF AMERICA		2,037,375	1,999,801	4,333	1
31411C-NU-1	FED NATL MTG ASSOC #904103 11/01/2036		02/16/2007	Various		168,638	165,528	359	1
31411C-PP-0	FED NATL MTG ASSOC #904130 11/01/2036		02/16/2007	BANK OF AMERICA		139,948	137,367	298	1
31411C-YK-1	FED NATL MTG ASSOC #904414 01/01/2037		02/16/2007	BANK OF AMERICA		31,748	31,163	68	1
31411D-UY-3	FED NATL MTG ASSOC #905199 09/01/2036		02/16/2007	BARCLAYS BANK		650,499	638,502	1,383	1
31411D-VB-2	FED NATL MTG ASSOC #905210 11/01/2036		02/16/2007	BARCLAYS BANK		1,018,789	1,000,000	2,167	1
31411D-VX-4	FED NATL MTG ASSOC #905230 10/01/2036		02/16/2007	BANK OF AMERICA		506,569	497,227	1,077	1
31411E-PT-8	FED NATL MTG ASSOC #905934 01/01/2037		02/16/2007	BANK OF AMERICA		1,018,687	999,900	2,166	1
31411F-JK-1	FED NATL MTG ASSOC #906666 12/01/2036		02/16/2007	BARCLAYS BANK		1,018,789	999,999	2,167	1
31411G-H2-1	FED NATL MTG ASSOC #907549 12/01/2036		02/16/2007	BANK OF AMERICA		278,954	273,810	593	1
31411H-T9-1	FED NATL MTG ASSOC #908776 01/01/2037		02/16/2007	BANK OF AMERICA		824,892	809,679	1,754	1
31411J-K7-0	FED NATL MTG ASSOC #909418 02/01/2037		02/16/2007	BANK OF AMERICA		1,733,547	1,701,576	3,687	1
31411J-WR-3	FED NATL MTG ASSOC #909756 02/01/2037		02/16/2007	BANK OF AMERICA		929,093	911,958	1,976	1
31411K-AY-9	FED NATL MTG ASSOC #910023 03/01/2037		02/16/2007	BANK OF AMERICA		512,118	502,673	1,089	1
31411K-V9-1	FED NATL MTG ASSOC #910640 02/01/2037		02/16/2007	BANK OF AMERICA		197,559	193,915	420	1
31411L-CW-9	FED NATL MTG ASSOC #910985 12/01/2036		02/16/2007	BANK OF AMERICA		1,018,687	999,900	2,166	1
31411L-ZU-8	FED NATL MTG ASSOC #911655 01/01/2037		02/16/2007	BANK OF AMERICA		280,383	275,212	596	1
31411N-VW-4	FED NATL MTG ASSOC #912429 02/01/2037		02/16/2007	BANK OF AMERICA		263,186	258,332	560	1
31412B-FZ-0	FED NATL MTG ASSOC #920084 11/01/2036		02/16/2007	BARCLAYS BANK		3,667,275	3,599,641	7,799	1
31412B-SR-4	FED NATL MTG ASSOC #920428 11/01/2036		02/16/2007	BANK OF AMERICA		733,006	719,488	1,559	1
31412C-B3-3	FED NATL MTG ASSOC #920858 10/01/2036		01/01/2007	DIRECT		2,269,966	2,269,966	7,882	1
31412D-YX-0	FED NATL MTG ASSOC #922426 10/01/2036		02/16/2007	BARCLAYS BANK		1,018,788	999,999	2,167	1
31394T-TV-7	FHR 2764 JA 03/15/2019		01/01/2007	GREENWICH CAPITAL MARKETS, INC.		(22,299)	(23,519)	(29)	1
31395E-4R-5	FHR 2837 ED 08/15/2019		01/01/2007	GREENWICH CAPITAL MARKETS, INC.		(116,070)	(118,970)	(165)	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		03/01/2007	SCHEDULED PAY UP		48,152	48,152		1
31395W-ZJ-9	FHR 3016 ZC 08/15/2035		03/01/2007	SCHEDULED PAY UP		330,622	330,622		1
31396G-T2-7	FHR 3098 ZH 01/15/2036		02/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,518,057	5,594,988	9,403	1
31397E-MB-8	FHR 3262 KZ 01/15/2027		01/12/2007	MERRILL LYNCH CAPITAL MARKETS		4,946,145	4,971,000	22,024	1
31397F-HC-9	FHR 3271 SE 02/15/2037		02/07/2007	MERRILL LYNCH CAPITAL MARKETS		30,042,189	30,000,000	153,000	1
31397F-HR-6	FHR 3271 TZ 02/15/2037		01/29/2007	MERRILL LYNCH CAPITAL MARKETS		4,990,625	5,000,000	22,500	1
31397F-J3-7	FHR 3271 ZL 02/15/2037		01/29/2007	MERRILL LYNCH CAPITAL MARKETS		3,385,640	3,392,000	15,264	1
31397F-A4-4	FHR 3272 DF 02/15/2037		02/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		25,000,000	25,000,000	57,958	1
31394B-AH-7	FNR 2004-86 AE 02/25/2032		01/25/2007	BARCLAYS BANK		11,529,944	12,586,524	45,626	1
31396P-L9-0	FNR 2007-12 BA 02/25/2037		02/09/2007	BARCLAYS BANK		24,734,375	25,000,000	12,500	1
31396P-VV-0	FNR 2007-23 BC 02/25/2036		02/12/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		19,725,000	20,000,000	10,000	1
31397C-DF-3	FREDDIE MAC 11/01/2036		02/01/2007	SCHEDULED PAY UP		7,179	7,179		1
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2022		03/29/2007	STEPHENS, INC.		2,500,000	2,500,000		1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2027		03/29/2007	STEPHENS, INC.		6,465,000	6,465,000		1FE
082766-JU-1	BENTON AR PUB UTILS 2006 09/01/2021		02/21/2007	SEIBERT BRANFORD		2,596,920	2,410,000	28,451	1FE
775086-CK-5	ROGERS AR SWR IMPT SER 2007 02/01/2027		01/19/2007	MORGAN KEEGAN & COMPANY, INC.		1,436,557	1,355,000	4,893	1FE
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 09/01/2026		01/19/2007	SOUTHWEST SECURITIES, INC.		4,413,407	4,425,000		1FE
074406-JX-8	BEAUMONT CA FING AUTH LOC AGY 09/01/2025		03/07/2007	SOUTHWEST SECURITIES, INC.		2,490,476	2,470,000		1FE
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 12/01/2023		02/05/2007	MORGAN STANLEY DEAN WITTER		16,680,000	16,680,000	139,695	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)
38122N-NZ-1	GOLDEN STATE TOBACCO SEC CORP 06/01/2033		03/08/2007	BEAR STEARNS SECURITIES CORP.		9,770,700	10,000,000		2Z
509634-AR-2	LAKE ELSINORE CA UNI SCH DIST 10/01/2024		03/09/2007	SOUTHWEST SECURITIES, INC.		7,456,853	7,340,000		1FE
544712-D7-4	LOS ANGELES CNTY CA MET TRANS 07/01/2021		01/01/2007	PRE-REFUNDING		39,637	40,000	775	1FE
544712-D8-2	LOS ANGELES CNTY CA MET TRANS 07/01/2021		01/01/2007	PRE-REFUNDING		18,009,872	18,175,000	352,141	1FE
769044-AX-6	RIVERSIDE CA FIN AUTH CASA BL 08/01/2029		03/22/2007	STONE & YOUNGBERG		4,965,757	4,980,000		1FE
769044-DA-3	RIVERSIDE CA FIN AUTH SYCAMOR 08/01/2030		03/22/2007	STONE & YOUNGBERG		17,876,716	17,955,000		1FE
20774U-LU-7	CONNECTICUT HLTH & EDL CT ST 11/01/2030		03/21/2007	WACHOVIA SECURITIES		3,037,650	3,000,000		1FE
246412-DE-7	DELAWARE ST SOLID WST AUTH SY 06/01/2020		02/13/2007	CITIGROUP GLOBAL MARKETS		5,864,264	5,495,000	47,318	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SY 06/01/2021		02/13/2007	CITIGROUP GLOBAL MARKETS		5,940,776	5,575,000	48,007	1FE
246412-DG-2	DELAWARE ST SOLID WST AUTH SY 06/01/2022		02/13/2007	MORGAN STANLEY DEAN WITTER		6,533,697	6,140,000	47,756	1FE
466130-EG-5	JEA FL ST JOHN RIV PWR PARK 3 10/01/2032		03/20/2007	MORGAN STANLEY DEAN WITTER		15,477,882	15,595,000		1FE
702530-AB-5	PASCO CNTY FL SCH DIST SALES 10/01/2008		02/07/2007	BANC AMERICA SECURITIES		10,340,627	10,290,000		1FE
702530-AC-3	PASCO CNTY FL SCH DIST SALES 10/01/2009		02/07/2007	BANC AMERICA SECURITIES		10,776,077	10,700,000		1FE
793323-JY-3	ST PETERSBURG FL PUB UTILS 06 10/01/2028		02/07/2007	PRAGER MCCARTHY & SEALY		3,555,325	3,550,000	41,269	1FE
274501-FB-6	EAST POINT GA BLDG AUTH WTR & 02/01/2019		03/28/2007	EDWARDS, A.G., & SONS, INC.		3,140,125	2,915,000		1FE
764581-JE-5	RICHMOND CNTY GA BRD ED SALES 10/01/2008		01/19/2007	CITIGROUP GLOBAL MARKETS		8,176,880	8,000,000		1FE
764581-JG-0	RICHMOND CNTY GA BRD ED SALES 10/01/2009		01/19/2007	CITIGROUP GLOBAL MARKETS		13,285,257	12,855,000		1FE
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAII 05/01/2026		03/21/2007	GOLDMAN, SACHS & CO.		25,000,000	25,000,000	83,056	1FE
076393-BS-5	BEDFORD PARK IL TIF REF SER 0 12/30/2015		01/26/2007	BAIRD (ROBERT W.) & CO. INC.		3,513,510	3,510,000	14,259	2
076393-BV-8	BEDFORD PARK IL TIF REF SER 0 12/30/2018		01/25/2007	BAIRD (ROBERT W.) & CO. INC.		1,241,121	1,225,000	5,232	2
484503-BM-8	KANKAKEE RIV IL MET AGY SEW F 05/01/2025		03/20/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,231,325	2,215,000	2,492	1FE
779152-AC-1	ROUND LAKE IL LAKEWOOD SVC AR 03/01/2033		03/29/2007	ABN AMRO SECURITIES (USA) INC.		1,300,000	1,300,000		1FE
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWT 09/01/2032		03/16/2007	PIPER JAFFRAY INC.		7,330,000	7,330,000	10,079	1FE
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE 06/01/2016		03/15/2007	FAHNESTOCK & CO., INC.		4,264,051	3,910,000		1FE
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE 06/01/2017		03/15/2007	FAHNESTOCK & CO., INC.		3,611,320	3,295,000		1FE
914367-BL-0	UNIVERSITY OF KS HOSP AUTH KU 09/01/2027		01/23/2007	PIPER JAFFRAY INC.		2,895,867	2,650,000	60,039	1FE
57419P-GX-1	MARYLAND CMNTY DEV ADM HSG RS 09/01/2027		03/14/2007	UNION BANK OF SWITZERLAND		8,855,000	8,855,000		1FE
60416H-KJ-2	MINNESOTA ED FAC ST OLAF CLG 10/01/2027		03/16/2007	DAIN RAUSCHER INCORPORATED		1,997,320	2,000,000	7,000	1FE
77158P-CL-4	ROCHESTER MN ELEC UTIL REV 20 12/01/2024		03/09/2007	LEHMAN BROTHERS INC.		2,559,100	2,500,000		1FE
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07/01/2022		01/11/2007	LEHMAN BROTHERS INC.		26,157,692	24,335,000		1FE
791649-JS-6	ST LOUIS MO IDA CONFLUENCE AC 06/15/2025		02/12/2007	STIFEL NICOLAUS & CO, INC.		575,000	575,000		3Z
791649-JT-4	ST LOUIS MO IDA CONFLUENCE AC 06/15/2032		02/12/2007	STIFEL NICOLAUS & CO, INC.		1,000,000	1,000,000		3Z
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PW 04/01/2025		03/09/2007	MCDONALD & COMPANY		1,420,362	1,350,000	30,563	1FE
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SY 02/01/2026		03/15/2007	AMERITAS INVESTMENT DORP.		9,106,110	9,000,000		1FE
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SY 02/01/2027		03/15/2007	AMERITAS INVESTMENT DORP.		11,122,430	11,000,000		1FE
843460-BY-1	SOUTHERN NE PUB PWR DIST ELEC 12/15/2008		03/22/2007	AMERITAS INVESTMENT DORP.		5,843,455	5,820,000		1FE
64465M-8D-0	NEW HAMPSHIRE MUN BOND BK 200 02/15/2021		03/15/2007	UNION BANK OF SWITZERLAND		3,962,985	3,860,000		1FE
64465M-8E-8	NEW HAMPSHIRE MUN BOND BK 200 02/15/2022		03/15/2007	UNION BANK OF SWITZERLAND		3,661,301	3,575,000		1FE
64465M-8G-3	NEW HAMPSHIRE MUN BOND BK 200 02/15/2024		03/15/2007	UNION BANK OF SWITZERLAND		1,885,298	1,850,000		1FE
649903-DA-6	NEW YORK DORM AUTH (NYU HOSPO 07/01/2036		01/25/2007	MORGAN STANLEY DEAN WITTER		10,202,800	10,000,000		3Z
64972F-HX-7	NEW YORK NY MUN WTR FIN WTR F 06/15/2037		03/21/2007	SEIBERT BRANFORD		15,000,000	15,000,000		1FE
64971M-HH-8	NEW YORK NY TRANSITIONAL FIN 05/01/2031		03/21/2007	PRE-REFUNDING		119,432	125,000	2,431	1FE
64971M-HK-1	NEW YORK NY TRANSITIONAL FIN 05/01/2031		03/21/2007	PRE-REFUNDING		1,586,057	1,660,000	32,278	1FE
649903-DV-0	NEW YORK ST DORM NY HOSP QUEE 08/15/2027		01/26/2007	BEAR STEARNS SECURITIES CORP.		16,000,000	16,000,000		1FE
64986A-SV-4	NEW YORK ST ENVIR FAC CORP PC 06/15/2032		03/14/2007	CITIGROUP GLOBAL MARKETS		24,166,925	23,895,000		1FE
914720-PD-3	UNIVERSITY OF NC SYS POOL 200 04/01/2015		01/08/2007	PRE-REFUNDING		218,612	210,000	2,971	1FE
914720-PQ-4	UNIVERSITY OF NC SYS POOL 200 04/01/2015		01/08/2007	PRE-REFUNDING		307,098	295,000	4,173	1FE
407287-GE-5	HAMILTON CNTY OH SALES TAX SU 12/01/2032		01/03/2007	PRE-REFUNDING		3,913,115	3,910,000	18,247	1FE
407287-HA-2	HAMILTON CNTY OH SALES TAX SU 12/01/2032		01/03/2007	PRE-REFUNDING		1,090,868	1,090,000	5,087	1FE
677581-AW-0	OHIO ST MAJOR NEW INFRA 06-1 12/15/2010		01/26/2007	DAIN RAUSCHER INCORPORATED		7,435,080	7,125,000	45,521	1FE
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST J 07/01/2019		02/01/2007	BOSC, INC.		6,757,825	6,305,000		1FE
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST J 07/01/2020		02/01/2007	BOSC, INC.		4,276,840	4,000,000		1FE
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST J 07/01/2021		02/01/2007	BOSC, INC.		2,487,228	2,330,000		1FE
708796-ET-0	PENNSYLVANIA HSG FIN AGY SGL 10/01/2022		03/09/2007	UNION BANK OF SWITZERLAND		4,000,000	4,000,000		1FE
708796-EU-7	PENNSYLVANIA HSG FIN AGY SGL 10/01/2027		03/09/2007	UNION BANK OF SWITZERLAND		6,000,000	6,000,000		1FE
708796-EV-5	PENNSYLVANIA HSG FIN AGY SGL 10/01/2031		03/09/2007	UNION BANK OF SWITZERLAND		8,965,000	8,965,000		1FE
85732G-BE-9	PENNSYLVANIA PUB SCH DANIEL B 04/01/2019		01/01/2007	WACHOVIA SECURITIES		31,050			1FE
717893-RW-3	PHILADELPHIA PA WTR & WASTEWT 08/01/2025		03/15/2007	SEIBERT BRANFORD		14,805,580	14,615,000		1FE
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWT 11/01/2023		03/15/2007	SEIBERT BRANFORD		2,541,775	2,500,000		1FE
762197-BM-2	RHODE ISLAND HLTH ED NEW ENG 03/01/2026		03/09/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		508,010	500,000		1FE
01852L-BL-3	ALLIANCE ARPT AUTH TX AMERICA 12/01/2029		03/22/2007	CITIGROUP GLOBAL MARKETS		8,107,200	8,000,000		5Z
442348-G8-5	HOUSTON TX ARPT SYS SUB LIEN 07/01/2011		02/06/2007	CITIGROUP GLOBAL MARKETS		6,916,405	6,560,000	39,816	1FE
882555-SS-5	TEXAS MUN PWR AGY 1993 REF 09/01/2009		01/26/2007	BB&T CAPITAL MARKETS		8,278,560	8,000,000	175,000	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
915137-YZ-0	UNIVERSITY OF TX SYS REV FING 08/15/2010		01/24/2007	LEHMAN BROTHERS INC.		14,456,775	13,895,000	316,497	1FE
967222-TW-0	WICHITA FALLS TX WTR & SWR PR 08/01/2024		02/06/2007	DAIN RAUSCHER INCORPORATED		10,127,426	10,140,000	44,363	1FE
91754R-ES-2	UTAH ST BRD REGT UNIV OF UTAH 04/01/2018		01/25/2007	EDWARDS, A.G., & SONS, INC.		1,638,735	1,545,000	28,089	1FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 10/01/2025		03/14/2007	BAUM, GEORGE K. & COMPANY		2,415,864	2,400,000		1FE
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 10/01/2028		03/14/2007	BAUM, GEORGE K. & COMPANY		3,472,805	3,450,000		1FE
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH RE 07/01/2029		02/23/2007	MORGAN KEEGAN & COMPANY, INC.		10,106,200	10,000,000		1FE
92812U-QD-3	VIRGINIA HSG DEV CMWLTH MTG 0 10/01/2013		01/25/2007	PRAGER MCCARTHY & SEALY		4,009,000	4,000,000		1FE
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 07/01/2030		03/20/2007	ABN AMRO SECURITIES (USA) INC.		4,992,500	5,000,000	56,875	1FE
956725-DJ-1	WEST VIRGINIA WTR DEV AUTH IN 10/01/2037		02/22/2007	FERRIS BAKER WATTS		1,319,838	1,290,000		1FE
956725-DL-6	WEST VIRGINIA WTR DEV AUTH IN 10/01/2023		02/22/2007	FERRIS BAKER WATTS		1,038,930	1,000,000		1FE
956725-DM-4	WEST VIRGINIA WTR DEV AUTH IN 10/01/2026		02/22/2007	FERRIS BAKER WATTS		3,048,412	2,950,000		1FE
977109-BK-2	WISCONSIN ST PETRO INSPECTION 07/01/2010		01/24/2007	BAIRD (ROBERT W.) & CO. INC.		17,875,135	17,205,000	66,908	1FE
3199999. Bonds - Special Revenues						874,374,423	863,599,061	2,710,342	XXX
26816L-AT-9	DYNEGY HOLDINGS INC 05/01/2016		03/21/2007	BANK OF AMERICA		1,828,750	1,750,000	59,032	4FE
283695-BM-5	EL PASO NATURAL GAS 08/01/2010		03/02/2007	DEUTSCHE BANK SECURITIES		7,297,500	7,000,000	52,528	2FE
68268N-AB-9	ONEOK PARTNERS LP 10/01/2016		03/28/2007	J. P. MORGAN SECURITIES, INC.		6,168,900	6,000,000	1,025	2FE
694308-GJ-0	PACIFIC GAS & ELECTRIC 03/01/2037		03/08/2007	SALOMON SMITH BARNEY		7,459,050	7,500,000		2FE
75952B-AM-7	RELIANT ENERGY INC 12/15/2014		02/05/2007	BANK OF AMERICA		1,788,750	1,800,000	17,888	4FE
3899999. Bonds - Public Utilities						24,542,950	24,050,000	130,472	XXX
83612Q-AD-0	SVHE 2007-NS1 A4 01/25/2037		03/02/2007	GREENWICH CAPITAL MARKETS, INC.		23,911,318	23,975,000		1FE
04541G-HM-7	ABSHE 2004-HE1, M2 01/15/2034		02/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,018,750	3,000,000	8,713	1FE
000886-AB-7	ADC TELECOMMUNICATIONS 3.0650 06/15/2013		01/10/2007	Various		2,282,337	2,400,000	11,109	4
00763M-AM-0	ADVANCED MEDICAL OPTICS 05/01/2017		03/27/2007	WARBURG DILLION READ LLC		875,000	875,000		4Z
00763M-AG-3	ADVANCED MEDICAL OPTICS 2.500 07/15/2024		02/07/2007	MCMAHAN SECURITIES CO LP		1,258,955	1,280,000	6,949	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VI 02/28/2008		03/01/2007	DIRECT			1		1
990501-9B-6	AFFINION GROUP HOLDINGS, INC. 03/01/2012		02/06/2007	DEUTSCHE BANK SECURITIES		500,000	500,000		5FE
00845V-AA-8	AGERE SYSTEMS 6.500000% 12/15 12/15/2009		01/09/2007	MCMAHAN SECURITIES CO LP		1,022,000	1,000,000	4,875	4FE
008674-AD-5	AHERN RENTALS INC 08/15/2013		01/11/2007	CIBC WORLD MARKETS		907,813	875,000		4FE
013817-AJ-0	ALCOA INC 02/01/2027		01/22/2007	J. P. MORGAN SECURITIES, INC.		5,981,100	6,000,000		1FE
013817-AN-1	ALCOA INC 02/23/2022		02/20/2007	SALOMON SMITH BARNEY		6,056,100	6,000,000		1FE
015271-AA-7	ALEXANDRIA REAL ESTATE E 3.70 01/15/2027		03/07/2007	WARBURG DILLION READ LLC		2,073,200	2,000,000	11,306	2Z
016275-AE-9	ALION SCIENCE AND TECH C 02/01/2015		02/06/2007	Various		5,306,875	5,250,000	498	5FE
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000 08/15/2024		03/29/2007	Various		1,152,805	1,041,000	3,887	4FE
471109-AB-4	ALLTRISTA CORP 05/01/2017		03/26/2007	Various		3,839,844	3,800,000	17,552	4FE
983024-AM-2	AMERICAN HOME PRODUCTS 04/01/2017		03/22/2007	SALOMON SMITH BARNEY		5,987,580	6,000,000		1FE
026874-BE-6	AMERICAN INTL GROUP 03/15/2037		03/06/2007	SALOMON SMITH BARNEY		5,970,960	6,000,000		1FE
02916P-AA-1	AMERICAN RAILCAR IND 03/01/2014		02/23/2007	WARBURG DILLION READ LLC		875,000	875,000		4FE
029171-AG-0	AMERICAN REAL ESTATE 02/15/2013		01/11/2007	JEFFERIES & COMPANY, INC.		1,741,250	1,750,000	52,646	3FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		03/07/2007	MORGAN STANLEY DEAN WITTER		1,903,260	2,000,000	854	1FE
034425-AB-4	ANDREW CORP 3.250000% 08/15/2 08/15/2013		01/05/2007	BANK OF AMERICA SECURITIES LLC		3,045,000	3,000,000	39,271	4FE
035290-AH-8	ANIXTER INTL INC 1.000000% 02 02/15/2013		02/21/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,734,816	2,600,000	306	3FE
037411-AS-4	APACHE CORPORATION 01/15/2017		01/23/2007	BANK OF AMERICA		2,997,120	3,000,000		1FE
038521-AB-6	ARAMARK CORP 02/01/2015		02/27/2007	Various		4,877,500	4,750,000	25,500	4FE
038521-AE-0	ARAMARK CORP 02/01/2015		01/17/2007	J. P. MORGAN SECURITIES, INC.		875,000	875,000		4FE
039483-AV-4	ARCHER DANIELS .875000% 02/15 02/15/2014		03/22/2007	Various		5,596,300	5,500,000	2,759	1FE
043353-AG-6	ARVINMERITOR INC 4.000000% 02 02/15/2027		02/07/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4Z
043436-AE-4	ASBURY AUTOMOTIVE GROUP 03/15/2017		03/12/2007	GOLDMAN, SACHS & CO.		1,750,000	1,750,000		4FE
04541G-HX-3	ASSET BACKED SECURITIES CORP 04/25/2034		03/08/2007	SALOMON SMITH BARNEY		23,417,109	23,250,000	63,647	1FE
05522R-AS-7	BACCT 2007-A1 A1 06/15/2019		01/10/2007	BANK OF AMERICA		49,991,610	50,000,000		1FE
057741-AA-8	BALDOR ELECTRIC CO 02/15/2017		01/25/2007	BNP CAPITAL MARKETS		3,050,000	3,050,000		4FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2 11/15/2026		02/05/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,661,875	2,500,000	39,650	1FE
06050T-JZ-6	BANK OF AMERICA NA 10/15/2036		03/01/2007	BANK OF AMERICA		12,511,200	12,000,000	260,000	1FE
067806-AC-3	BARNES GROUP INC 3.375000% 03 03/15/2027		03/07/2007	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000		4Z
05950A-AV-8	BOAA 2006-4 5CB1 05/25/2036		01/01/2007	BANK OF AMERICA		(607,312)	(599,214)	(1,082)	1FE
06423R-AY-2	BOIT 2003-C3 C3 02/16/2016		01/19/2007	J. P. MORGAN SECURITIES, INC.		7,509,727	7,815,000	9,319	2FE
099849-AA-9	BORLAND SOFTWARE CORP 2.75000 02/15/2012		02/02/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4Z
10620N-BG-2	BRAZOS HIGHER ED AUTH INC - T 12/01/2042		03/21/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
106238-LZ-9	BRAZOS HIGHR ED TRUST 1999 06/01/2042		01/11/2007	CITIGROUP GLOBAL MARKETS		6,800,000	6,800,000		1FE
10623P-CJ-7	BRAZOS S.P.C. 07/01/2038		01/22/2007	CITIGROUP GLOBAL MARKETS		2,800,000	2,800,000		1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		03/07/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2033		01/10/2007	CITIGROUP GLOBAL MARKETS		17,100,000	17,100,000		1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		03/27/2007	WARBURG DILLION READ LLC		2,017,500	2,000,000	4,046	1FE
07384M-6H-0	BSARM 2004-12 2A1 02/25/2035		01/16/2007	BEAR STEARNS SECURITIES CORP.		9,106,845	9,261,688	20,661	1FE

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

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07401U-AA-1	BSSLT 2007-SV1A A1 02/25/2035		03/22/2007	BEAR STEARNS SECURITIES CORP.		9,500,000	9,500,000		1FE
07401U-AU-7	BSSLT 2007-SV1A A3 01/25/2037		03/22/2007	BEAR STEARNS SECURITIES CORP.		25,000,000	25,000,000		1FE
990882-9B-0	BUILDING MATERIALS CORP. 2ND 09/15/2014		03/29/2007	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000		5FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		03/28/2007	MORGAN STANLEY DEAN WITTER		3,184,803	2,750,000	20,434	2FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29 04/29/2033		03/16/2007	Various		2,093,438	3,000,000	13,160	1FE
1248MG-AP-9	CBASS 2007-CB1 AF6 01/25/2037		01/26/2007	CHASE SECURITIES		19,999,520	20,000,000	116,700	1FE
15135B-AA-9	CENTENE CORP 04/01/2014		03/15/2007	BANK OF AMERICA		450,000	450,000		3Z
15135E-AB-1	CENTENNIAL CELL/COMMUNIC 06/15/2013		03/06/2007	Various		3,777,813	3,500,000	79,242	4FE
156700-AL-0	CENTURYTEL INC 04/01/2017		03/26/2007	J. P. MORGAN SECURITIES, INC.		7,453,800	7,500,000		2FE
165167-BN-6	CHESAPEAKE ENERGY CORP 01/15/2016		03/26/2007	MORGAN STANLEY DEAN WITTER		1,007,500	1,000,000	13,618	3FE
165167-BW-6	CHESAPEAKE ENERGY CORP 2.7500 11/15/2035		01/08/2007	LEHMAN BROTHERS INC.		749,625	750,000	3,208	3FE
171779-AB-7	CIENA CORP .250000% 05/01/201 05/01/2013		02/14/2007	MORGAN STANLEY DEAN WITTER		953,310	1,000,000	757	4FE
125581-CT-3	CIT GROUP INC 02/13/2012		02/06/2007	GREENWICH CAPITAL MARKETS, INC.		5,995,560	6,000,000		1FE
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE 06/10/2015		01/19/2007	GREENWICH CAPITAL MARKETS, INC.		4,119,180	4,250,000	25,972	2FE
172967-DG-3	CITIGROUP INC 01/30/2009		01/12/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		25,024,200	25,000,000	300,903	1FE
172967-DR-9	CITIGROUP INC 08/25/2036		02/22/2007	LEHMAN BROTHERS INC.		3,128,700	3,000,000	1,021	1FE
17453B-AX-9	CITIZENS COMMUNICATIONS 03/15/2019		03/19/2007	SALOMON SMITH BARNEY		2,000,000	2,000,000		3FE
17312B-AB-8	CMLTI 2007-WFH2 A2 03/25/2037		03/13/2007	SALOMON SMITH BARNEY		11,375,000	11,375,000		1FE
192479-AB-9	COHERENT INC 2.750000% 03/01/ 03/01/2011		01/25/2007	CIBC WORLD MARKETS		1,057,050	1,000,000	11,382	3Z
19458L-AC-4	COLLEGIATE FUNDING SERV 03/01/2042		01/05/2007	OPPENHEIMER & CO., INC.		15,000,000	15,000,000		1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		02/08/2007	DAIN RAUSCHER INCORPORATED		5,400,000	5,400,000		1FE
207784-AS-8	CONNECTICUT STUDENT LOANS SER 06/01/2046		02/08/2007	OPPENHEIMER & CO., INC.		650,000	650,000		1FE
208464-BH-9	CONSECO INC 3.500000% 09/30/2 09/30/2035		01/04/2007	MCMAHAN SECURITIES CO LP		992,500	1,000,000	9,625	3FE
22160K-AC-9	COSTCO WHOLESALE CORP 03/15/2017		02/13/2007	J. P. MORGAN SECURITIES, INC.		8,985,690	9,000,000		1FE
22282E-AA-0	COVANTA HOLDING CORP 1.000000 02/01/2027		01/26/2007	LEHMAN BROTHERS INC.		2,000,000	2,000,000		4FE
12619R-AB-4	CPS 2007-A A2 10/15/2010		03/22/2007	WARBURG DILLION READ LLC		19,998,570	20,000,000		1FE
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.0000 02/07/2014		02/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000	5,000,000		1FE
12626P-AG-8	CRH AMERICA INC 09/30/2016		01/10/2007	GREENWICH CAPITAL MARKETS, INC.		6,093,540	6,000,000	122,000	2FE
12638P-BV-0	CSMC 2007-3 4A6 04/25/2037		03/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		14,166,666	14,166,666	10,959	1FE
12669R-AC-1	CWL 2007-S1 A3 11/25/2036		02/23/2007	COUNTRY WIDE		6,999,658	7,000,000	30,503	1FE
12669R-AD-9	CWL 2007-S1 A4 11/25/2036		02/23/2007	COUNTRY WIDE		5,999,580	6,000,000	26,433	1FE
12669R-AF-4	CWL 2007-S1 A6 11/25/2036		02/23/2007	COUNTRY WIDE		6,999,920	7,000,000	29,888	1FE
152314-HS-2	CXHE 2003-C, M2 09/25/2033		02/14/2007	BARCLAYS BANK		4,518,281	4,500,000	22,490	1FE
152314-KG-4	CXHE 2004-C, AF3 04/25/2028		01/02/2007	J. P. MORGAN SECURITIES, INC.		5,818,233	5,856,667	2,616	1FE
232806-AJ-8	CYPRESS SEMICONDUCTOR CO 1.00 09/15/2009		03/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,000,000	2,000,000		4FE
23383F-BV-6	DAIMLERCHRYSLER NA HLDG 03/13/2009		03/08/2007	BARCLAYS BANK		10,000,000	10,000,000		2FE
990688-9B-1	DEALER COMPUTER SERVICES, INC 10/26/2013		02/06/2007	DEUTSCHE BANK SECURITIES		2,061,250	2,000,000		4FE
245217-AM-6	DEL MONTE CORP 12/15/2012		03/28/2007	MORGAN STANLEY DEAN WITTER		1,043,750	1,000,000	25,635	4FE
251799-AA-0	DEVON ENERGY CORPORATION 04/15/2032		02/01/2007	BANK OF AMERICA		3,615,810	3,000,000	73,538	2FE
25271C-AE-2	DIAMOND OFFSHORE DRILL 1.5000 04/15/2031		01/09/2007	GOLDMAN, SACHS & CO.		1,148,025	750,000	2,719	1FE
257867-AT-8	DONNELLEY (R.R.) & SONS 01/15/2017		01/03/2007	BANK OF AMERICA		8,432,850	8,500,000		2FE
259603-AA-6	DOUGLAS DYNAMICS LLC 01/15/2012		03/22/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,636,250	1,750,000	27,125	4FE
277461-BE-8	EASTMAN KODAK CO 3.375000% 10 10/15/2033		02/08/2007	LEHMAN BROTHERS INC.		1,062,500	1,000,000	11,063	4FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		03/30/2007	CITIGROUP GLOBAL MARKETS		14,600,000	14,600,000		1FE
280850-AG-3	EDINVEST 06/01/2042		01/10/2007	CITIGROUP GLOBAL MARKETS		4,300,000	4,300,000		1FE
28140E-AG-6	EDUCATION FUNDING CAPITAL TRU 03/17/2042		01/18/2007	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		1FE
280907-BH-8	EDUCATION LOANS 2004 A 12/01/2036		01/10/2007	DAIN RAUSCHER INCORPORATED		7,500,000	7,500,000		1FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500 06/01/2023		02/28/2007	Various		1,029,375	1,000,000	3,458	2
532457-AZ-1	ELI LILLY & CO 03/15/2027		03/07/2007	J. P. MORGAN SECURITIES, INC.		5,969,040	6,000,000		1FE
29444U-AF-3	EQUINIX INC 2.500000% 04/15/2 04/15/2012		03/28/2007	CITIGROUP GLOBAL MARKETS		500,000	500,000		4Z
314275-AB-4	FEDERATED RETAIL HOLDING 03/15/2012		03/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,996,040	6,000,000		2FE
314275-AC-2	FEDERATED RETAIL HOLDING 03/15/2037		03/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,985,660	3,000,000		2FE
32029G-AC-8	FFML 2007-FF2 A2B 03/25/2037		02/23/2007	MERRILL LYNCH CAPITAL MARKETS		9,000,000	9,000,000		1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PT 02/28/2008		03/01/2007	DIRECT		2,047,728	1,058,891		1
34527R-KS-1	FORDO 2005-A, B 01/15/2010		02/09/2007	SUNTRUST		1,439,277	1,475,000	4,610	1FE
35671D-AR-6	FREEPORT-MCMORAN C & G 04/01/2015		03/14/2007	J. P. MORGAN SECURITIES, INC.		3,250,000	3,250,000		3FE
35671D-AS-4	FREEPORT-MCMORAN C & G 04/01/2017		03/14/2007	J. P. MORGAN SECURITIES, INC.		2,600,000	2,600,000		3FE
35687M-AL-1	FREESCALE SEMICONDUCTOR 12/15/2014		02/28/2007	SALOMON SMITH BARNEY		1,522,500	1,500,000	34,760	4
36293Y-AD-7	GAMESTOP CORP 10/01/2012		03/21/2007	RBC DOMINION SECURITIES		1,050,000	1,000,000	38,889	4FE
36962G-2G-8	GENERAL ELEC CAP CORP 02/15/2017		02/06/2007	GOLDMAN, SACHS & CO.		19,923,600	20,000,000		1FE
370425-RZ-5	GENL MOTORS ACCEPT CORP 11/01/2031		02/27/2007	MERRILL LYNCH CAPITAL MARKETS		1,092,500	1,000,000	26,889	3FE
38141G-EU-4	GOLDMAN SACHS GROUP INC 01/15/2017		01/03/2007	GOLDMAN, SACHS & CO.		9,993,100	10,000,000		1FE
406216-AM-3	HALLIBURTON COMPANY 3.125000% 07/15/2023		01/22/2007	MCMAHAN SECURITIES CO LP		802,490	500,000	434	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
40431K-AG-5	HALO 2007-WF1 M1 12/25/2036		01/26/2007	HSBC SECURITIES, INC.		2,168,191	2,169,000	12,631	1FE
410345-AB-8	HANESBRANDS INC 12/15/2014		02/22/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,802,500	1,750,000	31,846	4FE
416515-AT-1	HARTFORD FINL SVCS GRP 03/15/2017		03/06/2007	SALOMON SMITH BARNEY		5,983,860	6,000,000		1FE
41809X-AA-2	HASCN 2007-OPT1 A 12/26/2036		02/15/2007	HSBC SECURITIES, INC.		6,947,850	7,000,000		1FE
420122-AA-1	HAWKER BEECHCRAFT ACQ CO 04/01/2015		03/16/2007	GOLDMAN, SACHS & CO.		875,000	875,000		4FE
420122-AG-8	HAWKER BEECHCRAFT ACQ CO 04/01/2017		03/16/2007	GOLDMAN, SACHS & CO.		875,000	875,000		5FE
404119-AY-5	HCA INC 11/15/2016		02/28/2007	SALOMON SMITH BARNEY		1,623,750	1,500,000	43,313	4FE
42210P-AE-2	HEADWATERS INC 2.500000% 02/0 02/01/2014		01/17/2007	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		4Z
127914-AB-5	HELIX ENERGY SOLUTIONS 3.2500 12/15/2025		03/09/2007	Various		3,288,895	2,500,000	17,731	2
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		01/09/2007	MORGAN STANLEY DEAN WITTER		767,978	650,000	7,963	1
428236-AM-5	HEWLETT-PACKARD CO 03/01/2017		02/22/2007	J. P. MORGAN SECURITIES, INC.		5,981,640	6,000,000		1FE
437076-AS-1	HOME DEPOT INC 12/16/2036		02/07/2007	LEHMAN BROTHERS INC.		6,932,310	7,000,000	60,545	1FE
441812-KD-5	HOUSEHOLD FINANCE CORP 07/15/2013		03/20/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,366,035	4,500,000	40,375	1FE
444903-AK-4	HUMAN GENOME SCIENCES 2.25000 10/15/2011		03/26/2007	DEUTSCHE BANK CAPITAL CORP.		1,918,540	2,000,000	20,500	5Z
452277-AM-8	ILLINOIS STUDENT ASSISTANCE 03/01/2035		02/08/2007	CITIGROUP GLOBAL MARKETS		7,150,000	7,150,000		1FE
452327-AA-7	ILLUMINA INC .625000% 02/15/2 02/15/2014		03/13/2007	Various		2,903,830	3,000,000	521	4Z
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		02/08/2007	DIRECT		66,995	66,995		3
45666Q-AB-8	INFORMATICA CORP 3.000000% 03 03/15/2026		02/22/2007	WARBURG DILLION READ LLC		1,016,250	1,000,000	13,500	4Z
460690-AV-2	INTERPUBLIC GROUP CO INC 11/15/2014		03/20/2007	MORGAN STANLEY DEAN WITTER		1,425,000	1,500,000	33,333	4FE
461202-AA-1	INTUIT INC 03/15/2012		03/07/2007	J. P. MORGAN SECURITIES, INC.		5,999,700	6,000,000		2FE
461202-AB-9	INTUIT INC 03/15/2017		03/07/2007	J. P. MORGAN SECURITIES, INC.		5,973,360	6,000,000		2FE
46185R-AK-6	INVITROGEN CORPORATION 1.5000 02/15/2024		03/13/2007	Various		3,160,250	3,500,000	2,438	2Z
464337-AD-6	ISIS PHARMACEUTICALS INC 2.62 02/15/2027		01/18/2007	LEHMAN BROTHERS INC.		1,000,000	1,000,000		4Z
46625H-GG-9	JP MORGAN CHASE & CO 06/01/2011		01/31/2007	J. P. MORGAN SECURITIES, INC.		10,106,300	10,000,000	102,667	1FE
46626L-BW-9	JPMAC 2005-FRE1, A2F2 10/25/2035		01/04/2007	J. P. MORGAN SECURITIES, INC.		6,211,426	6,250,000	7,256	1FE
46626L-EM-8	JPMAC 2005-OPT2 M2 12/25/2035		01/19/2007	MERRILL LYNCH CAPITAL MARKETS		15,713,034	15,630,000	73,027	1FE
46630L-AG-9	JPMAC 2007-CH1 AF6 11/25/2036		02/27/2007	J. P. MORGAN SECURITIES, INC.		9,999,869	10,000,000	64,178	1FE
46630L-AH-7	JPMAC 2007-CH1 MF1 11/25/2036		02/27/2007	J. P. MORGAN SECURITIES, INC.		4,499,929	4,500,000	30,403	1FE
46630L-AJ-3	JPMAC 2007-CH1 MF2 11/25/2036		02/27/2007	J. P. MORGAN SECURITIES, INC.		1,799,918	1,800,000	12,264	1FE
46625H-DC-1	JPMORGAN CHASE & CO 01/17/2011		02/14/2007	J. P. MORGAN SECURITIES, INC.		15,052,905	15,000,000	78,345	1FE
49130N-AF-6	KENTUCKY HIGHER EDUCATION 05/01/2030		03/27/2007	OPPENHEIMER & CO., INC.		2,250,000	2,250,000		1FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION 05/01/2031		01/04/2007	CITIGROUP GLOBAL MARKETS		18,900,000	18,900,000		1FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION 05/01/2032		01/19/2007	CITIGROUP GLOBAL MARKETS		1,450,000	1,450,000		1FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION 05/01/2032		01/12/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
49313Q-AA-9	KEY PLASTICS LLC/FINANCE 03/15/2013		02/22/2007	JEFFERIES & COMPANY, INC.		432,825	435,000		4FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATION 01/12/2012		01/22/2007	BANK OF AMERICA		3,003,750	3,000,000		4FE
500453-AF-2	KOMAG INC 2.125000% 04/01/201 04/01/2014		03/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,000,000	1,000,000		4Z
501577-AA-8	KYPHON INC 1.000000% 02/01/20 02/01/2012		02/01/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		5Z
501577-AB-6	KYPHON INC 1.250000% 02/01/20 02/01/2014		02/01/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		5Z
50540R-AG-7	LABORATORY CORP AMERICA HOLDI 09/11/2021		03/20/2007	Various		4,977,870	5,400,000		2
517834-AB-3	LAS VEGAS SANDS CORP 02/15/2015		03/28/2007	BNP CAPITAL MARKETS		3,346,875	3,500,000	29,130	4FE
521865-AQ-8	LEAR CORP 12/01/2016		02/09/2007	J. P. MORGAN SECURITIES, INC.		1,723,750	1,750,000	34,028	4FE
52729N-AG-5	LEVEL 3 COMMUNICATIONS 09/15/2009		02/28/2007	MCMAHAN SECURITIES CO LP		486,250	500,000	14,167	5FE
52729N-AS-9	LEVEL 3 COMMUNICATIONS 03/15/2010		02/28/2007	MCMAHAN SECURITIES CO LP		956,875	1,000,000	26,750	5FE
530718-AF-2	LIBERTY MEDIA CORP .750000% 0 03/30/2023		02/27/2007	MORGAN STANLEY DEAN WITTER		1,231,250	1,000,000	3,167	3FE
502161-AJ-1	LSI LOGIC 05/15/2010		01/08/2007	CIBC WORLD MARKETS		1,036,250	1,000,000	6,222	4FE
525241-AL-9	LXS 2007-1 WF1 02/25/2037		01/16/2007	LEHMAN BROTHERS INC.		20,344,532	20,000,000	116,667	1FE
554273-AC-6	MACDERMID INC 04/15/2017		03/29/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		875,000	875,000		5FE
576434-2K-9	MALT 2006-2 2A3 03/25/2036		01/23/2007	UNION BANK OF SWITZERLAND		3,695,242	3,689,477	584	1FE
56400P-AA-0	MANNKIND CORP 3.750000% 12/15 12/15/2013		02/06/2007	MCMAHAN SECURITIES CO LP		1,585,938	1,500,000	8,667	5Z
577729-AE-6	MAXTOR CORP 2.375000% 08/15/2 08/15/2012		03/15/2007	THOMAS WEISEL PARTNERS		778,595	500,000	1,155	3FE
55264T-BJ-9	MBNAS 2002-C7 C7 03/16/2015		01/19/2007	J. P. MORGAN SECURITIES, INC.		3,936,014	3,715,000	6,223	2FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOA 01/31/2014		03/08/2007	GOLDMAN, SACHS & CO.		1,339,906	1,325,000		4FE
584690-AB-7	MEDICIS PHARMACEUTICAL 1.5000 06/04/2033		03/13/2007	KBC FINANCIAL PRODUCTS USA INC		1,541,400	1,500,000	6,375	3
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2 05/22/2027		03/15/2007	MERRILL LYNCH CAPITAL MARKETS		11,000,000	10,000,000	32,500	1FE
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2 05/29/2027		03/15/2007	MERRILL LYNCH CAPITAL MARKETS		11,000,000	10,000,000	32,500	1FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2 06/01/2027		03/15/2007	MERRILL LYNCH CAPITAL MARKETS		11,000,000	10,000,000	32,500	1FE
59023F-AB-1	MERRILL LYNCH MORTGAGE INVEST 10/25/2037		01/18/2007	MERRILL LYNCH CAPITAL MARKETS		7,500,000	7,500,000	32,900	1FE
599902-AD-5	MILLENNIUM PHARMACEUTICA 2.25 11/15/2011		01/25/2007	MORGAN STANLEY DEAN WITTER		496,725	500,000	2,344	4Z
601073-AD-1	MILLIPORE CORP 3.750000% 06/0 06/01/2026		01/09/2007	MCMAHAN SECURITIES CO LP		513,900	500,000	2,135	3
605354-EW-5	MISSISSIPPI HIGHER ED ASSISTA 09/01/2035		01/10/2007	BANK OF AMERICA		7,500,000	7,500,000		1FE
606072-FZ-4	MISSOURI HIGHER ED 01/01/2031		03/06/2007	Various		16,450,000	16,450,000		1FE
606072-GE-0	MISSOURI HIGHER ED 06/01/2031		03/28/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
606072-GV-2	MISSOURI HIGHER ED 07/01/2032		03/27/2007	OPPENHEIMER & CO., INC.		23,400,000	23,400,000		1FE
606072-GX-8	MISSOURI HIGHER ED 07/01/2032		01/04/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		20,000,000	20,000,000		1FE
59020U-6G-5	MLMI 2006-RM1W A2D 02/25/2037		01/11/2007	MERRILL LYNCH CAPITAL MARKETS		8,235,077	8,296,000	20,629	1FE
61532X-AC-0	MONUMENTAL GLOBAL FUNDNG 01/15/2014		01/10/2007	LEHMAN BROTHERS INC.		9,964,200	10,000,000		1FE
617446-C2-3	MORGAN STANLEY 01/09/2017		01/04/2007	MORGAN STANLEY DEAN WITTER		5,980,800	6,000,000		1FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LO 04/25/2036		01/18/2007	GOLDMAN, SACHS & CO.		12,001,876	12,000,000	51,427	1FE
61746R-EJ-6	MSAC 2003-HE3 M2 10/25/2033		02/14/2007	CANTOR FITZGERALD		5,551,563	5,500,000	27,885	1FE
61746R-EV-9	MSAC 2004-HE1, A4 01/25/2034		01/10/2007	MORGAN STANLEY DEAN WITTER		10,621,354	10,588,266	35,330	1FE
61746R-GT-2	MSAC 2004-WMC1 M2 06/25/2034		02/14/2007	MORGAN STANLEY DEAN WITTER		9,212,906	9,150,000	43,417	1FE
61748B-AC-8	MSAC 2006-HE4 A3 06/25/2036		03/15/2007	BANK OF AMERICA		19,961,718	20,000,000	66,856	1FE
61749Q-AD-2	MSIX 2006-1 A3 07/25/2036		01/11/2007	BEAR STEARNS SECURITIES CORP.		14,990,625	15,000,000	50,417	1FE
628530-AG-2	MYLAN LABORATORIES INC 1.2500 03/15/2012		03/02/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,500,000	1,500,000		2FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		03/09/2007	LEHMAN BROTHERS INC.		954,800	1,000,000	3,107	1FE
628852-AG-0	NCI BUILDING SYSTEMS INC 2.12 11/15/2024		03/30/2007	MCMAHAN SECURITIES CO LP		662,375	500,000	4,102	4
644616-AK-0	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2034		01/25/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,900,000	2,900,000		1FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		03/07/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		200,000	200,000		1FE
652482-BM-1	NEWS AMERICA INC 03/01/2037		02/27/2007	J. P. MORGAN SECURITIES, INC.		2,529,200	2,500,000		2FE
65537M-AC-0	NHELI 2007-2 2A2 02/25/2037		01/29/2007	GREENWICH CAPITAL MARKETS, INC.		9,333,000	9,333,000		1FE
655480-AA-2	NORBORD DELWARE GP I 02/15/2017		02/09/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,985,450	5,000,000		2FE
681904-AL-2	OMNICARE INC 3.250000% 12/15/ 12/15/2035		02/12/2007	JEFFERIES & COMPANY, INC.		2,198,000	2,500,000	13,542	4FE
682189-AF-2	ON SEMICONDUCTOR CORP 2.62500 12/15/2026		03/12/2007	Various		4,195,304	3,500,000	16,224	4FE
68371P-AC-6	OPEN SOLUTIONS INC 02/01/2015		01/18/2007	WACHOVIA SECURITIES		875,000	875,000		5Z
671040-AF-0	OSI PHARMACEUTICALS INC 2.000 12/15/2025		02/22/2007	BANK OF AMERICA SECURITIES LLC		1,361,628	1,000,000	4,000	4Z
695114-CD-8	PACIFICORP 04/01/2037		03/09/2007	GOLDMAN, SACHS & CO.		5,499,780	5,500,000		1FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		02/08/2007	CITIGROUP GLOBAL MARKETS		14,700,000	14,700,000		1FE
698476-DD-7	PANHANDLE TEX SERIES A-3 10/01/2031		01/16/2007	CITIGROUP GLOBAL MARKETS		6,600,000	6,600,000		1FE
698657-AG-8	PANTRY INC 02/15/2014		03/27/2007	CIBC WORLD MARKETS		2,025,000	2,000,000	19,375	4FE
698657-AL-7	PANTRY INC 3.000000% 11/15/20 11/15/2012		03/20/2007	Various		2,364,720	2,000,000	19,250	4FE
707569-AL-3	PENN NATIONAL GAMING INC 03/01/2015		02/09/2007	BANK OF AMERICA		2,042,250	2,100,000	63,919	4FE
709163-CB-3	PENNSYLVANIA HIGHER ED ASSIST 12/01/2040		01/02/2007	OPPENHEIMER & CO., INC.		1,650,000	1,650,000		1FE
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST 05/01/2046		03/07/2007	MORGAN STANLEY DEAN WITTER		1,650,000	1,650,000		1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION 07/25/2042		02/09/2007	CITIGROUP GLOBAL MARKETS		15,700,000	15,700,000		1FE
69337F-AA-3	PGS SOLUTIONS INC 02/15/2015		02/07/2007	WACHOVIA SECURITIES		875,000	875,000		4Z
726505-AC-4	PLAINS EXPLORATION & PRO 03/15/2017		03/08/2007	J. P. MORGAN SECURITIES, INC.		1,750,000	1,750,000		3FE
693476-AZ-6	PNC FUNDING CORP 01/31/2012		01/25/2007	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
69350K-AA-4	PNC PREFERRED FUNDING TR 03/15/2049		03/22/2007	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		1FE
73316P-BT-6	POPLR 2005-1 M2 05/25/2035		02/07/2007	GREENWICH CAPITAL MARKETS, INC.		2,240,011	2,280,000	3,837	1FE
73316P-JE-1	POPLR 2005-6 A4 01/25/2036		01/11/2007	BEAR STEARNS SECURITIES CORP.		9,977,344	10,000,000	25,791	1FE
742718-DF-3	PROCTER & GAMBLE CO 03/05/2037		02/28/2007	MORGAN STANLEY DEAN WITTER		8,938,890	9,000,000		1FE
743410-AP-7	PROLOGIS TRUST 2.250000% 04/0 04/01/2037		03/20/2007	J. P. MORGAN SECURITIES, INC.		982,500	1,000,000		2FE
744320-AC-6	PRUDENTIAL FINANCIAL INC 1.98 11/15/2035		01/23/2007	MORGAN STANLEY DEAN WITTER		2,052,000	2,000,000	10,382	1FE
755267-AD-3	READER'S DIGEST ASSN 02/15/2017		03/06/2007	KBC FINANCIAL PRODUCTS USA INC		1,697,500	1,750,000	3,063	5FE
756577-AB-8	RED HAT INC .500000% 01/15/20 01/15/2024		03/27/2007	WARBURG DILLION READ LLC		1,655,625	1,500,000	1,563	4FE
76009N-AE-0	RENT A CENTER 05/01/2010		01/19/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,511,250	1,500,000	25,938	4FE
76113B-AF-6	RESIDENTIAL CAPITAL CORP 06/30/2010		03/06/2007	BARCLAYS BANK		5,989,620	6,000,000	73,313	2FE
749941-AH-3	RF MICRO DEVICES INC 1.000000 04/15/2014		03/29/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000		4Z
781904-AM-9	RURAL CELLULAR CORP 03/15/2012		03/26/2007	Various		4,553,375	4,350,000	13,154	4FE
86358E-ZS-8	SAIL 2005-11 A6 01/25/2036		03/15/2007	J. P. MORGAN SECURITIES, INC.		19,448,920	19,455,000	65,866	1FE
79546V-AD-8	SALLY HOLDINGS LLC 11/15/2016		01/03/2007	MORGAN STANLEY DEAN WITTER		1,787,188	1,750,000	26,542	5FE
80004C-AC-5	SANDISK CORP 1.000000% 05/15/ 05/15/2013		02/13/2007	KBC FINANCIAL PRODUCTS USA INC		859,864	1,000,000	2,528	3FE
990880-9A-6	SANDRIDGE ENERGY, INC. FLOATI 04/01/2014		03/23/2007	Various		1,000,000	1,000,000		4Z
800907-AK-3	SANMINA CORP 03/01/2016		02/22/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,400,000	2,500,000	99,306	4FE
86359P-AD-2	SASC 2006-BC3 A4 10/25/2036		01/18/2007	MERRILL LYNCH CAPITAL MARKETS		10,001,563	10,000,000	43,244	1FE
805564-PF-2	SAST 2003-3 M2 12/25/2033		02/14/2007	MORGAN STANLEY DEAN WITTER		5,544,688	5,500,000	27,488	1FE
80556B-AC-9	SAST 2007-1, A-2B 02/25/2037		02/28/2007	MORGAN STANLEY DEAN WITTER		4,000,000	4,000,000		1FE
80874P-AD-1	SCIENTIFIC GAMES CORP .750000 12/01/2024		03/16/2007	WARBURG DILLION READ LLC		891,563	750,000	1,719	4FE
816074-AF-5	SEITEL ACQUISITION CORP 02/15/2014		02/09/2007	MORGAN STANLEY DEAN WITTER		225,000	225,000		4Z
816752-AA-7	SEMINOLE HARD ROCK ENT 03/15/2014		03/29/2007	Various		4,701,875	4,650,000	10,899	4FE
817315-AW-4	SEPRACOR INC 0% 10/15/2024 10/15/2024		02/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,015,870	1,000,000		1Z
817565-BN-3	SERVICE CORP INTL 04/01/2015		03/28/2007	MERRILL LYNCH CAPITAL MARKETS		4,356,756	4,375,000		4FE
833312-AA-9	SNOQUALMIE ENT AUTH 02/01/2014		01/23/2007	BEAR STEARNS SECURITIES CORP.		875,000	875,000		4Z
840555-CK-0	SOUTH TEXAS HIGHER ED AUTH IN 12/01/2041		03/15/2007	DAIN RAUSCHER INCORPORATED		15,000,000	15,000,000		1FE
78462K-AA-0	SPSS INC 2.500000% 03/15/2012 03/15/2012		03/13/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000		4Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
852591-AA-4	STALLION OILFIELD SVCS 02/01/2015		01/19/2007	WARBURG DILLION READ LLC		2,625,000	2,625,000		4FE
857689-AT-0	STATION CASINOS 03/01/2016		02/26/2007	SALOMON SMITH BARNEY		1,421,250	1,500,000		4FE
866933-AK-0	SUN HEALTHCARE GROUP INC 04/15/2015		03/22/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		220,000	220,000		5Z
867652-AA-7	SUNPOWER CORP 1.250000% 02/15 02/15/2027		02/02/2007	LEHMAN BROTHERS INC.		2,000,000	2,000,000		4Z
83612Q-AB-4	SVHE 2007-NS1 A2 01/25/2037		03/02/2007	GREENWICH CAPITAL MARKETS, INC.		6,500,000	6,500,000		1FE
83612Q-AC-2	SVHE 2007-NS1 A3 01/25/2037		03/02/2007	GREENWICH CAPITAL MARKETS, INC.		20,000,000	20,000,000		1FE
86838A-AB-0	SWIFT 2007-AE1 B 01/15/2012		02/06/2007	MORGAN STANLEY DEAN WITTER		9,000,000	9,000,000		1FE
88089P-AE-3	TERRA CAPITAL INC 02/01/2017		01/25/2007	SALOMON SMITH BARNEY		1,734,425	1,750,000		4Z
88157G-AA-8	TMTS 2007-1SL A1 01/25/2038		01/09/2007	WINTER GROUP		30,000,000	30,000,000		1FE
89855V-AA-8	TUBE CITY IMS CORP 02/01/2015		01/18/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		220,000	220,000		4Z
904201-AA-8	UMBRELLA ACQUISITION 03/15/2015		03/01/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		6,100,000	6,100,000		5FE
90781#-AB-8	UNION PACIFIC RAILROAD LEASE- 01/02/2014		09/14/2006	BANK OF AMERICA		1,507,258	1,507,258		1Z
90781#-AC-6	UNION PACIFIC RAILROAD LEASE- 07/30/2012		09/14/2006	BANK OF AMERICA		1,369,387	1,369,387		1Z
911365-AH-7	UNITED RENTALS NA INC 1.87500 10/15/2023		03/16/2007	GOLDMAN, SACHS & CO.		1,345,961	1,000,000	8,125	4FE
917546-ET-6	UTAH STUDENT LOAN-ARCS-T-UT 05/01/2033		01/25/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,750,000	1,750,000		1FE
922417-AB-6	VEECO INSTRUMENTS INC 4.12500 12/21/2008		02/02/2007	MCMAHAN SECURITIES CO LP		1,463,438	1,500,000	7,906	5
92976G-AG-6	WACHOVIA BANK NA 02/01/2037		01/24/2007	WACHOVIA SECURITIES		6,982,290	7,000,000		1FE
931142-CH-4	WAL-MART STORES INC 04/05/2027		03/29/2007	LEHMAN BROTHERS INC.		8,983,170	9,000,000		1FE
92926W-AB-3	WAMU 2007-OA1 A1B 02/25/2047		02/23/2007	WAMU CAPITAL CORP		7,702,374	7,698,164	3,541	1FE
942683-AC-7	WATSON PHARMACEUTICALS 1.7500 03/15/2023		01/26/2007	MCMAHAN SECURITIES CO LP		1,865,000	2,000,000	13,222	3FE
94980V-AA-6	WELLS FARGO BANK NA 02/09/2015		02/07/2007	Various		9,588,860	10,000,000	3,958	1FE
949746-FA-4	WELLS FARGO COMPANY 4.898750% 05/01/2033		02/23/2007	Various		2,506,625	2,500,000	17,983	1FE
959802-AB-5	WESTERN UNION CO 10/01/2016		01/18/2007	J. P. MORGAN SECURITIES, INC.		2,978,130	3,000,000	56,335	1FE
970648-AD-3	WILLIS NORTH AMERICA INC 03/28/2017		03/23/2007	MORGAN STANLEY DEAN WITTER		7,485,075	7,500,000		2FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN 01/03/2012		01/18/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,000,000	1,000,000		4FE
97381W-AE-4	WINDSTREAM CORP 03/15/2019		02/12/2007	MERRILL LYNCH CAPITAL MARKETS		1,600,000	1,600,000		3FE
92933U-AA-0	WMHEN 2007-WM1 N1 01/25/2047		01/29/2007	WAMU CAPITAL CORP		2,993,721	3,000,000		1FE
983024-AA-8	WYETH 03/15/2013		03/22/2007	LEHMAN BROTHERS INC.		3,035,790	3,000,000	5,500	1FE
983024-AN-0	WYETH 04/01/2037		03/27/2007	SALOMON SMITH BARNEY		5,946,000	6,000,000	2,975	1FE
983024-AD-2	WYETH 2.390000% 01/15/2024 01/15/2024		02/26/2007	CITIGROUP GLOBAL MARKETS		1,614,483	1,500,000	9,144	1FE
983919-AC-5	XILINX INC 3.125000% 03/15/20 03/15/2037		02/28/2007	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000		3FE
984756-AC-0	YANKEE ACQUISITION CORP 02/15/2017		02/01/2007	LEHMAN BROTHERS INC.		450,000	450,000		5Z
389914-AD-4	GREAT CANADIAN GAMING CO 02/15/2015	T	02/07/2007	GOLDMAN, SACHS & CO.		875,000	875,000		4FE
535919-AF-1	LIONS GATE ENTERTAINMENT 2.93 10/15/2024	T	03/07/2007	MCMAHAN SECURITIES CO LP		883,090	800,000	9,432	5
68383K-AA-7	OPTI CANADA INC 12/15/2014	T	03/07/2007	KBC FINANCIAL PRODUCTS USA INC		6,239,625	6,025,000	54,794	4FE
748200-AA-3	QUEBECOR WORLD CAP CORP 03/15/2016	T	01/09/2007	KBC FINANCIAL PRODUCTS USA INC		855,313	875,000	24,883	4FE
748203-AA-4	QUEBECOR WORLD INC 01/15/2015	T	02/06/2007	SALOMON SMITH BARNEY		2,772,656	2,625,000	36,258	4FE
004421-JX-2	ACE 2004-RM2 M2 01/25/2035	F	02/02/2007	DEUTSCHE BANK SECURITIES		11,660,325	11,624,000	24,556	1FE
050732-AB-2	AUDIOCODES LTD 2.000000% 11/0 11/09/2024	F	02/09/2007	MCMAHAN SECURITIES CO LP		1,855,000	2,000,000	10,556	4
055451-AD-0	BHP BILLITON FINANCE 03/29/2012	F	03/26/2007	J. P. MORGAN SECURITIES, INC.		5,998,440	6,000,000		1FE
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000 08/01/2010	F	02/14/2007	BANK OF AMERICA SECURITIES LLC		492,484	500,000	264	3FE
458204-AA-2	INTELSAT BERMUDA LTD 01/15/2015	F	01/09/2007	DEUTSCHE BANK SECURITIES		875,000	875,000		5FE
995962-9C-3	INTELSAT BERMUDA TERM LOAN 01/01/2014	F	02/09/2007	BANK OF AMERICA		2,000,000	2,000,000		4FE
822582-AC-6	SHELL INTERNATIONAL FIN 03/22/2017	F	03/19/2007	MORGAN STANLEY DEAN WITTER		11,960,280	12,000,000		1FE
86800C-AA-2	SUNTECH POWER HLDGS CO .25000 02/15/2012	F	02/08/2007	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		3Z
88164R-AB-3	TEVA PHARMACEUT FIN LLC .2500 02/01/2024	F	02/08/2007	LEHMAN BROTHERS INC.		2,150,000	2,000,000	1,285	2FE
92857W-AQ-3	VODAFONE GROUP PLC 02/27/2037	F	02/20/2007	MORGAN STANLEY DEAN WITTER		11,926,800	12,000,000		1FE
92857W-AR-1	VODAFONE GROUP PLC 02/27/2012	F	02/20/2007	MORGAN STANLEY DEAN WITTER		8,995,320	9,000,000		1FE
4599999. Bonds - Industrial and Miscellaneous						1,499,661,173	1,491,177,247	3,878,167	XXX
6099997. Total - Bonds - Part 3						3,317,977,763	3,301,805,361	10,239,385	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,317,977,763	3,301,805,361	10,239,385	XXX
844030-AH-9	SOUTHERN UNION CO		01/18/2007	BNP CAPITAL MARKETS	2,625,000.000	2,615,340	0.00	47,250	RP4UZ*
6199999. Preferred Stocks - Public Utilities						2,615,340	XXX	47,250	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		03/13/2007	BANK OF AMERICA SECURITIES LLC	10,000.000	547,696	0.00		RP3LFE
313400-67-3	FREDDIE MAC 5.57%		01/10/2007	GOLDMAN, SACHS & CO.	800,000.000	20,000,000	0.00		P1LFE
59022C-17-8	MERRILL LYNCH FLOATING RATE		03/15/2007	MERRILL LYNCH CAPITAL MARKETS	300,000.000	7,500,000	0.00		RP4UZ
G98255-12-1	XL CAPITAL LTD	F	02/21/2007	Various	420,000.000	10,856,528	0.00		RP1L
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						38,904,224	XXX		XXX
019589-70-4	ALLIED WASTER INDUSTRIES		03/08/2007	LAZARD FRERES & COMPANY	12,500.000	4,215,470	0.00		P4LFE
125577-AX-4	CIT GROUP INC		01/24/2007	LEHMAN BROTHERS INC.	4,500,000.000	4,497,345	0.00		RP3UZ*
35671D-79-0	FREEPORT-MC COPP		02/12/2007	JEFFERIES & COMPANY, INC.	500.000	643,530	0.00		P4L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
35671D-78-2	FREEPORT-MCMORAN C & G		03/22/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	20,000.000	2,000,000	0.00		P4LFE
48123Q-AA-1	JPM CHASE CAPITAL XXII		03/01/2007	LEHMAN BROTHERS INC.	15,000,000.000	15,541,800	0.00	91,375	RP2UZ*
534187-AU-3	LINCOLN NATIONAL CORP		03/08/2007	SALOMON SMITH BARNEY	6,000,000.000	5,983,680	0.00		RP3UZ*
89417E-AA-7	TRAVELERS COS INC		03/05/2007	SALOMON SMITH BARNEY	6,000,000.000	5,984,520	0.00		RP3UZ*
05565A-AA-1	BNP PARIBAS	F	03/02/2007	PARIBAS CAPITAL MARKETS	6,000,000.000	5,836,980	0.00	58,775	P2UZ*
G16962-20-4	BUNGE LTD	F	01/18/2007	LAZARD FRERES & COMPANY	20,000.000	2,141,920	0.00		P3LFE
6399999. Preferred Stocks - Industrial and Miscellaneous						46,845,245	XXX	150,150	XXX
6599997. Total - Preferred Stocks - Part 3						88,364,809	XXX	197,400	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						88,364,809	XXX	197,400	XXX
00130H-10-5	AES CORP.		01/19/2007	Various	52,700.000	1,103,719			L
017361-10-6	ALLEGHENY ENERGY		01/19/2007	Various	24,300.000	1,116,349			L
018802-10-8	ALLIANT ENERGY CORP COM		02/12/2007	LEHMAN BROTHERS INC.	8,400.000	341,184			L
210371-10-0	CONSTELLATION ENERG		01/30/2007	INVESTMENT TECHNOLOGY GROUP, INC.	21,030.000	1,524,986			L
26441C-10-5	DUKE ENERGY CORP		01/26/2007	Various	162,620.000	3,097,369			L
26816Q-10-1	DYNEGY INC		01/19/2007	Various	168,300.000	1,135,122			L
29266M-10-9	ENERGY EAST CORPORATION		03/26/2007	INVESTMENT TECHNOLOGY GROUP, INC.	5,700.000	139,347			L
45822P-10-5	INTEGRYS ENERGY GROUP INC		02/23/2007	Various	4,515.000	258,634			L
664397-10-6	NORTHEAST UTILITIES		02/12/2007	LEHMAN BROTHERS INC.	11,400.000	330,125			L
670837-10-3	OGE ENERGY CORP		02/12/2007	LEHMAN BROTHERS INC.	8,000.000	326,598			L
682680-10-3	ONEOK INC		02/12/2007	LEHMAN BROTHERS INC.	7,500.000	324,389			L
744573-10-6	PUBLIC SVC ENTERPRISE GR		01/30/2007	Various	46,820.000	3,157,300			L
864482-10-4	SUBURBAN PROPANE PARTNERS LP		02/28/2007	WARBURG DILLION READ LLC	33,400.000	1,413,455			L
873168-10-8	TXU CORP.		01/19/2007	Various	32,400.000	1,776,900			L
G4890M-10-9	INTL POWER ORD GBP0.50	D	02/23/2007	ALLIANCE BERNSTEIN	35,667.000	264,984			U
D6629K-10-9	RWE AG (NEU) NPV 'A'	D	02/16/2007	ALLIANCE BERNSTEIN	2,199.000	239,002			U
6699999. Common Stocks - Public Utilities						16,549,462	XXX		XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC		02/12/2007	LEHMAN BROTHERS INC.	9,200.000	329,973			L
026874-10-7	AMERICAN INT'L. GRO		03/05/2007	Various	51,900.000	3,617,592			L
03076C-10-6	AMERIPRISE FINANCIA		02/27/2007	LEHMAN BROTHERS INC.	18,100.000	1,063,451			L
060505-10-4	BANK OF AMERICA COR		01/08/2007	CANTOR, FITZGERALD & CO.	15,490.000	829,084			L
054937-10-7	BB&T CORPORATION		01/03/2007	WARBURG DILLION READ LLC	12,190.000	535,804			L
073902-10-8	BEAR STEARNS COS., INC.		01/19/2007	Various	6,100.000	1,024,151			L
14040H-10-5	CAPITAL ONE FINANCI		01/23/2007	CANTOR, FITZGERALD & CO.	5,800.000	462,808			L
167760-10-7	CHICAGO MERCANTILE		03/07/2007	Various	5,902.000	3,333,346			L
220873-10-3	CORUS BANKSHARES INC		01/30/2007	CANTOR, FITZGERALD & CO.	10,100.000	214,639			L
281760-10-8	EDWARDS (AG), INC.		02/12/2007	LEHMAN BROTHERS INC.	4,900.000	322,037			L
31308T-10-0	FCSTONE GROUP		03/26/2007	Various	12,800.000	387,811			L
34958B-10-6	FORTRESS INVESTMENT GROUP LLC		02/08/2007	LEHMAN BROTHERS INC.	1,700.000	31,450			L
38141G-10-4	GOLDMAN SACHS GROUP		01/19/2007	Various	8,700.000	1,780,866			L
443683-10-7	HUDSON CITY BANCORP		02/16/2007	CANTOR, FITZGERALD & CO.	27,600.000	379,602			L
45865V-10-0	INTERCONTINENTAL EXCHANGE		02/21/2007	Various	45,385.000	6,719,947			U
524908-10-0	LEHMAN BROS.		02/27/2007	Various	79,900.000	5,952,466			L
590188-10-8	MERRILL LYNCH & CO., INC.		03/16/2007	FRANKEL, STUART, & CO., INC	13,730.000	1,112,586			L
59156R-10-8	METLIFE INC.		02/06/2007	CANTOR, FITZGERALD & CO.	17,000.000	1,078,968			L
615369-10-5	MOODY'S CORP		02/12/2007	Various	58,600.000	4,308,243			L
617446-44-8	MORGAN STANLEY		03/16/2007	Various	30,650.000	2,393,191			L
693475-10-5	PNC FINANCIAL SERVICES GROUP		03/05/2007	CANTOR, FITZGERALD & CO.	2,600.000	187,411			L
74251V-10-2	PRINCIPAL FINANCIAL		02/09/2007	CANTOR, FITZGERALD & CO.	33,500.000	2,099,140			L
743606-10-5	PROSPERITY BANCSHARES INC		02/16/2007	CANTOR, FITZGERALD & CO.	3,700.000	131,725			L
7591EP-10-0	REGIONS FINANCIAL CORP		01/03/2007	CANTOR, FITZGERALD & CO.	14,320.000	543,626			L
784117-10-3	S E I CORP.		02/12/2007	LEHMAN BROTHERS INC.	5,300.000	327,244			L
859319-10-5	STERLING FINL CORP/WA		03/01/2007	CANTOR, FITZGERALD & CO.	3,100.000	103,113			L
78486Q-10-1	SVB FINANCIAL GROUP		02/26/2007	LAZARD FRERES & COMPANY	13,000.000	643,863			L
895925-10-5	TRIAD GUARANTY INC		01/19/2007	CANTOR, FITZGERALD & CO.	4,200.000	237,168			L
90262T-30-8	UCBH HOLDINGS INC		01/08/2007	CANTOR, FITZGERALD & CO.	6,900.000	123,273			L
90984P-10-5	UNITED COMMUNITY BANKS INC		03/23/2007	KNIGHT SECURITIES, L.P.	11,000.000	365,530			L
929903-10-2	WACHOVIA CORP. (NEW		01/03/2007	FRANKEL, STUART, & CO., INC	45,990.000	2,611,243			L
G88473-11-4	3I GROUP ORD GBP0.62784	D	03/16/2007	ALLIANCE BERNSTEIN	187,611.000	4,141,293			U
D03080-11-2	ALLIANZ SE NPV (REGD) (VINKULIERT)	D	03/12/2007	ALLIANCE BERNSTEIN	17,300.000	3,689,427			U
G03815-11-8	ANGLO IRISH BANK EUR0.16	D	03/01/2007	ALLIANCE BERNSTEIN	10,663.000	218,353			U
F07875-19-2	BNP PARIBAS S.A.	D	02/05/2007	ALLIANCE BERNSTEIN	7,302.000	818,796			U

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	02/06/2007	ALLIANCE BERNSTEIN	8,671.000	300,409			U
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	03/01/2007	ALLIANCE BERNSTEIN	10,020.000	696,533			U
T32760-13-3	CREDITO ITALIANO	D	03/30/2007	ALLIANCE BERNSTEIN	77,927.000	737,753			U
Q6077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	02/20/2007	ALLIANCE BERNSTEIN	24,074.000	67,956			U
Q56993-16-7	MACQUARIE BANK NPV	D	03/02/2007	ALLIANCE BERNSTEIN	44,798.000	2,846,547			U
G5790V-11-5	MAN GROUP ORD USD0.03	D	03/15/2007	ALLIANCE BERNSTEIN	124,192.000	1,327,838			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	01/10/2007	ALLIANCE BERNSTEIN	180.000	2,266,885			U
Q65336-11-9	NATIONAL AUSTRALIA BANK NPV	D	01/11/2007	ALLIANCE BERNSTEIN	63,800.000	1,986,719			U
J59009-15-9	NOMURA HOLDINGS INC	D	03/01/2007	ALLIANCE BERNSTEIN	134,700.000	2,772,706			U
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	03/01/2007	ALLIANCE BERNSTEIN	57,712.000	2,350,973			U
H84046-13-7	SWISS REINSURANCE CHF0.10(REGD)	D	03/15/2007	ALLIANCE BERNSTEIN	13,365.000	1,147,026			U
6799999. Common Stocks - Banks, Trust and Insurance Companies						68,620,562	XXX		XXX
88579Y-10-1	3M COMPANY		02/02/2007	Various	79,400.000	5,891,181			L
000361-10-5	A A R CORP.		03/21/2007	WEEDEN & COMPANY	48,700.000	1,496,641			L
002824-10-0	ABBOTT LABS		02/05/2007	Various	77,124.000	4,018,803			L
002896-20-7	ABERCROMBIE & FITCH		01/19/2007	BANC OF AMERICA SECURITIES	24,500.000	1,958,839			L
004397-10-5	ACCURAY		02/07/2007	J. P. MORGAN SECURITIES, INC.	6,400.000	115,200			L
004930-20-2	ACTIVISION		02/13/2007	WARBURG DILLION READ LLC	15,295.000	253,438			L
00508X-20-3	ACTUANT CORP		02/28/2007	LEHMAN BROTHERS INC.	26,800.000	1,403,629			L
00508Y-10-2	ACUITY BRANDS INC		02/28/2007	LEHMAN BROTHERS INC.	24,600.000	1,366,791			L
005125-10-9	ACXIOM CORP		02/28/2007	LEHMAN BROTHERS INC.	66,300.000	1,424,436			L
00635P-10-7	ADAMS RESPIRATORY THERAPEUTICS INC		03/22/2007	DEUTSCHE BANK CAPITAL CORP.	4,600.000	162,248			L
007094-10-5	ADMINISTAFF INC		02/28/2007	LEHMAN BROTHERS INC.	39,400.000	1,411,221			L
00724F-10-1	ADOBE SYSTEMS		01/05/2007	BANC OF AMERICA SECURITIES	5,300.000	215,575			L
00738A-10-6	ADTRAN INC		03/16/2007	BEAR STEARNS SECURITIES CORP.	63,300.000	1,505,966			L
001084-10-2	AGCO CORP.		02/12/2007	Various	32,000.000	1,156,581			L
012653-10-1	ALBEMARLE CORP		02/12/2007	LEHMAN BROTHERS INC.	4,000.000	329,439			L
01741R-10-2	ALLEGHENY TECHNOLOG		02/28/2007	Various	26,500.000	2,552,064			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		02/28/2007	LEHMAN BROTHERS INC.	16,200.000	1,409,556			L
019589-30-8	ALLIED WASTE INDUSTRIES INC		01/19/2007	Various	87,200.000	1,101,774			L
020520-10-2	ALON USA ENERGY INC		02/28/2007	LEHMAN BROTHERS INC.	51,300.000	1,439,519			L
00163T-10-9	AMB PROPERTY CORP		03/06/2007	CANTOR, FITZGERALD & CO.	5,000.000	288,711			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		02/12/2007	LEHMAN BROTHERS INC.	10,300.000	321,777			L
031162-10-0	AMGEN		01/19/2007	Various	153,966.000	11,369,043			L
032654-10-5	ANALOG DEVICES, INC.		03/07/2007	Various	484,945.000	17,454,337			L
035290-10-5	ANIXTER INTERNATIONAL INC		02/28/2007	Various	41,900.000	2,467,735			L
03748R-10-1	APARTMENT INVT & MGMT CO		01/19/2007	Various	18,300.000	1,080,307			L
037833-10-0	APPLE INC.		02/27/2007	Various	159,000.000	13,495,115			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		02/28/2007	LEHMAN BROTHERS INC.	58,200.000	1,407,992			L
038222-10-5	APPLIED MATERIALS		02/28/2007	Various	97,300.000	1,816,359			L
039483-10-2	ARCHER-DANIELS-MIDL		02/28/2007	LEHMAN BROTHERS INC.	41,600.000	1,429,351			L
042260-10-9	ARMOR HOLDINGS INC		03/22/2007	Various	61,700.000	3,820,101			L
04269Q-10-0	ARRIS GROUP INC		02/28/2007	LEHMAN BROTHERS INC.	107,800.000	1,407,027			L
00206R-10-2	AT&T INC		02/05/2007	Various	757,792.700	27,137,970			L
053484-10-1	AVALONBAY COMMUNITI		01/10/2007	CANTOR, FITZGERALD & CO.	4,100.000	537,837			L
054303-10-2	AVON PRODUCTS		03/07/2007	JONES TRADING	366,000.000	13,505,144			L
002444-10-7	AVX CORP		02/26/2007	WEEDEN & COMPANY	60,400.000	968,200			L
067511-10-5	BARE ESCENTUALS INC		02/09/2007	BEAR STEARNS SECURITIES CORP.	22,600.000	816,755			L
067774-10-9	BARNES & NOBLE		03/15/2007	MORGAN STANLEY DEAN WITTER	40,200.000	1,504,336			L
071813-10-9	BAXTER INTERNATIONA		03/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	142,200.000	7,173,194			L
073176-10-9	BAYTEX ENERGY TRUST		02/28/2007	LEHMAN BROTHERS INC.	79,500.000	1,406,196			L
074002-10-6	BEARINGPOINT INC		03/29/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	181,000.000	1,378,219			L
075896-10-0	BED BATH & BEYOND		01/05/2007	BANC OF AMERICA SECURITIES	13,000.000	505,853			L
081437-10-5	BEMIS CO., INC.		03/16/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	45,500.000	1,498,095			L
08160H-10-1	BENCHMARK ELECTRONICS INC		01/24/2007	CANTOR, FITZGERALD & CO.	4,100.000	96,550			L
086516-10-1	BEST BUY CO. INC.		01/23/2007	Various	38,263.000	1,893,149			L
09062X-10-3	BIOGEN IDEC INC		01/19/2007	Various	85,800.000	4,421,243			L
09067J-10-9	BIOVAIL CORP INT'L NEW		02/28/2007	LEHMAN BROTHERS INC.	69,800.000	1,433,748			L
055482-10-3	BJ SERVICES		03/19/2007	Various	132,100.000	3,606,157			L
091797-10-0	BLACK & DECKER CORP		02/28/2007	LEHMAN BROTHERS INC.	16,700.000	1,406,249			L
09227Q-10-0	BLACKBAUD INC		03/29/2007	CREDIT SUISSE FIRST BOSTON	13,300.000	326,046			L
055921-10-0	BMC SOFTWARE		01/19/2007	Various	30,400.000	1,050,183			L
096761-10-1	BOB EVANS FARMS, INC.		02/12/2007	LEHMAN BROTHERS INC.	9,600.000	326,930			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
097023-10-5	BOEING COMPANY		03/16/2007	Various	140,600.000	12,697,956			L
101121-10-1	BOSTON PROPERTIES		01/19/2007	Various	10,100.000	1,177,282			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		03/05/2007	Various	69,320.000	1,834,969			L
111320-10-7	BROADCOM CORPORATIO		03/07/2007	Various	805,200.000	26,906,786			L
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC		03/15/2007	BANK OF AMERICA SECURITIES LLC	154,000.000	1,510,263			L
117043-10-9	BRUNSWICK CORP.		03/15/2007	BANK OF AMERICA SECURITIES LLC	47,400.000	1,502,025			L
12189T-10-4	BURLINGTON NORTHERN		02/02/2007	LEHMAN BROTHERS INC.	28,200.000	2,310,508			L
126408-10-3	C S X CORP.		03/12/2007	Various	351,800.000	13,812,151			L
13342B-10-5	CAMERON INTERNATIONAL CORP		02/28/2007	LEHMAN BROTHERS INC.	24,900.000	1,412,455			L
134429-10-9	CAMPBELL SOUP		03/30/2007	BEAR STEARNS SECURITIES CORP.	12,400.000	483,047			L
141705-10-3	CAREMARK RX		01/05/2007	Various	26,300.000	1,494,264			L
143130-10-2	CARMAX INC		02/12/2007	LEHMAN BROTHERS INC.	6,000.000	329,199			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		02/28/2007	LEHMAN BROTHERS INC.	12,200.000	1,426,180			L
149123-10-1	CATERPILLAR INC.		02/28/2007	Various	270,200.000	17,540,626			L
12497T-10-1	CB RICHARD ELLIS GR		01/19/2007	Various	32,400.000	1,127,344			L
150870-10-3	CELANESE CORP		01/19/2007	BANC OF AMERICA SECURITIES	36,200.000	913,840			L
151020-10-4	CELGENE CORP.		03/23/2007	Various	106,000.000	5,847,731			L
153527-20-5	CENTRAL GARDEN & PET SERIES A		02/12/2007	Various	21,600.000	315,556			L
156710-10-5	CERADYNE		02/28/2007	LEHMAN BROTHERS INC.	27,300.000	1,424,014			L
159423-10-2	CHAPARRAL STL CO DEL		02/28/2007	LEHMAN BROTHERS INC.	29,500.000	1,447,969			L
162456-10-7	CHATTEM INC.		01/10/2007	CANTOR, FITZGERALD & CO.	6,100.000	339,170			L
16359R-10-3	CHEMED CORP		03/26/2007	Various	32,200.000	1,585,551			L
166764-10-0	CHEVRON CORP.		01/11/2007	FRANKEL, STUART, & CO., INC	23,290.000	1,627,549			L
168615-10-2	CHICO FAS INC		01/19/2007	BANC OF AMERICA SECURITIES	9,800.000	205,183			L
125509-10-9	CIGNA CORP.		02/28/2007	LEHMAN BROTHERS INC.	10,100.000	1,433,817			L
17275R-10-2	CISCO SYSTEMS		01/19/2007	Various	135,200.000	3,832,374			L
17453B-10-1	CITIZENS COMMUNICAT		03/09/2007	MERGER	5,376.000	77,737			L
177376-10-0	CITRIX SYSTEMS		03/16/2007	WARBURG DILLION READ LLC	431,400.000	13,424,693			L
184496-10-7	CLEAN HARBORS		02/28/2007	LEHMAN BROTHERS INC.	28,200.000	1,412,843			L
185385-30-9	CLEARWIRE CORP		03/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	2,400.000	60,000			L
189754-10-4	COACH INC.		02/27/2007	Various	268,900.000	12,690,313			L
191216-10-0	COCA COLA CO.		01/03/2007	CANTOR, FITZGERALD & CO.	26,690.000	1,297,625			L
191219-10-4	COCA-COLA ENTERPRISES, INC.		03/05/2007	WARBURG DILLION READ LLC	46,130.000	927,370			L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		01/19/2007	BANC OF AMERICA SECURITIES	9,600.000	191,618			L
192446-10-2	COGNIZANT TECHNOLOG		02/27/2007	Various	161,585.000	13,619,615			L
20030N-10-1	COMCAST CORP.		01/31/2007	Various	306,301.500	8,731,507			L
201723-10-3	COMMERCIAL METALS CO.		02/28/2007	LEHMAN BROTHERS INC.	64,800.000	1,756,399			L
203372-10-7	COMMSCOPE INC		02/28/2007	LEHMAN BROTHERS INC.	37,400.000	1,440,846			L
205862-40-2	COMVERSE TECHNOLOGY		03/02/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	27,500.000	597,141			L
206708-10-9	CONCUR TECHNOLOGIES		01/11/2007	CANTOR, FITZGERALD & CO.	9,400.000	150,097			L
209341-10-6	CONSOLIDATED GRAPHICS		02/28/2007	LEHMAN BROTHERS INC.	19,800.000	1,413,564			L
212485-10-6	CONVERGYS CORP.		01/19/2007	Various	44,600.000	1,143,637			L
219350-10-5	CORNING INC.		03/14/2007	Various	586,800.000	12,985,480			L
222862-10-4	COVENTRY HEALTH CAR		02/28/2007	LEHMAN BROTHERS INC.	26,000.000	1,409,291			L
224399-10-5	CRANE CO.		02/28/2007	Various	56,900.000	2,197,779			L
126349-10-9	CSG SYSTEMS INTERNATION		02/28/2007	LEHMAN BROTHERS INC.	57,900.000	1,431,566			L
231021-10-6	CUMMINS INC		02/28/2007	LEHMAN BROTHERS INC.	12,100.000	1,631,111			L
126667-10-4	CV THERAPEUTICS INC		03/08/2007	Various	270,400.000	3,045,682			L
126650-10-0	CVS CAREMARK CORP		03/22/2007	Various	560,113.000	18,198,676			L
232572-10-7	CYMER, INC		02/28/2007	LEHMAN BROTHERS INC.	33,800.000	1,411,512			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		03/06/2007	Various	184,500.000	3,417,571			L
235851-10-2	DANAHER CORP.		01/31/2007	LEHMAN BROTHERS INC.	3,300.000	244,336			L
242309-10-2	DEALERTRACK HOLDINGS		01/19/2007	BANC OF AMERICA SECURITIES	15,800.000	433,053			L
244199-10-5	DEERE & CO.		03/07/2007	Various	112,300.000	12,343,874			L
251591-10-3	DEVELOPERS DIVER REALTY CORP		03/06/2007	Various	6,200.000	419,660			L
25179M-10-3	DEVON ENERGY CORP.		01/31/2007	Various	45,410.000	3,028,459			L
251893-10-3	DEVRY INC		02/12/2007	LEHMAN BROTHERS INC.	11,300.000	331,184			L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		01/31/2007	MCMAHAN SECURITIES CO LP	71,400.000	5,941,220			L
253393-10-2	DICKS SPORTING GOODS		02/12/2007	LEHMAN BROTHERS INC.	6,300.000	326,314			L
25459L-10-6	DIRECTV GROUP INC.		01/19/2007	Various	44,600.000	1,070,388			L
257651-10-9	DONALDSON CO.		02/09/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	22,500.000	795,668			L
260003-10-8	DOVER CORP.		01/31/2007	LEHMAN BROTHERS INC.	5,000.000	249,485			L
261570-10-5	DRESS BARN, INC.		02/28/2007	LEHMAN BROTHERS INC.	69,200.000	1,437,104			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
262037-10-4	DRIL QUIP		03/23/2007	Various	39,400.000	1,611,268			L
26969P-10-8	EAGLE MATERIALS INC		02/28/2007	LEHMAN BROTHERS INC.	30,300.000	1,406,508			L
278058-10-2	EATON CORP.		01/31/2007	LEHMAN BROTHERS INC.	3,100.000	243,343			L
27887E-10-0	ECOLLEGE.COM		01/19/2007	PRUDENTIAL SECURITIES, INCORPORATED	23,600.000	361,054			L
28336L-10-9	EL PASO CORPORATION		03/28/2007	JEFFERIES & COMPANY, INC.	124,100.000	1,822,906			L
285512-10-9	ELECTRONIC ARTS		01/05/2007	BANC OF AMERICA SECURITIES	6,000.000	318,827			L
29078E-10-5	EMBARQ CORP		02/28/2007	LEHMAN BROTHERS INC.	25,300.000	1,405,038			L
291011-10-4	EMERSON ELECTRIC		01/05/2007	BANC OF AMERICA SECURITIES	10,500.000	457,236			L
29255W-10-0	ENCORE ACQUISITION CO		01/30/2007	CANTOR, FITZGERALD & CO.	14,200.000	366,559			L
29266R-10-8	ENERGIZER HOLDINGS INC		02/12/2007	LEHMAN BROTHERS INC.	3,800.000	327,247			L
26874Q-10-0	ENSCO INT'L		02/28/2007	LEHMAN BROTHERS INC.	27,900.000	1,411,397			L
26875P-10-1	EOG RESOURCES		03/28/2007	WARBURG DILLION READ LLC	33,200.000	2,389,145			L
294429-10-5	EQUIFAX INC.		02/28/2007	LEHMAN BROTHERS INC.	37,400.000	1,438,172			L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		01/19/2007	Various	22,300.000	1,131,845			L
298736-10-9	EURONET WORLDWIDE INC		03/08/2007	CANTOR, FITZGERALD & CO.	3,000.000	79,513			L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC		02/20/2007	J. P. MORGAN SECURITIES, INC.	21,100.000	976,453			L
302491-30-3	F M C CORP.		03/15/2007	Various	24,700.000	1,834,519			L
313855-10-8	FEDERAL SIGNAL CORP.		02/09/2007	WEEDEN & COMPANY	48,200.000	801,425			L
31428X-10-6	FEDEX CORPORATION		02/05/2007	Various	90,200.000	10,296,764			L
34354P-10-5	FLOWSERVE CORPORATION		02/07/2007	WARBURG DILLION READ LLC	14,500.000	787,607			L
343412-10-2	FLUOR CORP. (NEW)		03/30/2007	INVESTMENT TECHNOLOGY GROUP, INC.	5,300.000	477,609			L
30249U-10-1	FMC TECHNLOGIES INC		02/12/2007	LEHMAN BROTHERS INC.	5,200.000	329,570			L
345425-10-2	FORDING CANADIAN COAL TRUST		02/28/2007	LEHMAN BROTHERS INC.	59,200.000	1,432,539			L
345838-10-6	FOREST LABORATORIES		03/07/2007	FRANKEL, STUART, & CO., INC	25,500.000	1,316,948			L
G36535-13-9	FOSTER WHEELER LTD		01/25/2007	LEHMAN BROTHERS INC.	23,800.000	1,263,954			L
35671D-85-7	FREEPORT-MCMORAN CP		03/30/2007	Various	123,911.000	7,707,651			L
35914P-10-5	FRONTIER OIL		02/28/2007	LEHMAN BROTHERS INC.	59,100.000	1,742,606			L
36467W-10-9	GAMESTOP CORP CLASS A		02/12/2007	LEHMAN BROTHERS INC.	6,100.000	323,839			L
364760-10-8	GAP STORES, INC. (THE)		02/28/2007	LEHMAN BROTHERS INC.	74,400.000	1,425,154			L
365558-10-5	GARDNER DENVER INC		02/28/2007	LEHMAN BROTHERS INC.	41,600.000	1,417,200			L
361448-10-3	GATX CORP.		01/08/2007	CITIGROUP GLOBAL MARKETS	51,334.000	2,204,795			L
368710-40-6	GENENTECH INC		01/19/2007	Various	75,283.000	6,700,226			L
369550-10-8	GENERAL DYNAMICS		02/12/2007	Various	89,200.000	7,057,587			L
369604-10-3	GENERAL ELECTRIC		02/28/2007	Various	92,540.000	3,294,248			L
370334-10-4	GENERAL MILLS		02/28/2007	Various	59,880.000	3,420,533			L
37373P-10-5	GERDAU AMERISTEEL CORP		02/28/2007	LEHMAN BROTHERS INC.	131,600.000	1,435,967			U
374689-10-7	GIBRALTAR INDS INC		01/18/2007	CANTOR, FITZGERALD & CO.	9,900.000	243,259			L
375558-10-3	GILEAD SCIENCES		01/19/2007	Various	92,800.000	6,077,165			L
379336-10-0	GLOBAL INDUSTRIES LTD		02/28/2007	LEHMAN BROTHERS INC.	97,900.000	1,416,437			L
37940X-10-2	GLOBAL PAYMENTS INC.		01/18/2007	CANTOR, FITZGERALD & CO.	4,120.000	159,201			L
372302-10-9	GLYT		02/28/2007	LEHMAN BROTHERS INC.	19,800.000	1,382,883			L
382388-10-6	GOODRICH CORPORATION		02/28/2007	LEHMAN BROTHERS INC.	28,900.000	1,420,140			L
38259P-50-8	GOOGLE INC.		01/31/2007	Various	17,000.000	8,481,103			L
384109-10-4	GRACO, INC.		02/08/2007	WEEDEN & COMPANY	19,100.000	794,038			L
387328-10-7	GRANITE CONSTRUCTION INC		02/12/2007	LEHMAN BROTHERS INC.	5,800.000	320,654			L
397624-10-7	GREIF INC.		02/28/2007	LEHMAN BROTHERS INC.	12,300.000	1,441,763			L
397888-10-8	GREY WOLF INC		02/28/2007	LEHMAN BROTHERS INC.	210,200.000	1,411,136			L
410768-10-5	HANOVER COMPRESSOR		02/12/2007	LEHMAN BROTHERS INC.	14,500.000	326,408			L
411310-10-5	HANSEN NATURAL CORP.		02/16/2007	Various	22,400.000	872,602			L
412693-10-3	HARLAND (JOHN H.) CO.		02/28/2007	LEHMAN BROTHERS INC.	27,800.000	1,409,285			L
413619-10-7	HARRAH'S ENTERTAINM		02/07/2007	JEFFERIES & COMPANY, INC.	15,000.000	1,273,350			L
413875-10-5	HARRIS CORP.		02/28/2007	LEHMAN BROTHERS INC.	29,000.000	1,418,001			L
415864-10-7	HARSCO CORP.		02/07/2007	WEEDEN & COMPANY	9,100.000	789,515			L
81369Y-20-9	HEALTH CARE SELECT SPDR FUND		01/25/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	30,000.000	1,035,999			L
421933-10-2	HEALTH MANAGEMENT A		03/01/2007	CANTOR, FITZGERALD & CO.	55,300.000	1,100,470			L
42222G-10-8	HEALTH NET INC		02/28/2007	LEHMAN BROTHERS INC.	26,500.000	1,412,890			L
422211-10-2	HEALTHEXTRAS INC		02/05/2007	CANTOR, FITZGERALD & CO.	9,000.000	232,271			L
42224N-10-1	HEALTHSPRING INC		02/28/2007	LEHMAN BROTHERS INC.	66,800.000	1,413,548			L
423074-10-3	HEINZ (H.J.)		02/28/2007	LEHMAN BROTHERS INC.	30,700.000	1,411,678			L
426281-10-1	HENRY JACK & ASSOCIATES		02/28/2007	LEHMAN BROTHERS INC.	60,000.000	1,413,738			L
G4412G-10-1	HERBALIFE LTD		02/28/2007	LEHMAN BROTHERS INC.	37,600.000	1,417,712			L
427056-10-6	HERCULES INC.		01/19/2007	Various	58,800.000	1,116,646			L
428236-10-3	HEWLETT PACKARD		01/19/2007	Various	265,900.000	11,386,198			L

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

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431284-10-8	HIGHWOODS PROPERTIES		02/12/2007	LEHMAN BROTHERS INC.	7,200.000	319,438			L
431573-10-4	HILLENBRAND INDUSTRIES, INC.		02/28/2007	LEHMAN BROTHERS INC.	23,500.000	1,407,497			L
43365Y-10-4	HITTITE MICROWAVE CORP		02/15/2007	LEHMAN BROTHERS INC.	11,200.000	417,337			L
404251-10-0	HNI CORP		03/16/2007	INVESTMENT TECHNOLOGY GROUP, INC.	32,400.000	1,491,865			L
436440-10-1	HOLOGIC, INC.		01/19/2007	BANC OF AMERICA SECURITIES	43,800.000	2,183,162			L
438516-10-6	HONEYWELL INTERNATIONAL INC		03/02/2007	Various	58,450.000	2,677,904			L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		01/08/2007	CANTOR, FITZGERALD & CO.	8,300.000	284,282			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		02/20/2007	CANTOR, FITZGERALD & CO.	3,200.000	152,203			L
44107P-10-4	HOST HOTELS & RESORTS INC		03/19/2007	CANTOR, FITZGERALD & CO.	28,700.000	766,491			L
44244K-10-9	HOUSTON WIRE AND CABLE CO		03/27/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	12,800.000	320,799			L
444859-10-2	HUMANA INC.		02/28/2007	LEHMAN BROTHERS INC.	23,800.000	1,421,136			L
44919P-30-0	IAC/INTERACTIVE COR		02/27/2007	LEHMAN BROTHERS INC.	148,000.000	5,878,456			L
452308-10-9	ILLINOIS TOOL WORKS		02/28/2007	LEHMAN BROTHERS INC.	32,100.000	1,662,797			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		03/30/2007	JONES TRADING	31,700.000	489,759			L
458140-10-0	INTEL CORP.		01/22/2007	Various	256,723.000	5,448,951			L
459200-10-1	INTERNATIONAL BUS.		03/13/2007	Various	81,230.000	7,765,154			L
459506-10-1	INTERNATIONAL FLAV/		01/19/2007	Various	22,300.000	1,111,022			L
459902-10-2	INTERNATIONAL GAME		02/01/2007	Various	36,888.000	1,178,063			L
46069S-10-9	INTERSIL CORP		01/05/2007	BANC OF AMERICA SECURITIES	4,700.000	112,835			L
462622-10-1	IPSCO INC.		02/28/2007	LEHMAN BROTHERS INC.	13,200.000	1,406,181			U
450911-10-2	ITT CORPORATION		02/28/2007	LEHMAN BROTHERS INC.	27,500.000	1,635,571			L
478160-10-4	JOHNSON & JOHNSON		01/05/2007	BANC OF AMERICA SECURITIES	13,100.000	873,871			L
481165-10-8	JOY GLOBAL INC		02/28/2007	Various	93,900.000	4,250,006			L
485170-30-2	KANSAS CITY SOUTHERN		02/27/2007	Various	1,803.000	52,235			L
486587-10-8	KAYDON CORPORATION		02/28/2007	LEHMAN BROTHERS INC.	32,400.000	1,395,322			L
489170-10-0	KENNAMETAL, INC.		02/28/2007	Various	35,400.000	2,190,933			L
49446R-10-9	KIMCO REALTY		01/19/2007	Various	24,300.000	1,139,488			L
49460W-20-8	KINETIC CONCEPTS		02/28/2007	LEHMAN BROTHERS INC.	28,700.000	1,420,590			L
500255-10-4	KOHL'S CORP.		03/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	43,600.000	3,148,142			L
500643-20-0	KORN/FERRY INTERNATIONAL		02/28/2007	WARBURG DILLION READ LLC	60,100.000	1,400,294			L
50075N-10-4	KRAFT FOODS INC		03/19/2007	FRANKEL, STUART, & CO., INC	62,090.000	1,898,763			L
501044-10-1	KROGER CO.		02/28/2007	WARBURG DILLION READ LLC	56,400.000	1,446,463			L
50540R-40-9	LABORATORY CORP. OF		02/14/2007	THOMAS WEISEL PARTNERS	30,000.000	2,234,640			L
512807-10-8	LAM RESEARCH CORP.		02/28/2007	WARBURG DILLION READ LLC	31,500.000	1,411,799			L
512815-10-1	LAMAR ADVERTISING CO		03/29/2007	JONES TRADING	10,200.000	637,255			L
515098-10-1	LANDSTAR SYSTEMS INC		02/28/2007	WARBURG DILLION READ LLC	31,300.000	1,407,836			L
526107-10-7	LENNOX INTERNATIONAL INC		03/23/2007	BEAR STEARNS SECURITIES CORP.	43,200.000	1,592,493			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		01/19/2007	BANC OF AMERICA SECURITIES	4,000.000	24,580			L
529043-10-1	LEXINGTON REALTY TRUST		01/16/2007	CANTOR, FITZGERALD & CO.	6,900.000	149,816			L
529771-10-7	LEXMARK INT'L INC		01/19/2007	Various	16,200.000	1,138,408			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		01/19/2007	BANC OF AMERICA SECURITIES	9,800.000	999,955			L
532457-10-8	LILLY (ELI) & CO.		01/03/2007	BANK OF AMERICA SECURITIES LLC	25,230.000	1,316,595			L
532791-10-0	LINCARE HOLDINGS INC		02/28/2007	WARBURG DILLION READ LLC	35,900.000	1,404,961			L
533900-10-6	LINCOLN ELEC HLDGS		02/28/2007	WARBURG DILLION READ LLC	35,000.000	2,209,541			L
539320-10-1	LIZ CLAIBORNE INC.		03/30/2007	BEAR STEARNS SECURITIES CORP.	46,500.000	1,990,652			L
539830-10-9	LOCKHEED MARTIN COR		03/13/2007	Various	43,100.000	4,186,881			L
542312-10-3	LONE STAR TECHNOLOGIES, INC.		02/28/2007	WARBURG DILLION READ LLC	29,500.000	1,398,079			L
548661-10-7	LOWE'S COS.		02/08/2007	Various	311,100.000	10,496,565			L
502161-10-2	LSI LOGIC		01/19/2007	BANC OF AMERICA SECURITIES	14,600.000	150,561			L
554273-10-2	MACDERMID INC		03/15/2007	BEAR STEARNS SECURITIES CORP.	43,400.000	1,503,775			L
559079-20-7	MAGELLAN HEALTH SERVICES INC		02/28/2007	WARBURG DILLION READ LLC	33,200.000	1,386,708			L
564055-10-1	MANOR CARE INC.		01/10/2007	FRANKEL, STUART, & CO., INC	18,700.000	878,522			L
56418H-10-0	MANPOWER, INC.		02/12/2007	LEHMAN BROTHERS INC.	4,400.000	329,052			L
565849-10-6	MARATHON OIL CORP		01/19/2007	Various	12,200.000	1,045,575			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		02/28/2007	WARBURG DILLION READ LLC	22,000.000	1,418,668			L
571903-20-2	MARRIOTT INT'L.		02/27/2007	Various	130,800.000	6,275,744			L
573284-10-6	MARTIN MARIETTA MATERIALS		02/12/2007	LEHMAN BROTHERS INC.	2,700.000	325,024			L
574599-10-6	MASCO CORP.		01/29/2007	DISTRIBUTION	7,425.000	231,920			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		03/01/2007	Various	916,338.000	29,981,024			L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		02/28/2007	WARBURG DILLION READ LLC	29,200.000	1,409,548			L
58155Q-10-3	MCKESSON CORPORATION		02/28/2007	Various	30,800.000	1,725,913			L
58405U-10-2	MEDCO HEALTH SOLUTI		02/27/2007	Various	250,811.000	15,137,180			L
58463J-30-4	MEDICAL PPTYS TRUST INC		01/25/2007	CANTOR, FITZGERALD & CO.	13,600.000	218,643			L

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585055-10-6	MEDTRONIC INC.		01/05/2007	BANC OF AMERICA SECURITIES	7,200.000	384,161			L
M51363-11-3	MELLANOX TECHNOLOGIES		02/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	1,400.000	23,800			L
552715-10-4	MEMC ELECTRONIC MATERIALS		03/08/2007	Various	400,661.000	21,087,482			L
589331-10-7	MERCK & CO.		03/09/2007	Various	41,160.000	1,836,289			L
589433-10-1	MEREDITH CORP.		02/28/2007	WARBURG DILLION READ LLC	24,300.000	1,421,800			L
59151K-10-8	METHANEX CORP		03/15/2007	INVESTMENT TECHNOLOGY GROUP, INC.	60,100.000	1,503,792			L
594918-10-4	MICROSOFT CORP.		01/16/2007	Various	80,600.000	2,450,854			L
602720-10-4	MINE SAFETY APPLIANCES CO		02/28/2007	WARBURG DILLION READ LLC	34,100.000	1,387,532			L
608554-10-1	MOLEX INC.		02/20/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	31,900.000	956,933			L
609027-10-7	MONARCH CASINO & RESORT INC		03/05/2007	CANTOR, FITZGERALD & CO.	3,100.000	78,644			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		02/28/2007	WARBURG DILLION READ LLC	47,600.000	1,432,151			L
620076-10-9	MOTOROLA INC.		03/22/2007	Various	71,200.000	1,317,612			L
553530-10-6	MSC INDL DIRECT INC		02/28/2007	WARBURG DILLION READ LLC	32,300.000	1,396,956			L
624756-10-2	MUELLER INDUSTRIES INC		02/28/2007	WARBURG DILLION READ LLC	47,600.000	1,420,065			L
628530-10-7	MYLAN LABORATORIES		02/28/2007	WARBURG DILLION READ LLC	65,800.000	1,401,751			L
635309-10-7	NATIONAL CINEMEDIA		02/27/2007	Various	30,100.000	789,620			L
637417-10-6	NATIONAL RETAIL PROPERTIES INC		03/28/2007	FRANKEL, STUART, & CO., INC	6,500.000	158,419			L
628782-10-4	NBTY INC		02/28/2007	WARBURG DILLION READ LLC	29,200.000	1,423,217			L
628852-10-5	NCI BUILDING SYSTEMS INC.		02/28/2007	WARBURG DILLION READ LLC	24,800.000	1,397,487			L
64110L-10-6	NETFLIX INC		02/22/2007	CANTOR, FITZGERALD & CO.	17,800.000	421,036			L
64120L-10-4	NETWORK APPLIANCE		02/21/2007	Various	138,100.000	5,265,776			L
651229-10-6	NEWELL RUBBERMAID C		03/02/2007	CANTOR, FITZGERALD & CO.	31,200.000	952,617			L
65248E-10-4	NEWS CORPORATION		02/26/2007	BANK OF AMERICA SECURITIES LLC	892,200.000	20,938,060			L
654106-10-3	NIKE INC.		02/12/2007	BERNSTEIN (SANFORD C.) & CO., INC.	44,100.000	4,578,848			L
62913F-20-1	NLL HOLDINGS INC		03/23/2007	Various	199,800.000	14,395,953			L
655663-10-2	NORDSON CORP.		02/28/2007	Various	41,800.000	2,116,432			L
655844-10-8	NORFOLK SOUTHERN CO		02/28/2007	WARBURG DILLION READ LLC	29,700.000	1,412,541			L
670008-10-1	NOVELLUS SYSTEMS		01/10/2007	INVESTMENT TECHNOLOGY GROUP, INC.	16,000.000	527,488			L
670346-10-5	NUCOR CORP.		03/28/2007	Various	98,800.000	6,129,770			L
67066G-10-4	NVIDIA CORP.		01/10/2007	INVESTMENT TECHNOLOGY GROUP, INC.	16,000.000	562,008			L
62944T-10-5	NVR INC		02/28/2007	WARBURG DILLION READ LLC	2,100.000	1,381,379			L
678002-10-6	OIL SERVICE HOLDRS TRUST		01/05/2007	BANC OF AMERICA SECURITIES	2,900.000	379,156			A
678026-10-5	OIL STATES INTL		02/28/2007	WARBURG DILLION READ LLC	48,300.000	1,425,570			L
680665-20-5	OLIN CORP.		02/28/2007	WARBURG DILLION READ LLC	83,700.000	1,450,002			L
670872-10-0	OM GROUP INC		02/28/2007	WARBURG DILLION READ LLC	28,700.000	1,450,317			L
682189-10-5	ON SEMICONDUCTOR CORP		03/30/2007	JONES TRADING	81,600.000	719,949			L
683399-10-9	ONYX PHARMACEUTICALS INC		02/20/2007	CANTOR, FITZGERALD & CO.	4,800.000	139,656			L
68389X-10-5	ORACLE CORP.		01/19/2007	Various	83,500.000	1,464,675			L
688239-20-1	OSHKOSH TRUCK CORP.		02/07/2007	PRUDENTIAL SECURITIES, INCORPORATED	14,800.000	797,492			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		02/28/2007	WARBURG DILLION READ LLC	23,300.000	1,405,183			L
690732-10-2	OWENS & MINOR, INC.		03/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	17,000.000	572,259			L
693506-10-7	P P G INDUSTRIES, INC.		03/13/2007	Various	38,650.000	2,609,981			L
693718-10-8	PACCAR, INC.		03/07/2007	Various	20,200.000	1,392,561			L
69373H-10-6	PACER INTL		02/28/2007	WARBURG DILLION READ LLC	51,200.000	1,384,873			L
695257-10-5	PACTIV CORP.		02/28/2007	Various	74,700.000	2,519,243			L
696429-30-7	PALL CORP.		01/31/2007	LEHMAN BROTHERS INC.	6,900.000	240,263			L
69840W-10-8	PANERA BREAD COMPANY		03/01/2007	CANTOR, FITZGERALD & CO.	9,042.000	544,177			L
701094-10-4	PARKER-HANNIFIN CORP.		02/28/2007	Various	20,000.000	1,654,677			L
703481-10-1	PATTERSON UTI ENERGY INC		03/15/2007	BANK OF AMERICA SECURITIES LLC	69,000.000	1,493,960			L
708160-10-6	PENNEY (J.C.) CO., INC.		03/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	43,300.000	3,500,961			L
709631-10-5	PENTAIR, INC.		02/07/2007	PRUDENTIAL SECURITIES, INCORPORATED	24,500.000	789,062			L
713409-10-0	PEPSI BOTTLING GROU		02/20/2007	FRANKEL, STUART, & CO., INC	29,800.000	951,085			L
713448-10-8	PEPSICO INC.		02/14/2007	Various	100,047.000	6,401,087			L
713755-10-6	PERFORMANCE FOOD GROUP CO		01/19/2007	BANC OF AMERICA SECURITIES	23,900.000	682,073			L
717081-10-3	PFIZER INC.		01/18/2007	FRANKEL, STUART, & CO., INC	104,590.000	2,850,433			L
717265-10-2	PHELPS DODGE		02/28/2007	Various	11,500.000	1,431,045			L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		02/28/2007	WARBURG DILLION READ LLC	25,600.000	1,408,292			L
723456-10-9	PINNACLE ENTERTAINMENT INC		01/18/2007	CANTOR, FITZGERALD & CO.	4,100.000	137,828			L
731068-10-2	POLARIS INDUSTRIES INC		02/28/2007	WARBURG DILLION READ LLC	29,000.000	1,397,313			L
74005P-10-4	PRAXAIR INC.		02/28/2007	Various	149,600.000	9,413,804			L
740189-10-5	PRECISION CASTPARTS CORP.		02/12/2007	Various	8,600.000	731,730			L
740215-10-8	PRECISION DRILLING CORP		02/28/2007	WARBURG DILLION READ LLC	60,600.000	1,412,319			L
74153Q-10-2	PRIDE INTL		03/13/2007	JEFFERIES & COMPANY, INC.	30,000.000	851,643			L

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742718-10-9	PROCTER & GAMBLE		01/05/2007	BANC OF AMERICA SECURITIES	14,300.000	909,107			L
69366A-10-0	PSS WORLD MEDICAL INC		02/09/2007	CANTOR, FITZGERALD & CO.	20,500.000	438,284			L
74460D-10-9	PUBLIC STORAGE		01/19/2007	Various	10,100.000	1,037,130			L
747525-10-3	QUALCOMM INC.		03/19/2007	Various	276,700.000	11,344,280			L
747620-10-2	QUANEX CORP.		02/28/2007	WARBURG DILLION READ LLC	35,900.000	1,411,107			L
74762E-10-2	QUANTA SERVICES		02/12/2007	LEHMAN BROTHERS INC.	15,600.000	323,051			L
749121-10-9	QWEST COMMUNICATIONS INTL		01/19/2007	Various	131,800.000	1,102,820			L
755111-50-7	RAYTHEON CO COM NEW		02/09/2007	LEHMAN BROTHERS INC.	82,100.000	4,487,504			L
758750-10-3	REGAL BELOIT CORP		01/19/2007	BANC OF AMERICA SECURITIES	19,200.000	924,810			L
758766-10-9	REGAL ENTMT GROUP A		03/30/2007	BEAR STEARNS SECURITIES CORP.	24,300.000	483,223			L
759509-10-2	RELIANCE STEEL & ALUMINUM		02/28/2007	WARBURG DILLION READ LLC	32,000.000	1,426,995			L
76009N-10-0	RENT-A-CENTER INC		02/12/2007	LEHMAN BROTHERS INC.	10,800.000	325,197			L
771195-10-4	ROCHE HOLDING LTD		03/12/2007	JEFFERIES & COMPANY, INC.	32,500.000	2,844,465			L
771195-60-9	ROCHE HOLDINGS 144A		03/07/2007	CONVERSION	96,102.000	5,695,102			L
773903-10-9	ROCKWELL AUTOMATION		02/28/2007	Various	37,300.000	2,330,812			L
775371-10-7	ROHM & HAAS CO.		02/28/2007	Various	36,200.000	1,921,281			L
783332-10-9	RUTHS CHRIS STEAK HOUSE		03/30/2007	Various	2,900.000	60,461			L
595635-10-3	S&P 400 MIDCAP SPDR		02/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	184,800.000	28,386,537			L
786514-20-8	SAFEWAY INC		01/19/2007	Various	32,400.000	1,100,174			L
79377W-10-8	SAKS HOLDINGS INC		02/21/2007	Various	652,525.000	12,733,429			L
79466L-30-2	SALESFORCE COM INC		02/09/2007	Various	234,600.000	10,111,182			L
806857-10-8	SCHLUMBERGER LTD.		01/23/2007	Various	109,400.000	6,934,073			L
811543-10-7	SEABOARD		02/28/2007	WARBURG DILLION READ LLC	700.000	1,506,326			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		02/15/2007	CANTOR, FITZGERALD & CO.	2,800.000	72,853			L
81725T-10-0	SENSIENT TECHNOLOGIES		02/12/2007	LEHMAN BROTHERS INC.	13,300.000	335,201			L
817320-10-4	SEQUA CORPORATION		02/14/2007	Various	2,600.000	329,692			L
824348-10-6	SHERWIN-WILLIAMS		01/19/2007	Various	18,300.000	1,163,807			L
826322-10-9	SIERRA HEALTH SVCS INC		02/28/2007	WARBURG DILLION READ LLC	36,600.000	1,339,992			L
78440X-10-1	SL GREEN REALTY CORP		01/26/2007	MERGER	9,898.000	1,449,364			L
832110-10-0	SMITH INTERNATIONAL		02/28/2007	WARBURG DILLION READ LLC	34,500.000	1,413,758			L
832248-10-8	SMITHFIELD FOODS, INC.		01/19/2007	Various	57,000.000	1,417,416			L
835495-10-2	SONOCO PRODUCTS CO.		03/16/2007	Various	40,000.000	1,496,694			L
835898-10-7	SOTHEBY'S		02/12/2007	LEHMAN BROTHERS INC.	8,300.000	324,353			L
83616T-10-8	SOURCEFIRE		03/19/2007	Various	6,400.000	110,389			L
84265V-10-5	SOUTHERN COPPER CORP		02/28/2007	WARBURG DILLION READ LLC	20,800.000	1,451,149			L
86330E-63-8	SPDR OIL & GAS EQUIP SVS		03/09/2007	Various	650,136.000	19,279,919			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		02/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	68,300.000	9,622,500			L
847560-10-9	SPECTRA ENERGY CORP		01/03/2007	DISTRIBUTION	175,071.500	3,983,252			L
852061-10-0	SPRINT NEXTEL CORP		02/20/2007	FRANKEL, STUART, & CO., INC	155,200.000	2,962,163			L
784635-10-4	SPX CORP		02/07/2007	BERNSTEIN (SANFORD C.) & CO., INC.	11,200.000	791,151			L
790849-10-3	ST JUDE MEDICAL		02/09/2007	WEEDEN & COMPANY	64,200.000	2,702,737			L
854616-10-9	STANLEY WORKS		03/15/2007	BEAR STEARNS SECURITIES CORP.	27,600.000	1,501,332			L
85472N-10-9	STANTEC INC		03/23/2007	Various	55,900.000	1,543,116			L
855030-10-2	STAPLES INC.		02/09/2007	BERNSTEIN (SANFORD C.) & CO., INC.	169,800.000	4,540,758			L
855244-10-9	STARBUCKS CORP.		02/27/2007	J. P. MORGAN SECURITIES, INC.	430,700.000	13,310,094			L
858119-10-0	STEEL DYNAMICS INC		02/28/2007	Various	46,600.000	1,736,668			L
863307-10-4	STREETTRACKS GOLD TRUST		01/05/2007	Various	73,100.000	4,597,145			L
863667-10-1	STRYKER CORP.		02/12/2007	Various	94,700.000	5,626,671			L
866810-10-4	SUN MICROSYSTEMS, INC.		03/14/2007	Various	2,475,024.000	15,450,897			L
86764P-10-9	SUNOCO INC.		02/28/2007	WARBURG DILLION READ LLC	22,000.000	1,420,899			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		03/06/2007	CANTOR, FITZGERALD & CO.	23,800.000	770,120			L
871829-10-7	SYSCO CORP.		01/05/2007	BANC OF AMERICA SECURITIES	8,900.000	319,871			L
87612E-10-6	TARGET CORP.		02/27/2007	Various	106,900.000	6,429,915			L
878742-20-4	TECK COMINCO LTD		02/28/2007	WARBURG DILLION READ LLC	20,000.000	1,396,016			L
64126X-20-1	TELECOMMUNICATION SERVICES		03/02/2007	CANTOR, FITZGERALD & CO.	18,300.000	594,384			L
879369-10-6	TELEFLEX, INC.		03/16/2007	INVESTMENT TECHNOLOGY GROUP, INC.	22,900.000	1,498,582			L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		02/12/2007	LEHMAN BROTHERS INC.	5,800.000	329,021			L
879664-10-0	TELLABS, INC.		02/20/2007	Various	99,800.000	1,080,366			L
88023U-10-1	TEMPUR PEDIC INTL		02/28/2007	WARBURG DILLION READ LLC	56,800.000	1,421,414			L
880779-10-3	TEREX CORP.		02/28/2007	Various	39,900.000	2,474,296			L
882491-10-3	TEXAS INDUSTRIES INC		02/26/2007	Various	9,747.850	682,875			L
883556-10-2	THERMO FISHER SCIEN		01/19/2007	Various	22,300.000	1,070,850			L
884315-10-2	THOMAS & BETTS CORP.		02/28/2007	WARBURG DILLION READ LLC	27,800.000	1,411,039			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
886423-10-2	TIDEWATER, INC.		02/28/2007	WARBURG DILLION READ LLC	26,700.000	1,392,496			L
887317-10-5	TIME WARNER INC.		01/03/2007	BANK OF AMERICA SECURITIES LLC	55,050.000	1,213,952			L
887319-10-1	TIME WARNER TELECOM INC		03/26/2007	Various	678,558.000	14,589,161			L
887389-10-4	TIMKEN CO.		02/20/2007	FRANKEL, STUART, & CO., INC	32,800.000	975,761			L
88889T-10-7	TODCO		02/28/2007	WARBURG DILLION READ LLC	40,900.000	1,399,524			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/07/2007	STOCK DIV.	210.720	4,189			L
891092-10-8	TORO CO.		02/28/2007	WARBURG DILLION READ LLC	26,700.000	1,408,996			L
894174-10-1	TRAVELCENTERS OF AMERICA LLC		02/01/2007	DISTRIBUTION	12,130.000	251,963			L
896239-10-0	TRIMBLE NAVIGATION		03/06/2007	CANTOR, FITZGERALD & CO.	10,800.000	284,696			L
896522-10-9	TRINITY INDS INC		02/07/2007	PRUDENTIAL SECURITIES, INCORPORATED	20,100.000	805,709			L
903293-40-5	U S G CORP.		02/28/2007	WARBURG DILLION READ LLC	25,700.000	1,386,980			L
902549-80-7	UAL CORP		01/19/2007	BANC OF AMERICA SECURITIES	14,600.000	716,740			L
903441-10-3	UAP HOLDING CORP		02/28/2007	WARBURG DILLION READ LLC	55,100.000	1,413,210			L
902653-10-4	UDR INC		02/12/2007	LEHMAN BROTHERS INC.	9,700.000	322,787			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		01/26/2007	CANTOR, FITZGERALD & CO.	19,000.000	1,110,147			L
904708-10-4	UNIFIRST CORP.		02/14/2007	CANTOR, FITZGERALD & CO.	4,300.000	192,238			L
91324P-10-2	UNITED HEALTH GROUP		01/05/2007	BANC OF AMERICA SECURITIES	11,200.000	589,240			L
912909-10-8	UNITED STATES STEEL CORP		02/28/2007	Various	32,500.000	2,595,155			L
913004-10-7	UNITED STATIONERS, INC.		02/28/2007	WARBURG DILLION READ LLC	25,800.000	1,421,023			L
913017-10-9	UNITED TECHNOLOGIES		03/13/2007	Various	121,961.000	7,989,178			L
91913Y-10-0	VALERO ENERGY		02/23/2007	FRANKEL, STUART, & CO., INC	100,400.000	5,905,415			L
46122E-10-5	VENTIV HEALTH INC		02/28/2007	WARBURG DILLION READ LLC	39,900.000	1,447,384			L
92343V-10-4	VERIZON COMMUNICATIONS		01/03/2007	FRANKEL, STUART, & CO., INC	37,980.000	1,435,234			L
92532F-10-0	VERTEX PHARMACEUTICALS		01/05/2007	BANC OF AMERICA SECURITIES	6,700.000	240,240			L
928241-10-8	VIROPHARMA INC		02/28/2007	Various	106,800.000	1,687,089			L
G93762-20-4	VISTAPRINT LTD		01/19/2007	BANC OF AMERICA SECURITIES	33,600.000	1,229,632			L
929042-10-9	VORNADO REALTY TRUS		01/19/2007	Various	8,100.000	986,929			L
931422-10-9	WALGREEN CO.		01/16/2007	Various	44,760.000	2,070,899			L
931142-10-3	WAL-MART STORES		01/05/2007	BANC OF AMERICA SECURITIES	2,500.000	118,582			L
942622-20-0	WATSCO INC		02/28/2007	WARBURG DILLION READ LLC	27,700.000	1,406,794			L
942712-10-0	WATSON WYATT WORLDWIDE INC		02/28/2007	WARBURG DILLION READ LLC	29,400.000	1,410,788			L
94946T-10-6	WELLCARE HEALTH PLANS		03/30/2007	Various	24,400.000	2,026,277			L
959319-10-4	WESTERN FEFINING INC		02/28/2007	WARBURG DILLION READ LLC	50,200.000	1,453,566			L
960413-10-2	WESTLAKE CHEMICAL CORP		02/28/2007	WARBURG DILLION READ LLC	47,500.000	1,418,564			L
962166-10-4	WEYERHAEUSER CO COM		01/19/2007	BANC OF AMERICA SECURITIES	14,400.000	1,068,695			L
92925E-10-8	W-H ENERGY SERVICES INC		02/28/2007	WARBURG DILLION READ LLC	33,600.000	1,411,015			L
963320-10-6	WHIRLPOOL CORP		02/28/2007	WARBURG DILLION READ LLC	15,700.000	1,390,503			L
966837-10-6	WHOLE FOODS MARKET		01/05/2007	BANC OF AMERICA SECURITIES	3,600.000	167,939			L
96950F-10-4	WILLIAMS PARTNERS LP		02/28/2007	WARBURG DILLION READ LLC	32,900.000	1,413,377			L
969904-10-1	WILLIAMS SONOMA, INC.		02/02/2007	BERNSTEIN (SANFORD C.) & CO., INC.	19,000.000	677,479			L
97381W-10-4	WINDSTREAM CORPORAT		02/28/2007	WARBURG DILLION READ LLC	95,900.000	1,430,425			L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		02/28/2007	WARBURG DILLION READ LLC	77,500.000	1,437,982			L
98233Q-10-5	WRIGHT EXPRESS CORP		02/28/2007	WARBURG DILLION READ LLC	48,500.000	1,384,544			L
983024-10-0	WYETH		03/23/2007	Various	52,030.000	2,621,728			L
984121-10-3	XEROX CORP.		02/28/2007	WARBURG DILLION READ LLC	81,700.000	1,413,851			L
98385X-10-6	XTO ENERGY INC.		03/28/2007	PRUDENTIAL SECURITIES, INCORPORATED	62,000.000	3,407,830			L
984332-10-6	YAHOO INC.		03/07/2007	Various	595,100.000	18,153,421			L
988498-10-1	YUM! BRANDS INC		02/23/2007	CANTOR, FITZGERALD & CO.	15,300.000	923,705			L
147195-10-1	CASCADE CORP	T	02/26/2007	CANTOR, FITZGERALD & CO.	3,200.000	192,535			L
65334H-10-2	NEXEN INC COM NPV	C	01/31/2007	Various	14.090	707			L
013904-30-5	ALCATEL-LUCENT	F	01/19/2007	Various	48,300.000	716,970			L
G1150G-11-1	ACCENTURE LTD	F	03/29/2007	Various	147,200.000	5,683,014			U
F00189-12-0	ACCOR EUR3	D	03/30/2007	ALLIANCE BERNSTEIN	38,215.000	3,558,375			U
H01301-10-2	ALCON, INC	F	01/19/2007	ALLIANCE BERNSTEIN	8,600.000	1,017,369			U
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	03/23/2007	ALLIANCE BERNSTEIN	37,326.000	484,128			U
W10020-11-8	ATLAS COPCO AB-A S HS	D	02/20/2007	ALLIANCE BERNSTEIN	78,186.000	2,659,428			U
D06216-10-1	BASF	D	01/11/2007	ALLIANCE BERNSTEIN	8,800.000	822,656			U
D07112-11-9	BAYER AG ORD NPV	D	03/30/2007	ALLIANCE BERNSTEIN	8,321.000	531,208			U
Q18193-12-0	BHP BILLITON LTD	D	03/19/2007	ALLIANCE BERNSTEIN	61,800.000	1,397,494			U
088606-10-8	BHP BILLITON LTD ADR	F	03/12/2007	CANTOR, FITZGERALD & CO.	17,600.000	766,174			L
J05124-14-4	CANON	D	01/23/2007	ALLIANCE BERNSTEIN	35,000.000	1,871,511			U
G1846J-10-7	CAPITA GROUP ORD GBP0.02	D	01/24/2007	ALLIANCE BERNSTEIN	202,510.000	2,584,777			U
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	01/19/2007	ALLIANCE BERNSTEIN	240,500.000	641,747			U

SCHEDULE D - PART 3

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204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	01/18/2007	ALLIANCE BERNSTEIN	8,000.000	237,196			L
Q26203-39-0	COLES GROUP LTD	D	01/23/2007	ALLIANCE BERNSTEIN	69,200.000	761,430			U
204386-10-6	COMPAGNIE GENERALE DE GEOPHYSIQU-VERITAS	F	01/23/2007	MERGER	16,881.000	668,150			L
G24182-10-0	COOPER INDUSTRIES	F	02/28/2007	LEHMAN BROTHERS INC.	15,300.000	1,410,088			L
J11257-10-2	DAIICHI SANKYO CO NPV	D	02/01/2007	ALLIANCE BERNSTEIN	35,000.000	1,045,068			U
J12075-10-7	DENSO CORP	D	02/16/2007	ALLIANCE BERNSTEIN	23,100.000	929,219			U
D2035M-10-2	DEUTSCHE TELEKOM NPV (REGD)	D	01/11/2007	ALLIANCE BERNSTEIN	60,200.000	1,128,701			U
F17114-10-3	EADS(EURO AERO DEF EUR1	D	01/03/2007	ALLIANCE BERNSTEIN	2,220.000	77,119			U
G2915P-10-7	EASYJET ORD GBP0.25	D	02/20/2007	ALLIANCE BERNSTEIN	87,741.000	1,220,737			U
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	03/01/2007	ALLIANCE BERNSTEIN	443.000	50,823			U
T42084-13-6	FIAT	D	03/30/2007	ALLIANCE BERNSTEIN	152,278.000	3,483,646			U
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	F	01/05/2007	BANC OF AMERICA SECURITIES	9,700.000	112,631			U
438090-20-1	HON HAI PRECISION GDR(REP 2 SHS TWD10)RE	F	01/12/2007	ALLIANCE BERNSTEIN	82,133.000	1,196,708			U
E6282J-10-9	INDITEX PAR EUR 0.15	D	03/30/2007	ALLIANCE BERNSTEIN	39,288.000	2,149,740			U
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	02/28/2007	LEHMAN BROTHERS INC.	38,600.000	1,671,464			L
46626D-10-8	JSC MMC NORILSK NI ADR EACH REP 1 ORD RU	F	01/18/2007	ALLIANCE BERNSTEIN	4,277.000	675,676			U
Q5701N-10-2	MACQUARIE INFRASTRUCTURE GROUP	D	02/14/2007	ALLIANCE BERNSTEIN	8,296.000	23,922			U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	01/19/2007	BANC OF AMERICA SECURITIES	28,300.000	528,741			U
D5357W-10-3	MERCK KGAA ORD NPV	D	03/01/2007	ALLIANCE BERNSTEIN	8,067.000	938,735			U
F61824-14-4	MICHELIN & CO. EUR2	D	01/16/2007	ALLIANCE BERNSTEIN	8,000.000	711,779			U
H57312-46-6	NESTLE SA PAR CHF1	D	03/01/2007	ALLIANCE BERNSTEIN	45.000	16,899			U
J49076-11-0	NGK INSULATORS JPY50	D	03/16/2007	ALLIANCE BERNSTEIN	68,000.000	1,247,414			U
J58472-11-9	NITTO DENKO	D	03/15/2007	ALLIANCE BERNSTEIN	21,000.000	1,070,408			U
H5783Q-10-6	NOBEL BIOCARE HLDG CMN STK	D	03/13/2007	ALLIANCE BERNSTEIN	3,377.000	1,132,628			U
X61873-13-3	NOKIA OYJ EUR0.06	D	03/29/2007	ALLIANCE BERNSTEIN	147,216.000	3,305,969			U
X5967A-10-1	OPAP SA	D	01/16/2007	ALLIANCE BERNSTEIN	9,610.000	369,370			U
G69651-10-0	PEARSON	D	03/30/2007	ALLIANCE BERNSTEIN	119,469.000	2,042,037			U
71654V-40-8	PETROL BRASILEIROS S.A. ADR	F	01/03/2007	ALLIANCE BERNSTEIN	600.000	60,519			U
G7423K-10-2	RECKITT BENCKISER	D	01/09/2007	ALLIANCE BERNSTEIN	9,180.000	436,055			U
767204-10-0	RIO TINTO PLC ADR	F	03/12/2007	CANTOR, FITZGERALD & CO.	2,300.000	487,567			L
G7690A-11-8	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	02/02/2007	ALLIANCE BERNSTEIN	79,970.000	2,744,485			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	03/30/2007	ALLIANCE BERNSTEIN	273,168.000	2,341,217			U
F92124-10-0	TOTAL SA EUR 2.5	D	01/11/2007	ALLIANCE BERNSTEIN	11,100.000	738,010			U
G90078-10-9	TRANSOCEAN INC.	F	01/22/2007	J. P. MORGAN SECURITIES, INC.	101,043.000	7,650,178			L
G95089-10-1	WEATHERFORD INTERNA	F	03/28/2007	Various	89,800.000	3,850,294			L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	01/18/2007	ALLIANCE BERNSTEIN	11,834.000	537,133			U
6899999. Common Stocks - Industrial and Miscellaneous						1,207,771,396	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		03/31/2007	Various	1.000	1,061			U
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						1,061	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		03/01/2007	DIRECT	87.500	88			L
7199999. Money Market Mutual Funds						88	XXX		XXX
7299997. Total - Common Stocks - Part 3						1,292,942,569	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						1,292,942,569	XXX		XXX
7399999. Total - Preferred and Common Stocks						1,381,307,378	XXX	197,400	XXX
7499999 - Totals						4,699,285,140	XXX	10,436,785	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 61

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
362042-UB-7	GOVT NATL MTG ASSOC I #014978		01/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2007	1
362043-TC-5	GOVT NATL MTG ASSOC I #015847		01/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					02/15/2007	1
362044-L6-4	GOVT NATL MTG ASSOC I #016549		02/01/2007	SCHEDULED REDEMPTION		20	20	20	20						20					05/15/2007	1
362045-HA-7	GOVT NATL MTG ASSOC I #017325		03/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15					06/15/2007	1
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		03/01/2007	SCHEDULED REDEMPTION		264	264	276	282		(18)		(18)		264				5	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		03/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		03/01/2007	SCHEDULED REDEMPTION		176	176	182	183		(7)		(7)		176				4	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		03/01/2007	SCHEDULED REDEMPTION		211	211	225	224		(13)		(13)		211				4	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		03/01/2007	SCHEDULED REDEMPTION		296	296	310	310		(14)		(14)		296				6	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		03/01/2007	SCHEDULED REDEMPTION		6,715	6,715	6,597	6,567		148		148		6,715				112	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		03/01/2007	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		03/01/2007	SCHEDULED REDEMPTION		26	26	26	26						26					11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		03/01/2007	SCHEDULED REDEMPTION		34,534	34,534	33,945	34,020		515		515		34,534				449	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		03/01/2007	SCHEDULED REDEMPTION		123,555	123,555	121,640	121,200		2,355		2,355		123,555				2,299	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		03/01/2007	SCHEDULED REDEMPTION		137	137	143	142		(5)		(5)		137				2	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		03/01/2007	SCHEDULED REDEMPTION		151	151	152	152		(2)		(2)		151				2	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		03/01/2007	SCHEDULED REDEMPTION		607	607	626	627		(20)		(20)		607				10	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		03/01/2007	SCHEDULED REDEMPTION		4,990	4,990	5,145	5,122		(132)		(132)		4,990				83	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		03/01/2007	SCHEDULED REDEMPTION		83,112	83,112	83,368	83,330		(217)		(217)		83,112				1,415	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		03/01/2007	SCHEDULED REDEMPTION		2,414	2,414	2,488	2,479		(65)		(65)		2,414				45	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		03/01/2007	SCHEDULED REDEMPTION		9,166	9,166	8,709	8,621		545		545		9,166				110	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		03/01/2007	SCHEDULED REDEMPTION		133,464	133,464	133,623	133,607		(143)		(143)		133,464				2,129	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		03/01/2007	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				1	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2007	SCHEDULED REDEMPTION		18,140	18,140	17,860	17,839		300		300		18,140				258	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		03/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16					05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		03/01/2007	SCHEDULED REDEMPTION		693	693	701	701		(7)		(7)		693				8	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		03/01/2007	SCHEDULED REDEMPTION		120	120	122	121		(1)		(1)		120				2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		03/01/2007	SCHEDULED REDEMPTION		10,344	10,344	9,836	9,919		425		425		10,344				150	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		03/01/2007	SCHEDULED REDEMPTION		6,527	6,527	6,633	6,616		(89)		(89)		6,527				103	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2007	SCHEDULED REDEMPTION		3,515	3,515	3,341	3,311		204		204		3,515				51	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2007	SCHEDULED REDEMPTION		3,966	3,966	3,905	3,917		49		49		3,966				56	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		03/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2007	SCHEDULED REDEMPTION		38,707	38,707	39,949	39,790		(1,083)		(1,083)		38,707				652	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2007	SCHEDULED REDEMPTION		1,231	1,231	1,272	1,275		(43)		(43)		1,231				21	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2007	SCHEDULED REDEMPTION		4,460	4,460	4,599	4,610		(149)		(149)		4,460				82	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2007	SCHEDULED REDEMPTION		19,138	19,138	18,188	18,276		862		862		19,138				294	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2007	SCHEDULED REDEMPTION		16,961	16,961	16,696	16,674		287		287		16,961				270	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		03/01/2007	SCHEDULED REDEMPTION		14,941	14,941	15,247	15,302		(361)		(361)		14,941				296	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		03/01/2007	SCHEDULED REDEMPTION		6	6	6	7						6					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2007	SCHEDULED REDEMPTION		615	615	628	625		(10)		(10)		615				10	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		03/01/2007	SCHEDULED REDEMPTION		20,273	20,273	19,811	19,856		418		418		20,273				297	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		03/01/2007	SCHEDULED REDEMPTION		20,847	20,847	21,185	21,154		(307)		(307)		20,847				319	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2007	SCHEDULED REDEMPTION		1,111	1,111	1,129	1,128		(17)		(17)		1,111				18	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2007	SCHEDULED REDEMPTION		1,959	1,959	1,991	1,987		(28)		(28)		1,959				31	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2007	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		03/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2007	SCHEDULED REDEMPTION		514	514	514	511		3		3		514				7	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		03/01/2007	SCHEDULED REDEMPTION		53	53	54	55		(2)		(2)		53				1	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		03/01/2007	SCHEDULED REDEMPTION		92	92	97	96		(4)		(4)		92				2	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		03/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19					09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2007	SCHEDULED REDEMPTION		47	47	47	47		(1)		(1)		47				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2007	SCHEDULED REDEMPTION		364	364	376	376		(11)		(11)		364				6	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2007	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2007	SCHEDULED REDEMPTION		145	145	148	148		(3)		(3)		145				2	04/15/2028	1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		03/01/2007	SCHEDULED REDEMPTION		170	170	176	176		(6)		(6)		170				3	10/15/2029	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2007	SCHEDULED REDEMPTION		2,850	2,850	2,973	2,971		(121)		(121)		2,850				41	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2007	SCHEDULED REDEMPTION		29,929	29,929	31,261	31,301		(1,373)		(1,373)		29,929				597	05/15/2026	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2007	SCHEDULED REDEMPTION		288	288	301	301		(13)		(13)		288				5	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2007	SCHEDULED REDEMPTION		38	38	38	38		(1)		(1)		38				1	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2007	SCHEDULED REDEMPTION		3,890	3,890	3,890	3,869		21		21		3,890				53	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2007	SCHEDULED REDEMPTION		142	142	145	144		(2)		(2)		142				2	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2007	SCHEDULED REDEMPTION		291	291	304	303		(12)		(12)		291				5	03/15/2026	1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		03/01/2007	SCHEDULED REDEMPTION		54	54	57	57		(2)		(2)		54				1	06/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2007	SCHEDULED REDEMPTION		533	533	557	560		(27)		(27)		533				9	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		03/01/2007	SCHEDULED REDEMPTION		5,782	5,782	5,782	5,751		31		31		5,782				81	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2007	SCHEDULED REDEMPTION		448	448	468	466		(18)		(18)		448				8	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		03/01/2007	SCHEDULED REDEMPTION		119	119	125	124		(5)		(5)		119				2	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2007	SCHEDULED REDEMPTION		124	124	130	131		(6)		(6)		124				2	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		03/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		03/01/2007	SCHEDULED REDEMPTION		185	185	185	184		1		1		185				3	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2007	SCHEDULED REDEMPTION		180	180	188	189		(9)		(9)		180				3	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2007	SCHEDULED REDEMPTION		4,433	4,433	4,631	4,646		(213)		(213)		4,433				88	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2007	SCHEDULED REDEMPTION		92	92	93	94		(2)		(2)		92				1	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		03/01/2007	SCHEDULED REDEMPTION		13,743	13,743	13,691	13,691		52		52		13,743				199	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2007	SCHEDULED REDEMPTION		491	491	513	514		(23)		(23)		491				9	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2007	SCHEDULED REDEMPTION		649	649	660	660		(11)		(11)		649				11	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2007	SCHEDULED REDEMPTION		305	305	319	317		(12)		(12)		305				5	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2007	SCHEDULED REDEMPTION		170	170	178	178		(8)		(8)		170				3	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2007	SCHEDULED REDEMPTION		5,185	5,185	5,416	5,426		(240)		(240)		5,185				71	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		03/01/2007	SCHEDULED REDEMPTION		58	58	58	58		(1)		(1)		58				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2007	SCHEDULED REDEMPTION		13,755	13,755	13,991	13,994		(239)		(239)		13,755				204	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2007	SCHEDULED REDEMPTION		431	431	439	439		(8)		(8)		431				6	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		03/01/2007	SCHEDULED REDEMPTION		2,306	2,306	2,346	2,347		(40)		(40)		2,306				40	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2007	SCHEDULED REDEMPTION		6,149	6,149	6,080	6,374		(225)		(225)		6,149				107	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2007	SCHEDULED REDEMPTION		157	157	155	154		3		3		157				2	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2007	SCHEDULED REDEMPTION		161	161	162	162		(2)		(2)		161				2	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2007	SCHEDULED REDEMPTION		15	15	16	16						15					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2007	SCHEDULED REDEMPTION		224	224	234	237		(13)		(13)		224				4	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		03/01/2007	SCHEDULED REDEMPTION		173	173	181	180		(7)		(7)		173				3	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2007	SCHEDULED REDEMPTION		261	261	266	266		(4)		(4)		261				4	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		03/01/2007	SCHEDULED REDEMPTION		3,937	3,937	4,112	4,149		(212)		(212)		3,937				63	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		03/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		03/01/2007	SCHEDULED REDEMPTION		172	172	175	175		(3)		(3)		172				3	01/15/2028	1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		03/01/2007	SCHEDULED REDEMPTION		167	167	169	168		(2)		(2)		167				3	11/15/2027	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		03/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16					07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		03/01/2007	SCHEDULED REDEMPTION		216	216	220	220		(4)		(4)		216				3	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		03/01/2007	SCHEDULED REDEMPTION		212	212	216	216		(4)		(4)		212				3	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2007	SCHEDULED REDEMPTION		41	41	41	41		(1)		(1)		41				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		03/01/2007	SCHEDULED REDEMPTION		3,504	3,504	3,468	3,472		32		32		3,504				60	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		03/01/2007	SCHEDULED REDEMPTION		7,721	7,721	7,835	7,820		(100)		(100)		7,721				135	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		03/01/2007	SCHEDULED REDEMPTION		7,514	7,514	7,643	7,649		(135)		(135)		7,514				131	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		03/01/2007	SCHEDULED REDEMPTION		152	152	155	155		(2)		(2)		152				2	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		03/01/2007	SCHEDULED REDEMPTION		10,419	10,419	10,582	10,551		(132)		(132)		10,419				150	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2007	SCHEDULED REDEMPTION		260	260	264	264		(4)		(4)		260				4	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		03/01/2007	SCHEDULED REDEMPTION		7,698	7,698	7,619	7,630		69		69		7,698				134	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		03/01/2007	SCHEDULED REDEMPTION		4,545	4,545	4,623	4,624		(80)		(80)		4,545				69	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		03/01/2007	SCHEDULED REDEMPTION		68,980	68,980	70,381	70,014		(1,035)		(1,035)		68,980				1,206	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		03/01/2007	SCHEDULED REDEMPTION		386	386	393	392		(6)		(6)		386				6	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		03/01/2007	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				1	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2007	SCHEDULED REDEMPTION		117	117	112	112		6		6		117				2	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		03/01/2007	SCHEDULED REDEMPTION		13,502	13,502	13,097	13,134		368		368		13,502				201	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		03/01/2007	SCHEDULED REDEMPTION		283	283	288	288		(5)		(5)		283				5	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		03/01/2007	SCHEDULED REDEMPTION		358	358	364	364		(5)		(5)		358				5	01/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		03/01/2007	SCHEDULED REDEMPTION		850	850	869	866		(16)		(16)		850				13	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		03/01/2007	SCHEDULED REDEMPTION		133	133	131	131		2		2		133				2	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		03/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		03/01/2007	SCHEDULED REDEMPTION		2,133	2,133	2,050	2,037		97		97		2,133				33	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		03/01/2007	SCHEDULED REDEMPTION		5,429	5,429	5,539	5,536		(107)		(107)		5,429				65	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		03/01/2007	SCHEDULED REDEMPTION		515	515	525	524		(9)		(9)		515				8	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		03/01/2007	SCHEDULED REDEMPTION		4,212	4,212	4,285	4,290		(77)		(77)		4,212				73	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		03/01/2007	SCHEDULED REDEMPTION		330	330	336	337		(6)		(6)		330				5	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		03/01/2007	SCHEDULED REDEMPTION		88	88	89	90		(2)		(2)		88				1	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		03/01/2007	SCHEDULED REDEMPTION		6,539	6,539	6,651	6,662		(123)		(123)		6,539				96	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		03/01/2007	SCHEDULED REDEMPTION		103	103	104	105		(2)		(2)		103				2	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2007	SCHEDULED REDEMPTION		748	748	761	761		(13)		(13)		748				10	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		03/01/2007	SCHEDULED REDEMPTION		245	245	249	249		(4)		(4)		245				4	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		03/01/2007	SCHEDULED REDEMPTION		524	524	534	533		(9)		(9)		524				8	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		03/01/2007	SCHEDULED REDEMPTION		14,065	14,065	14,307	14,284		(218)		(218)		14,065				166	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		03/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		03/01/2007	SCHEDULED REDEMPTION		7,112	7,112	7,039	7,046		66		66		7,112				89	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		03/01/2007	SCHEDULED REDEMPTION		110	110	111	111		(1)		(1)		110				2	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		03/01/2007	SCHEDULED REDEMPTION		605	605	620	617		(12)		(12)		605				9	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		03/01/2007	SCHEDULED REDEMPTION		414	414	421	423		(9)		(9)		414				6	03/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		03/01/2007	SCHEDULED REDEMPTION		260	260	264	265		(4)		(4)		260				4	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		03/01/2007	SCHEDULED REDEMPTION		98	98	99	99		(1)		(1)		98				2	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		03/01/2007	SCHEDULED REDEMPTION		2,469	2,469	2,512	2,510		(41)		(41)		2,469				43	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		03/01/2007	SCHEDULED REDEMPTION		716	716	729	729		(12)		(12)		716				11	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		03/01/2007	SCHEDULED REDEMPTION		2,634	2,634	2,664	2,664		(31)		(31)		2,634				46	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		03/01/2007	SCHEDULED REDEMPTION		612	612	627	625		(12)		(12)		612				10	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		03/01/2007	SCHEDULED REDEMPTION		520	520	515	515		5		5		520				8	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		03/01/2007	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				1	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		03/01/2007	SCHEDULED REDEMPTION		77	77	79	80		(2)		(2)		77				1	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		03/01/2007	SCHEDULED REDEMPTION		22	22	23	23						22					03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		03/01/2007	SCHEDULED REDEMPTION		132	132	130	130		2		2		132				2	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		03/01/2007	SCHEDULED REDEMPTION		5,268	5,268	5,208	5,433		(166)		(166)		5,268				63	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		03/01/2007	SCHEDULED REDEMPTION		174	174	177	178		(4)		(4)		174				3	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		03/01/2007	SCHEDULED REDEMPTION		82	82	83	83		(1)		(1)		82				1	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		03/01/2007	SCHEDULED REDEMPTION		26	26	26	26						26					04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		03/01/2007	SCHEDULED REDEMPTION		9,274	9,274	9,493	9,484		(210)		(210)		9,274				110	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		03/01/2007	SCHEDULED REDEMPTION		510	510	522	521		(11)		(11)		510				8	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		03/01/2007	SCHEDULED REDEMPTION		384	384	393	391		(7)		(7)		384				6	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		03/01/2007	SCHEDULED REDEMPTION		3,465	3,465	3,552	3,533		(68)		(68)		3,465				42	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		03/01/2007	SCHEDULED REDEMPTION		208	208	213	213		(4)		(4)		208				3	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		03/01/2007	SCHEDULED REDEMPTION		154	154	152	152		2		2		154				2	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		03/01/2007	SCHEDULED REDEMPTION		251	251	239	238		13		13		251				4	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		03/01/2007	SCHEDULED REDEMPTION		88	88	89	89		(2)		(2)		88				1	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		03/01/2007	SCHEDULED REDEMPTION		154	154	152	152		2		2		154				2	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		03/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		03/01/2007	SCHEDULED REDEMPTION		126	126	128	128		(2)		(2)		126				2	12/15/2030	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		03/01/2007	SCHEDULED REDEMPTION		626	626	617	618		8		8		626				10	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		03/01/2007	SCHEDULED REDEMPTION		387	387	384	384		3		3		387				7	09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		03/01/2007	SCHEDULED REDEMPTION		1,809	1,809	1,848	1,844		(35)		(35)		1,809				32	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		03/01/2007	SCHEDULED REDEMPTION		6,599	6,599	6,599	6,569		31		31		6,599				106	09/15/2028	1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		03/01/2007	SCHEDULED REDEMPTION		13	13	12	12						13					02/15/2029	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		03/01/2007	SCHEDULED REDEMPTION		24,949	24,949	24,618	24,656		293		293		24,949				404	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		03/01/2007	SCHEDULED REDEMPTION		141	141	139	139		2		2		141				2	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		03/01/2007	SCHEDULED REDEMPTION		16,119	16,119	14,850	15,421		698		698		16,119				212	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		03/01/2007	SCHEDULED REDEMPTION		5,314	5,314	4,896	5,079		235		235		5,314				65	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		03/01/2007	SCHEDULED REDEMPTION		162	162	168	169		(7)		(7)		162				3	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		03/01/2007	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				1	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		03/01/2007	SCHEDULED REDEMPTION		2,236	2,236	2,060	2,130		106		106		2,236				27	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		03/01/2007	SCHEDULED REDEMPTION		66,499	66,499	63,476	63,391		3,108		3,108		66,499				1,078	11/15/2028	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)
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		03/01/2007	SCHEDULED REDEMPTION		22,169	22,169	20,423	21,147		1,022		1,022		22,169				212	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		03/01/2007	SCHEDULED REDEMPTION		3,934	3,934	3,624	3,740		194		194		3,934				48	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		03/01/2007	SCHEDULED REDEMPTION		8,837	8,837	8,141	8,400		437		437		8,837				110	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		03/01/2007	SCHEDULED REDEMPTION		112	112	116	116		(4)		(4)		112				2	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		03/01/2007	SCHEDULED REDEMPTION		5,836	5,836	5,376	5,536		300		300		5,836				71	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		03/01/2007	SCHEDULED REDEMPTION		78	78	79	79		(1)		(1)		78				1	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		03/01/2007	SCHEDULED REDEMPTION		21,825	21,825	22,275	22,287		(462)		(462)		21,825				409	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		03/01/2007	SCHEDULED REDEMPTION		50	50	49	49						50				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		03/01/2007	SCHEDULED REDEMPTION		159	159	162	163		(4)		(4)		159				3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		03/01/2007	SCHEDULED REDEMPTION		33	33	35	34		(1)		(1)		33				1	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		03/01/2007	SCHEDULED REDEMPTION		5,254	5,254	4,840	5,002		252		252		5,254				64	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		03/01/2007	SCHEDULED REDEMPTION		9,747	9,747	8,979	9,299		448		448		9,747				118	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		03/01/2007	SCHEDULED REDEMPTION		9,761	9,761	8,992	9,315		446		446		9,761				127	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		03/01/2007	SCHEDULED REDEMPTION		1,249	1,249	1,150	1,191		57		57		1,249				15	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		03/01/2007	SCHEDULED REDEMPTION		1,106	1,106	1,054	1,059		47		47		1,106				16	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		03/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15					01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		03/01/2007	SCHEDULED REDEMPTION		149	149	137	142		7		7		149				2	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		03/01/2007	SCHEDULED REDEMPTION		90	90	94	95		(4)		(4)		90				2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		03/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		03/01/2007	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		03/01/2007	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		03/01/2007	SCHEDULED REDEMPTION		143	143	149	148		(4)		(4)		143				3	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		03/01/2007	SCHEDULED REDEMPTION		12,365	12,365	11,391	11,795		570		570		12,365				152	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		03/01/2007	SCHEDULED REDEMPTION		4,295	4,295	3,957	4,090		205		205		4,295				53	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		03/01/2007	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		03/01/2007	SCHEDULED REDEMPTION		156,246	156,246	143,942	149,095		7,151		7,151		156,246				1,490	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		03/01/2007	SCHEDULED REDEMPTION		7	7	8	8						7					12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		03/01/2007	SCHEDULED REDEMPTION		4,739	4,739	4,366	4,531		208		208		4,739				58	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		03/01/2007	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				1	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		03/01/2007	SCHEDULED REDEMPTION		8,242	8,242	7,593	7,902		340		340		8,242				101	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		03/01/2007	SCHEDULED REDEMPTION		137	137	140	139		(3)		(3)		137				2	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2007	SCHEDULED REDEMPTION		56	56	55	55						56				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		03/01/2007	SCHEDULED REDEMPTION		11,102	11,102	11,493	11,522		(420)		(420)		11,102				192	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		03/01/2007	SCHEDULED REDEMPTION		109	109	113	115		(5)		(5)		109				2	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		03/01/2007	SCHEDULED REDEMPTION		5,594	5,594	5,791	5,779		(185)		(185)		5,594				105	07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		03/01/2007	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		03/01/2007	SCHEDULED REDEMPTION		936	936	974	969		(33)		(33)		936				19	09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		03/01/2007	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				1	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		03/01/2007	SCHEDULED REDEMPTION		639	639	646	646		(7)		(7)		639				8	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		03/01/2007	SCHEDULED REDEMPTION		245	245	254	257		(12)		(12)		245				4	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		03/01/2007	SCHEDULED REDEMPTION		537	537	559	554		(17)		(17)		537				11	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		03/01/2007	SCHEDULED REDEMPTION		136	136	141	143		(6)		(6)		136				2	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		03/01/2007	SCHEDULED REDEMPTION		87	87	92	92		(5)		(5)		87				1	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		03/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					02/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		03/01/2007	SCHEDULED REDEMPTION		63	63	65	67		(4)		(4)		63				1	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		03/01/2007	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		03/01/2007	SCHEDULED REDEMPTION		125	125	130	129		(4)		(4)		125				2	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		03/01/2007	SCHEDULED REDEMPTION		176	176	179	179		(3)		(3)		176				3	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		03/01/2007	SCHEDULED REDEMPTION		111	111	113	113		(2)		(2)		111				2	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		03/01/2007	SCHEDULED REDEMPTION		2,855	2,855	2,915	2,909		(54)		(54)		2,855				50	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		03/01/2007	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				2	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		03/01/2007	SCHEDULED REDEMPTION		372	372	379	379		(8)		(8)		372				6	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		03/01/2007	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		03/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					02/15/2031	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2007	SCHEDULED REDEMPTION		195,383	195,383	199,566	198,637		(3,254)		(3,254)		195,383				2,077	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		03/01/2007	SCHEDULED REDEMPTION		2,266	2,266	2,314	2,313		(48)		(48)		2,266				39	05/15/2031	1
36213L-GL-8	GOVT NATL MTG ASSOC I #557403		01/01/2007	SCHEDULED REDEMPTION		3,340	3,340	3,378	3,393		(53)		(53)		3,340				19	05/15/2029	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		03/01/2007	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				1	05/15/2032	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		03/01/2007	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				1	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		03/01/2007	SCHEDULED REDEMPTION		509	509	526	523		(13)		(13)		509				8	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		03/01/2007	SCHEDULED REDEMPTION		70	70	68	69		2		2		70				1	06/15/2031	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		03/01/2007	SCHEDULED REDEMPTION		123	123	126	125		(2)		(2)		123				2	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		03/01/2007	SCHEDULED REDEMPTION		16,261	16,261	16,714	16,653		(391)		(391)		16,261				249	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		03/01/2007	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				1	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		03/01/2007	SCHEDULED REDEMPTION		150,300	150,300	154,621	153,789		(3,489)		(3,489)		150,300				2,600	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		03/01/2007	SCHEDULED REDEMPTION		631	631	662	657		(26)		(26)		631				9	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		03/01/2007	SCHEDULED REDEMPTION		148	148	148	148		1		1		148				2	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		03/01/2007	SCHEDULED REDEMPTION		160	160	165	164		(4)		(4)		160				3	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		03/01/2007	SCHEDULED REDEMPTION		828	828	855	850		(22)		(22)		828				13	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		03/01/2007	SCHEDULED REDEMPTION		1,808	1,808	1,802	1,802		6		6		1,808				21	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		03/01/2007	SCHEDULED REDEMPTION		85	85	90	88		(3)		(3)		85				1	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		03/01/2007	SCHEDULED REDEMPTION		12,179	12,179	12,781	12,598		(418)		(418)		12,179				198	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		03/01/2007	SCHEDULED REDEMPTION		1,361	1,361	1,356	1,357		5		5		1,361				15	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		03/01/2007	SCHEDULED REDEMPTION		570	570	568	568		2		2		570				6	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		03/01/2007	SCHEDULED REDEMPTION		1,376	1,376	1,371	1,372		5		5		1,376				15	02/15/2033	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		03/01/2007	SCHEDULED REDEMPTION		225	225	224	224		1		1		225				3	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		03/01/2007	SCHEDULED REDEMPTION		3,675	3,675	3,869	3,798		(123)		(123)		3,675				59	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		03/01/2007	SCHEDULED REDEMPTION		602	602	600	600		2		2		602				8	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		03/01/2007	SCHEDULED REDEMPTION		17,826	17,826	17,759	17,762		65		65		17,826				221	06/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		03/01/2007	SCHEDULED REDEMPTION		255,901	255,901	265,118	262,812		(6,910)		(6,910)		255,901				3,399	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		03/01/2007	SCHEDULED REDEMPTION		22,756	22,756	22,672	22,676		80		80		22,756				248	09/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		03/01/2007	SCHEDULED REDEMPTION		357	357	355	355		1		1		357				3	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		03/01/2007	SCHEDULED REDEMPTION		1,440	1,440	1,435	1,435		5		5		1,440				18	04/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		03/01/2007	SCHEDULED REDEMPTION		22,093	22,093	22,004	22,015		79		79		22,093				300	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		03/01/2007	SCHEDULED REDEMPTION		564,777	564,777	572,366	571,399		(6,621)		(6,621)		564,777				7,362	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		03/01/2007	SCHEDULED REDEMPTION		573,315	573,315	592,754	593,602		(20,287)		(20,287)		573,315				6,399	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		03/01/2007	SCHEDULED REDEMPTION		5,250	5,250	5,411	5,381		(131)		(131)		5,250				77	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		03/01/2007	SCHEDULED REDEMPTION		2,078	2,078	2,142	2,130		(52)		(52)		2,078				28	08/15/2033	1
36290V-L2-8	GOVT NATL MTG ASSOC I #618745		03/01/2007	SCHEDULED REDEMPTION		294,240	294,240	294,653			(414)		(414)		294,240				2,697	12/15/2036	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		03/01/2007	SCHEDULED REDEMPTION		2,588	2,588	2,579	2,579		9		9		2,588				31	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		03/01/2007	SCHEDULED REDEMPTION		37,863	37,863	39,028	38,808		(946)		(946)		37,863				565	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		03/01/2007	SCHEDULED REDEMPTION		89,456	89,456	92,699	91,925		(2,469)		(2,469)		89,456				1,179	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		03/01/2007	SCHEDULED REDEMPTION		93	93	93	93						93				1	04/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		03/01/2007	SCHEDULED REDEMPTION		50	50	50	50						50				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		03/01/2007	SCHEDULED REDEMPTION		2,851	2,851	2,841	2,841		10		10		2,851				32	01/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		03/01/2007	SCHEDULED REDEMPTION		8,506	8,506	8,475	8,476		30		30		8,506				115	04/15/2035	1
36292H-QK-2	GOVT NATL MTG ASSOC I #649458		03/01/2007	SCHEDULED REDEMPTION		157,730	157,730	157,176	157,191		539		539		157,730				1,463	09/15/2035	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		03/01/2007	Various		24,529,377	24,338,126	24,756,438			(10,241)		(10,241)		24,746,197		(216,819)	(216,819)	200,630	09/15/2036	1
36294R-6X-2	GOVT NATL MTG ASSOC I #657986		03/01/2007	SCHEDULED REDEMPTION		126,322	126,322	129,835			(3,513)		(3,513)		126,322				1,368	10/15/2036	1
36294S-EE-3	GOVT NATL MTG ASSOC I #658133		03/01/2007	SCHEDULED REDEMPTION		776,167	776,167	797,754			(21,587)		(21,587)		776,167				8,408	10/15/2036	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		03/01/2007	SCHEDULED REDEMPTION		6,428	6,428	6,749	6,689		(261)		(261)		6,428				114	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		03/01/2007	SCHEDULED REDEMPTION		51,911	51,911	54,714	54,371		(2,461)		(2,461)		51,911				989	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		03/01/2007	SCHEDULED REDEMPTION		41,192	41,192	43,191	43,221		(2,029)		(2,029)		41,192				905	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		03/01/2007	SCHEDULED REDEMPTION		577	577	601	600		(22)		(22)		577				11	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		03/01/2007	SCHEDULED REDEMPTION		7,172	7,172	7,531	7,474		(302)		(302)		7,172				123	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		03/01/2007	SCHEDULED REDEMPTION		87	87	88	88		(1)		(1)		87				1	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		03/01/2007	SCHEDULED REDEMPTION		14,298	14,298	13,742	13,784		514		514		14,298				234	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		03/01/2007	SCHEDULED REDEMPTION		122,244	122,244	126,676	123,312		(1,068)		(1,068)		122,244				2,463	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		03/01/2007	SCHEDULED REDEMPTION		2,976	2,976	3,042	3,034		(58)		(58)		2,976				48	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		03/01/2007	SCHEDULED REDEMPTION		4,041	4,041	4,123	4,117		(76)		(76)		4,041				60	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		03/01/2007	SCHEDULED REDEMPTION		1,946	1,946	1,980	1,981		(35)		(35)		1,946				32	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		03/01/2007	SCHEDULED REDEMPTION		2,556	2,556	2,585	2,586		(30)		(30)		2,556				37	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		03/01/2007	SCHEDULED REDEMPTION		214	214	222	219		(6)		(6)		214				4	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		03/01/2007	SCHEDULED REDEMPTION		1,256	1,256	1,251	1,251		4		4		1,256				15	07/15/2033	1
36241K-K3-1	GOVT NATL MTG ASSOC I #782114		03/01/2007	SCHEDULED REDEMPTION		468,238	468,238	458,068			10,170		10,170		468,238				3,902	09/15/2036	1
690353-MR-5	OVERSEAS PRIVATE INVESTMENT CORP 2014		01/15/2007	SCHEDULED REDEMPTION		162,500	162,500	162,500	162,500						162,500				2,027	04/15/2014	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2007	SCHEDULED REDEMPTION		147,136	147,136	148,532	148,300		(1,164)		(1,164)		147,136				3,775	01/15/2021	1FE

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
912810-FT-0	US TREASURY N/B		03/08/2007	Various		24,282,032	25,000,000	24,357,423			112		112		24,357,535		(75,503)	(75,503)	67,749	02/15/2036	1
912828-FQ-8	US TREASURY N/B		01/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		20,275,000	20,000,000	20,442,968	20,433,742		(971)		(971)		20,432,771		(157,771)	(157,771)	394,769	08/15/2016	1
912828-FY-1	US TREASURY N/B		03/08/2007	Various		317,780,156	318,000,000	317,425,935	136,924,104		(11,914)		(11,914)		317,402,778		377,378	377,378	4,164,544	11/15/2016	1
0399999. Bonds - U.S. Governments						392,561,359	393,032,921	392,731,764	161,425,675		(76,360)		(76,360)		392,634,075		(72,715)	(72,715)	4,901,477	XXX	XXX
088677-BA-6	BIBB CNTY AL PUB BLDG WARRANTS 1977		02/01/2007	MATURED		45,000	45,000	46,536	45,009		(9)		(9)		45,000				1,406	02/01/2007	1
240435-BA-4	DEKALB CNTY AL HOSP ASSN TAX ANTIC 77		02/01/2007	MATURED		130,000	130,000	133,844	130,024		(24)		(24)		130,000				4,306	02/01/2007	1
258489-TS-2	DOTHAN AL G O WARRANTS 2005		03/15/2007	PRAGER MCCARTHY & SEALY		672,020	650,000	697,509	675,028		(1,417)		(1,417)		673,611		(1,591)	(1,591)	22,222	09/01/2009	1FE
258489-TT-0	DOTHAN AL G O WARRANTS 2005		03/22/2007	PRAGER MCCARTHY & SEALY		209,736	200,000	216,704	210,198		(625)		(625)		209,574		162	162	5,722	09/01/2010	1FE
471250-FH-8	JASPER AL G O REF WARRANTS SER 78		02/15/2007	MATURED		250,000	250,000	250,000	250,000						250,000				8,438	02/15/2007	1
512898-AK-3	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		02/01/2007	MATURED		44,000	44,000	45,547	44,011		(11)		(11)		44,000				1,694	02/01/2007	1
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2007	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				5,038	02/01/2029	1
874296-HM-1	TALLADEGA AL G O SECD REF WTS 1978		02/15/2007	MATURED		2,425,000	2,425,000	2,425,000	2,425,000						2,425,000				78,813	02/15/2007	1
876298-CB-4	TARRANT CITY AL REF SCH WTS SER 78		03/01/2007	MATURED		1,065,000	1,065,000	1,065,000	1,065,000						1,065,000				33,281	03/01/2007	1
884595-BS-7	THOMASVILLE AL REF WTS 78		02/15/2007	MATURED		815,000	815,000	827,127	815,000						815,000				26,997	02/15/2007	1
04057P-DQ-8	ARIZONA SCH FACS BRD COP 2004 C		03/19/2007	PRAGER MCCARTHY & SEALY		106,571	100,000	105,249	104,064		(102)		(102)		103,962		2,609	2,609	2,652	09/01/2017	1FE
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C		03/19/2007	PRAGER MCCARTHY & SEALY		105,970	100,000	103,945	103,212		(80)		(80)		103,132		2,838	2,838	2,652	09/01/2019	1FE
040588-UG-8	ARIZONA ST COP 2002 A		02/13/2007	PRAGER MCCARTHY & SEALY		264,129	250,000	269,818	259,063		(236)		(236)		258,827		5,301	5,301	3,567	05/01/2010	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005		02/28/2007	WACHOVIA SECURITIES		540,735	500,000	531,765	526,685		(486)		(486)		526,198		14,537	14,537	12,778	09/01/2022	1FE
567505-KC-5	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		01/16/2007	PRAGER MCCARTHY & SEALY		211,110	200,000	201,896	201,825		(8)		(8)		201,817		9,293	9,293	4,935	07/01/2021	1FE
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		03/19/2007	PRAGER MCCARTHY & SEALY		105,652	100,000	104,379	103,153		(81)		(81)		103,072		2,580	2,580	3,444	07/01/2020	1FE
590485-TF-5	MESA AZ G O 1999		02/06/2007	PRAGER MCCARTHY & SEALY		106,610	100,000	105,761	104,961		(200)		(200)		104,761		1,849	1,849	3,936	07/01/2009	1FE
590485-TG-3	MESA AZ G O 1999		02/08/2007	PRAGER MCCARTHY & SEALY		596,579	560,000	592,263	587,782		(1,241)		(1,241)		586,541		10,038	10,038	22,447	07/01/2009	1FE
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		01/25/2007	PRAGER MCCARTHY & SEALY		615,254	600,000	603,882	603,656		(24)		(24)		603,632		11,622	11,622	22,338	07/01/2023	1FE
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		03/12/2007	WACHOVIA SECURITIES		516,235	500,000	500,780	500,735		(13)		(13)		500,722		15,513	15,513	21,500	07/01/2025	1FE
718814-VB-9	PHOENIX AZ G O VAR PURP 2004 REF		02/26/2007	CRONIN & COMANY		104,313	100,000	100,375	100,292		(6)		(6)		100,287		4,026	4,026	3,000	07/01/2018	1FE
722195-LP-7	PINAL CNTY AZ USD NO 43 APACHE JCT 06B		01/23/2007	PRAGER MCCARTHY & SEALY		107,980	100,000	104,366	104,139		(25)		(25)		104,114		3,866	3,866	3,681	07/01/2023	1FE
76716N-AP-9	RIO NUEVO AZ MULTI PURP TUSCON CONV COP		02/08/2007	Various		1,772,464	1,700,000	1,754,230	1,725,538		(755)		(755)		1,724,783		47,681	47,681	51,917	07/01/2010	1FE
810453-Q3-7	SCOTTSDALE AZ G O 2005 REF		02/02/2007	CRONIN & COMANY		225,130	220,000	229,731	220,972		(10)		(10)		220,963		4,167	4,167	5,940	07/01/2021	1FE
898735-GG-4	TUCSON AZ COP 2004 A		01/19/2007	PRAGER MCCARTHY & SEALY		107,639	100,000	107,195	105,703		(42)		(42)		105,661		1,978	1,978	2,819	07/01/2017	1FE
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B		01/23/2007	PRAGER MCCARTHY & SEALY		113,934	105,000	111,820	111,220		(41)		(41)		111,180		2,755	2,755	1,240	11/01/2018	1FE
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A		02/20/2007	PRAGER MCCARTHY & SEALY		104,414	100,000	108,875	103,051		(162)		(162)		102,889		1,525	1,525	3,086	08/01/2010	1FE
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		03/13/2007	PRAGER MCCARTHY & SEALY		176,213	175,000	172,093	172,357		28		28		172,385		3,827	3,827	4,029	03/01/2021	1FE
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		02/15/2007	PRAGER MCCARTHY & SEALY		202,274	200,000	198,914	198,917		6		6		198,923		3,351	3,351	1,944	02/01/2024	1FE
537428-ZK-3	LITTLE ROCK AR SCH DIST 2006		03/15/2007	PRAGER MCCARTHY & SEALY		101,574	100,000	100,222	100,221		(9)		(9)		100,212		1,362	1,362	1,363	02/01/2031	1FE
722460-PD-8	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/14/2007	PRAGER MCCARTHY & SEALY		280,476	275,000	273,144	273,210		12		12		273,222		7,254	7,254	12,997	02/01/2019	1FE
722460-PF-3	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/05/2007	PRAGER MCCARTHY & SEALY		204,045	200,000	199,670	199,680		1		1		199,681		4,364	4,364	10,419	02/01/2021	1FE
775082-TL-4	ROGERS AR SCH DIST NO 30 2003 A REF		03/20/2007	PRAGER MCCARTHY & SEALY		101,473	100,000	101,207	100,499		(52)		(52)		100,447		1,026	1,026	3,142	02/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B		03/13/2007	PRAGER MCCARTHY & SEALY		100,425	100,000	98,955	99,103		9		9		99,112		1,313	1,313	1,276	06/01/2021	1FE
920576-UB-9	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/24/2007	PRAGER MCCARTHY & SEALY		606,684	600,000	589,350	590,000		18		18		590,018		16,666	16,666	9,342	04/01/2030	1FE
010836-AL-8	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		03/21/2007	PRAGER MCCARTHY & SEALY		918,789	895,000	915,764	906,853		(206)		(206)		906,647		12,141	12,141	23,021	08/01/2021	1FE
03255L-BG-3	ANAHEIM CA PUB FIN AUTH LSE SUB 97C		02/14/2007	ABN AMRO SECURITIES (USA) INC.		2,570,299	5,050,000	1,883,701	2,232,014		15,894		15,894		2,247,908		322,391	322,391		09/01/2022	1FE
032591-PM-5	ANAHEIM CA UN HIGH SCH DIST 05 REF		02/02/2007	STONE & YOUNGBERG		3,044,046	2,950,000	3,038,618	2,989,451		(375)		(375)		2,989,076		54,970	54,970	72,398	08/01/2024	1FE
058219-NU-6	BALDWIN PARK CA USD G O 2006		03/22/2007	PRAGER MCCARTHY & SEALY		63,652	140,000	59,388	60,075		695		695		60,769		2,883	2,883		08/01/2024	1FE
058219-NW-2	BALDWIN PARK CA USD G O 2006		01/03/2007	PRAGER MCCARTHY & SEALY		40,440	100,000	38,231	38,677		37		37		38,713		1,727	1,727		08/01/2026	1FE
13062N-XW-2	CALIFORNIA ST G O BDS 2001 NOV		01/31/2007	PRAGER MCCARTHY & SEALY		237,161	225,000	235,440	230,621		(93)		(93)		230,529		6,632	6,632	2,868	11/01/2013	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		01/11/2007	PRAGER MCCARTHY & SEALY		103,447	100,000	99,103	99,127		1		1		99,128		4,319	4,319	4,060	03/01/2028	1FE
13062R-HR-2	CALIFORNIA ST G O VETERANS 2005		01/04/2007	PRAGER MCCARTHY & SEALY		100,802	100,000	100,000	100,000						100,000		802	802	422	12/01/2011	1FE
13062R-HT-8	CALIFORNIA ST G O VETERANS 2005		02/15/2007	SOUTHWEST SECURITIES, INC.		10,453,229	10,255,000	10,255,000	10,255,000						10,255,000		198,229	198,229	97,992	12/01/2013	1FE
283059-DB-6	EL DORADO CA IRR DIST COP 2003 A		01/22/2007	Various		1,703,279	1,600,000	1,669,552	1,649,533		(302)		(302)		1,649,231		54,048	54,048	30,125	03/01/2019	1FE
283059-DU-4	EL DORADO CA IRR DIST COP 2004 A REF		02/14/2007	PRAGER MCCARTHY & SEALY		107,142	100,000	107,322	105,775		(94)		(94)		105,681		1,461	1,461	2,347	03/01/2017	1FE
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		03/29/2007	PRAGER MCCARTHY & SEALY		411,551	350,000	405,472	391,540		(747)		(747)		390,793		20,758	20,758	12,933	02/01/2016	1FE
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		02/27/2007	PRAGER MCCARTHY & SEALY		238,708	200,000	231,152	224,092		(322)		(322)		223,770		14,938	14,938	7,033	02/01/2017	1FE
544587-KG-2	LOS ANGELES CA MUN IMPT CENT LIBRARY 03A		03/29/2007	PRAGER MCCARTHY & SEALY		667,252	600,000	668,424	650,894		(1,277)		(1,277)		649,617		17,635	17,635	10,485	06/01/2015	1FE
544648-PP-7	LOS ANGELES CA USD COP CAP PROJ I 03B		03/28/2007	PRAGER MCCARTHY & SEALY		164,712	155,000	164,182	161,430		(216)		(216)		161,214		3,498	3,498	5,188	08/01/2020	1FE
544646-DM-1	LOS ANGELES CA USD G O 2007 A-1		03/13/2007	FIRST ALBANY		15,441,900	15,000,000	15,223,950			(2,149)		(2,149)		15,221,801		220,099	220,099	86,250	07/01/2022	1FE
544646-DP-4	LOS ANGELES CA USD G O 2007 A-1		01/31/2007	RAYMOND JAMES & ASSOCIATES, INC.		11,602,350	11,500,000	11,642,830			(122)		(122)		11,642,708		(40,358)	(40,358)	7,188	07/01/2024	1FE
671205-YK-2	OAK GROVE CA SCH DIST G O 05 REF		01/11/2007	HUTCHINSON SHOCKEY ERLEY & CO.		789,544	735,000	759,953	758,775		(100)		(100)		758,675		30,869	30,869	35,321	08/01/2024	1FE
699211-GA-0	PARAMOUNT CA USD G O 2005 REF		03/19/2007	WACHOVIA SECURITIES		1,932,251	1,850,000	1,956,098	1,901,753		(1,123)		(1,123)		1,900,630		31,621	31,621	46,481	09/01/2018	1FE
768861-FR-2	RIVERSIDE CA COP CAP IMPT PROJ 03		03/27/2007	UNION BANK OF SWITZERLAND		1,965,869	1,850,000	1,938,171	1,914,515		(1,578)		(1,578)		1,912,936		52,933	52,933	48,285	09/01/2019	1FE
768861-FT-8	RIVERSIDE CA COP CAP IMPT PROJ 03		02/06/2007	UNION BANK OF SWITZERLAND		318,024	300,000	310,227	307,500		(101)		(101)		307,398		10,626	10,626	6,583	09/01/2021	1FE
76904K-BN-1	RIVERSIDE CA REDEV AGY DEPT GEN SVC 03A		02/05/2007	PRAGER MCCARTHY & SEALY		1,403,094	1,320,000	1,401,352	1,377,497		(753)		(753)		1,376,744		26,351	26,351	23,249	10/01/2018	1FE
785849-LQ-1	SACRAMENTO CA FIN CAP IMPT 911 CTR 03		01/10/2007	PRE-REFUNDING		2,090,808	2,100,000	2,089,500	2,090,787		11		11		2,090,798		10	10	10,693	12/01/2021	1FE
785849-LU-2	SACRAMENTO CA FIN CAP IMPT 911 CTR 03		01/10/2007	PRE-REFUNDING		3,014,318	3,030,000	3,012,941	3,014,296		12		12		3,014,307		10	10	16,413	12/01/2027	1FE
797010-HV-0	SAN BUENAVENTURA CA COP 2001 C		01/22/2007	PRAGER MCCARTHY & SEALY		103,136	100,000	100,386	100,258		(2)		(2)		100,256		2,880	2,880	4,671	02/01/2024	1FE
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		01/16/2007	PRAGER MCCARTHY & SEALY		102,323	100,000	99,034	99,091		1		1		99,092		3,231	3,231	4,196	03/01/2034	1FE
801577-DM-6	SANTA CLARA CNTY CA FING AUTH LSE 03C		03/05/2007	WACHOVIA SECURITIES		540,690	500,000	526,095	519,653		(424)		(424)		519,230		21,460	21,460	7,847	05/15/2018	1FE
899096-AQ-4	TULARE CA JT UN HIGH SCH DIST 2004 A		02/14/2007	UNION BANK OF SWITZERLAND		781,348	1,320,000	650,707	720,472		4,735		4,735		725,208		56,140	56,140		08/01/2019	1FE
005644-T3-3	ADAMS CNTY CO SD NO 12 CONVERT 2001B		02/28/2007	PRAGER MCCARTHY & SEALY		1,230,465	1,220,000	1,220,000	1,220,000						1,220,000		10,465	10,465	8,451	12/15/2008	1FE
038681-Y5-5	ARAPAHOE CNTY CO SD 5 CHERRY G O 05		02/13/2007	PRAGER MCCARTHY & SEALY		124,909	125,000	124,559	119,359		37		37		119,396		5,512	5,512	847	12/15/2020	1FE
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B		02/06/2007	PRAGER MCCARTHY & SEALY		213,262	200,000	223,984	214,469		(363)		(363)		214,107		(845)	(845)	1,650	12/15/2010	1FE

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
101565-VX-4	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		03/29/2007	PRAGER MCCARTHY & SEALY		103,602	100,000	101,010	100,954		(20)		(20)		100,934		2,668	2,668	1,350	12/15/2021	1FE
249183-TP-9	DENVER CO COP HUMAN SVCS CTR 05 A		03/06/2007	PRAGER MCCARTHY & SEALY		339,090	325,000	348,543	340,197		(757)		(757)		339,440		(351)	(351)	5,559	05/01/2010	1FE
249174-FS-7	DENVER CO SCH DIST NO 1 G O 04		01/18/2007	PRAGER MCCARTHY & SEALY		104,328	100,000	101,804	101,348		(10)		(10)		101,338		2,990	2,990	686	12/01/2022	1FE
283483-GH-2	EL PASO CNTY CO SD NO 49 FALCON 02-96R		03/23/2007	PRAGER MCCARTHY & SEALY		108,730	100,000	109,351	106,298		(193)		(193)		106,105		2,625	2,625	1,625	12/01/2013	1FE
365892-JU-3	GARFIELD CNTY CO SD RE-1 ROARING 05		02/20/2007	PRAGER MCCARTHY & SEALY		111,199	105,000	114,310	111,819		(234)		(234)		111,585		(386)	(386)	1,041	12/15/2010	1FE
472723-FC-4	JEFFERSON CNTY CO COP 2004		03/28/2007	PRAGER MCCARTHY & SEALY		104,680	100,000	104,021	102,455		(67)		(67)		102,388		2,292	2,292	1,513	12/01/2017	1FE
472723-FD-2	JEFFERSON CNTY CO COP 2004		01/09/2007	PRAGER MCCARTHY & SEALY		130,828	125,000	129,085	127,526		(8)		(8)		127,517		3,310	3,310	641	12/01/2018	1FE
472723-FG-5	JEFFERSON CNTY CO COP 2004		02/12/2007	PRAGER MCCARTHY & SEALY		102,851	100,000	101,290	100,874		(11)		(11)		100,862		1,989	1,989	925	12/01/2021	1FE
979840-AA-3	WOODMEN HEIGHTS CO METRO DIST NO 1 05		01/08/2007	UNION BANK OF SWITZERLAND		1,716,991	1,625,000	1,625,000	1,625,000						1,625,000		91,991	91,991	12,188	12/01/2020	4
979840-AB-1	WOODMEN HEIGHTS CO METRO DIST NO 1 05		01/08/2007	UNION BANK OF SWITZERLAND		6,383,384	5,945,000	5,945,000	5,945,000						5,945,000		438,384	438,384	46,239	12/01/2030	4
108151-D9-9	BRIDGEPORT CT G O 2004 C		02/12/2007	PRAGER MCCARTHY & SEALY		111,770	100,000	111,120	109,649		(100)		(100)		109,549		2,221	2,221	2,625	08/15/2016	1FE
108151-L4-1	BRIDGEPORT CT G O 2006 B		01/16/2007	PRAGER MCCARTHY & SEALY		104,652	100,000	99,694	99,705		1		1		99,706		4,946	4,946	600	12/01/2019	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		02/07/2007	PRAGER MCCARTHY & SEALY		207,762	200,000	198,222	198,276		9		9		198,285		9,477	9,477	1,775	12/01/2021	1FE
20772E-U9-2	CONNECTICUT ST G O 1999 SER A		03/09/2007	PRAGER MCCARTHY & SEALY		104,689	100,000	109,030	105,108		(328)		(328)		104,781		(92)	(92)	1,298	06/15/2011	1FE
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF		03/06/2007	PRAGER MCCARTHY & SEALY		423,591	400,000	440,816	426,435		(784)		(784)		425,652		(2,061)	(2,061)	3,551	12/15/2010	1FE
20772F-JQ-4	CONNECTICUT ST G O 2001 SER C REF		03/21/2007	PRAGER MCCARTHY & SEALY		113,213	100,000	118,695	111,121		(285)		(285)		110,836		2,377	2,377	1,543	12/15/2014	1FE
20772F-XP-0	CONNECTICUT ST G O 2001 SER G		01/04/2007	PRAGER MCCARTHY & SEALY		61,622	60,000	64,126	61,886		(21)		(21)		61,865		(243)	(243)	200	12/15/2008	1FE
20772F-J6-8	CONNECTICUT ST G O 2002 SER D		03/20/2007	PRAGER MCCARTHY & SEALY		269,987	260,000	288,033	271,326		(434)		(434)		270,892		(905)	(905)	3,156	11/15/2009	1FE
20772G-EC-8	CONNECTICUT ST G O 2004 SER A		02/27/2007	PRAGER MCCARTHY & SEALY		1,561,020	1,500,000	1,547,550	1,507,777		(156)		(156)		1,507,621		53,399	53,399	33,938	03/01/2020	1FE
759049-JJ-9	REGIONAL SCH DIST NO 5 CT G O 2005 B		02/28/2007	CRONIN & COMANY		102,283	100,000	99,301	99,339		6		6		99,345		2,938	2,938	2,795	07/15/2020	1FE
961114-KC-8	WESTON CT G O 2004 B REF		01/05/2007	PRAGER MCCARTHY & SEALY		101,148	100,000	100,499	98,210		2		2		98,212		2,936	2,936	1,877	08/01/2020	1FE
961114-KD-6	WESTON CT G O 2004 B REF		03/20/2007	PRAGER MCCARTHY & SEALY		201,531	200,000	200,000	195,159		42		42		195,201		6,330	6,330	5,029	08/01/2021	1FE
246380-M8-9	DELAWARE ST G O 2006		03/30/2007	Various		360,281	350,000	346,472	346,521		24		24		346,545		13,736	13,736	11,906	08/01/2025	1FE
115065-PB-4	BROWARD CNTY FL SCH BRD COP 2005 A		01/10/2007	PRAGER MCCARTHY & SEALY		128,705	125,000	132,543	128,742		(42)		(42)		128,700		5	5	3,047	07/01/2010	1FE
194653-EU-1	COLLIER CNTY FL SCH BRD LSE COP 01 B		01/10/2007	PRAGER MCCARTHY & SEALY		244,944	225,000	247,271	237,269		(89)		(89)		237,180		7,764	7,764	7,941	02/15/2012	1FE
341422-FT-5	FLORIDA ST BRD ED CAP OUTLAY 97 A		01/01/2007	CALLED @ 101.00000000		5,100,500	5,050,000	5,069,544	5,100,500						5,100,500				126,250	01/01/2016	1FE
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2007	CALLED @ 100.00000000		30,000	30,000	40,470	30,000						30,000				1,669	01/01/2011	1
816692-EL-7	SEMINOLE CNTY FL SCH BRD COP 2003		03/07/2007	PRAGER MCCARTHY & SEALY		407,250	400,000	423,436	409,477		(1,087)		(1,087)		408,390		(1,140)	(1,140)	13,500	07/01/2008	1FE
92884E-CH-8	VOLUSIA CNTY FL SCH BRD COP 2005 A		01/10/2007	PRAGER MCCARTHY & SEALY		130,855	125,000	135,759	131,118		(66)		(66)		131,051		(196)	(196)	5,990	08/01/2010	1FE
047681-JN-2	ATLANTA-FULTON GA REC PARK IMPT 05A		01/09/2007	PRAGER MCCARTHY & SEALY		724,283	700,000	696,444	696,565		4		4		696,569		27,714	27,714	3,588	12/01/2024	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		01/09/2007	PRAGER MCCARTHY & SEALY		724,283	700,000	708,834	708,170		(23)		(23)		708,147		16,136	16,136	3,588	12/01/2024	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		03/01/2007	PRAGER MCCARTHY & SEALY		363,874	350,000	353,301	353,053		(51)		(51)		353,002		10,872	10,872	4,156	12/01/2025	1FE
373292-AK-7	GEORGIA MUN ASSN INC INSTALLMENT SALE		03/06/2007	PRAGER MCCARTHY & SEALY		440,195	430,000	449,630	434,455		(424)		(424)		434,031		6,164	6,164	5,853	12/01/2008	1FE
373292-AL-5	GEORGIA MUN ASSN INC INSTALLMENT SALE		03/15/2007	PRAGER MCCARTHY & SEALY		517,985	500,000	520,185	506,353		(382)		(382)		505,971		12,014	12,014	6,736	12/01/2009	1FE
373382-XB-1	GEORGIA ST G O 1993 F		02/14/2007	PRAGER MCCARTHY & SEALY		525,099	500,000	556,520	529,647		(2,019)		(2,019)		527,628		(2,529)	(2,529)	7,060	12/01/2008	1FE
373383-W4-6	GEORGIA ST G O 2006 B		03/22/2007	Various		5,445,958	5,250,000	5,250,000	5,250,000						5,250,000		195,958	195,958	202,038	03/01/2021	1FE
577285-H8-5	MAUI CNTY HI G O 2005 A B C		03/29/2007	PRAGER MCCARTHY & SEALY		540,325	500,000	538,165	529,187		(772)		(772)		528,415		11,910	11,910	14,722	03/01/2019	1FE
556819-FE-5	MADISON CNTY ID SD 321 REXBURG 06		02/16/2007	PRAGER MCCARTHY & SEALY		259,863	250,000	250,803	250,792		(9)		(9)		250,783		9,079	9,079	3,469	08/15/2026	1FE
167501-PF-6	CHICAGO IL BRD OF ED G O LEASE CTFS 92 A		01/01/2007	MATURED		7,130,000	7,130,000	7,388,463	7,130,000						7,130,000				218,356	01/01/2007	1FE
167501-UP-8	CHICAGO IL BRD OF ED G O SCH REFORM 98 B		01/19/2007	ABN AMRO SECURITIES (USA) INC.		1,394,814	2,530,000	1,215,589	1,282,539		4,357		4,357		1,286,896		107,918	107,918		12/01/2020	1FE
167610-YX-6	CHICAGO IL G O PARK DIST 1996		01/01/2007	CALLED @ 101.00000000		6,312,500	6,250,000	6,181,238	6,262,500						6,262,500		50,000	50,000	175,000	01/01/2024	1FE
215723-EG-8	COOK CNTY IL CHSD NO 219 NILES 01 CAP		02/14/2007	Various		1,568,051	2,850,000	1,246,020	1,437,268		7,746		7,746		1,445,014		123,037	123,037		12/01/2020	1FE
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		01/18/2007	BERGHOFF & CO		6,552,750	6,400,000	6,354,816	6,356,693		99		99		6,356,792		195,958	195,958	63,150	11/01/2022	1FE
483764-GR-1	KANE CNTY IL CUSD NO 301 BURLINGTON 06		02/14/2007	UNION BANK OF SWITZERLAND		1,759,663	3,495,000	1,534,829	1,580,138		10,766		10,766		1,590,904		168,759	168,759		12/01/2022	1FE
483764-CY-0	KANE CNTY IL CUSD NO 301 BURLINGTON 90		01/01/2007	MATURED		545,000	545,000	545,000	545,000						545,000				21,119	01/01/2007	1
488764-NY-3	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C		02/27/2007	BAIRD (ROBERT W.) & CO. INC.		1,728,712	1,615,000	1,755,021	1,699,705		(1,849)		(1,849)		1,697,857		30,855	30,855	33,870	10/01/2017	1FE
488764-PR-6	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C C		03/13/2007	PRAGER MCCARTHY & SEALY		93,483	150,000	74,046	85,615		856		856		86,470		7,013	7,013		10/01/2018	1FE
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99		01/01/2007	CALLED @ 100.00		115,000	115,000	115,000	115,000						115,000				4,198	01/01/2030	1
914331-EF-6	UNIVERSITY OF IL COP INTEGRATE PROJ 01		01/09/2007	PRAGER MCCARTHY & SEALY		212,042	200,000	214,514	206,461		(48)		(48)		206,412		5,630	5,630	3,016	10/01/2010	1FE
391881-AU-3	GREATER JASPER IN MID SCH BLDG CAP 01		03/01/2007	PRAGER MCCARTHY & SEALY		442,037	580,000	321,999	413,086		1,878		1,878		414,963		27,074	27,074		01/15/2014	1FE
40785H-DD-8	HAMILTON SOUTHEASTN IN N. DELAWARE 96		01/15/2007	CALLED @ 102.00000000		5,579,400	5,470,000	5,430,535	5,514,032		711		711		5,514,742		64,658	64,658	150,425	01/15/2019	1FE
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006		01/31/2007	PRAGER MCCARTHY & SEALY		494,245	500,000	486,130	486,366		30		30		486,396		7,849	7,849	12,500	01/15/2031	1FE
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A		03/15/2007	PRAGER MCCARTHY & SEALY		107,293	100,000	105,996	103,254		(127)		(127)		103,126		4,167	4,167	3,573	01/15/2012	1FE
590252-CS-9	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		01/01/2007	MATURED		3,740,000	3,740,000	1,388,774	3,740,000						3,740,000					01/01/2007	1FE
655151-AZ-1	NOBLESVILLE IN BLDG CORP FIRE 5&6 04		03/12/2007	UNION BANK OF SWITZERLAND		1,250,700	1,160,000	1,183,954	1,178,884		(433)		(433)		1,178,450		72,250	72,250	38,667	07/15/2017	1FE
655158-CH-4	NOBLESVILLE IN HIGH SCH BLDG CORP 03 CAP		02/15/2007	UNION BANK OF SWITZERLAND		1,050,374	1,775,000	848,645	958,719		6,519		6,519		965,239		85,135	85,135		08/15/2019	1FE
901664-EZ-1	TWIN LAKES IN SCH BLDG IMPT REF 01		03/15/2007	PRAGER MCCARTHY & SEALY		185,620	180,000	190,348	183,736		(311)		(311)		183,425		2,194	2,194	6,250	07/10/2009	1FE
927557-HJ-0	VINTON-TECUMSEH IN SCH BLDG CORP 03		01/10/2007	PRAGER MCCARTHY & SEALY		213,146	200,000	210,342	207,246		(44)		(44)		207,202		5,944	5,944	5,167	07/10/2017	1FE
522218-CT-1	LEAVENWORTH CNTY KS USD NO 458 05 REF		02/26/2007	PRAGER MCCARTHY & SEALY		204,210	200,000	203,554	202,830		(75)		(75)		202,756		1,454	1,454	4,000	09/01/2012	1FE
522218-CV-6	LEAVENWORTH CNTY KS USD NO 458 05 REF		02/06/2007	PRAGER MCCARTHY & SEALY		152,540	150,000	150,806	150,683		(8)		(8)		150,675		1,865	1,865	5,633	09/01/2014	1FE
820642-KE-5	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		03/09/2007	PRAGER MCCARTHY & SEALY		724,535	700,000	752,920	720,017		(1,447)		(1,447)		718,570		5,965	5,965	18,764	09/01/2009	1FE
820642-KJ-4	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		03/29/2007	PRAGER MCCARTHY & SEALY		635,710	600,000	638,508	620,385		(1,016)		(1,016)		619,369		16,341	16,341	17,667	09/01/2012	1FE
49151E-CZ-4	KENTUCKY ST PPTY & BLDGS PROJ 69 2001A		01/17/2007	PRAGER MCCARTHY & SEALY		103,970	100,000	108,227	104,674		(101)		(101)		104,574		(604)	(604)	5,119	08/01/2009	1FE
546405-AN-1	LOUISIANA OFFICE FACS LSE CAPITOL 99A		03/20/2007	Various		522,884	500,000	539,815	517,462		(1,118)		(1,118)		516,344		6,540	6,540	14,758	03/01/2014	1FE
546415-DT-4	LOUISIANA ST G O SER 1993 A REF		02/06/2007	PRAGER MCCARTHY & SEALY		1,458,835	1,415,000	1,529,304	1,463,637		(1,365)		(1,365)		1,462,272		(3,437)	(3,437)	37,307	08/01/2008	1FE
546415-DM-9	LOUISIANA ST G O SER 1993 B		03/27/2007	Various		2,562,602	2,450,000	2,666,409	2,577,712		(8,102)		(8,102)		2,569,610		(7,009)	(7,009)	80,961	08/01/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		03/19/2007	MESIROW FINANCIAL, INC.		665,556	600,000	673,716	653,966		(1,195)		(1,195)		652,771		12,785	12,785	20,213	08/01/2016	1FE
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000		03/28/2007	PRAGER MCCARTHY & SEALY		206,145	200,000	216,477	205,184		(566)		(566)		204,617		1,528	1,528	3,315	12/01/2008	1FE
64763F-KB-4	NEW ORLEANS LA G O 2005 REF		03/09/2007	Various		705,173	675,000	733,077	704,607		(1,024)		(1,024)		703,583		1,590	1,590	7,707	12/01/2010	1FE
64763F-FN-4	NEW ORLEANS LA G O PUB IMPT 2003		01/26/2007	PRAGER MCCARTHY & SEALY		210,230	200,000	203,496	202,556		(26)		(26)		202,529		7,701	7,701	1,667	12/01/2022	1FE
75914N-AG-1	REGIONAL TRANSIT AUTH LA COP WILLOW 02		03/01/2007	PRAGER MCCARTHY & SEALY		205,632	200,000	214,236	205,305		(312)		(312)		204,993		639	639	3,097	05/01/2009	1FE
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		02/12/2007	PRAGER MCCARTHY & SEALY		165,075	150,000	166,736	160,149		(127)		(127)		160,022		5,053	5,053	3,588	03/01/2015	1FE
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04		02/07/2007	PRAGER MCCARTHY & SEALY		111,177	100,000	111,736	107,473		(67)		(67)		107,407		3,770	3,770	2,348	03/01/2017	1FE
560425-QM-5	MAINE HLTH & HIGHER EDL FACS AUTH 03D		01/26/2007	PRAGER MCCARTHY & SEALY		213,158	200,000	211,328	208,087		(91)		(91)		207,996		5,162	5,162	5,833	07/01/2017	1FE
560425-TB-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A		01/26/2007	PRAGER MCCARTHY & SEALY		109,427	100,000	104,452	103,503		(33)		(33)		103,470		5,957	5,957	3,063	07/01/2016	1FE
442565-XP-7	HOWARD CNTY MD PUB IMPT 2006 A		03/14/2007	Various		1,751,499	1,700,000	1,704,420	1,704,007		(85)		(85)		1,703,922		47,577	47,577	44,700	02/15/2026	1FE
741705-DG-9	PRINCE GEORGES CNTY MD COP EQUIP 05		02/05/2007	PRAGER MCCARTHY & SEALY		255,363	250,000	264,890	256,517		(390)		(390)		256,127		(764)	(764)	11,701	09/01/2008	1FE
741705-DQ-7	PRINCE GEORGES CNTY MD COP EQUIP 07		03/23/2007	FERRIS BAKER WATTS		3,069,511	3,030,000	3,057,119			(1,124)		(1,124)		3,055,995		13,517	13,517	19,527	09/01/2010	1FE
741701-TH-9	PRINCE GEORGES CNTY MD G O PUB IMPT 05		03/07/2007	PRAGER MCCARTHY & SEALY		306,928	300,000	319,218	308,507		(534)		(534)		307,973		(1,045)	(1,045)	5,444	10/01/2008	1FE
741701-TJ-5	PRINCE GEORGES CNTY MD G O PUB IMPT 05		03/20/2007	PRAGER MCCARTHY & SEALY		517,830	500,000	538,920	520,888		(1,070)		(1,070)		519,819		(1,989)	(1,989)	9,937	10/01/2009	1FE
940156-4T-6	WASHINGTON MD SUBN SAN GEN CONSTR 01		03/29/2007	PRAGER MCCARTHY & SEALY		711,768	700,000	716,982	714,360		(2,243)		(2,243)		712,117		(349)	(349)	10,806	06/01/2008	1FE
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF		01/19/2007	PRAGER MCCARTHY & SEALY		106,367	100,000	104,998	103,948		(30)		(30)		103,918		2,449	2,449	1,095	05/01/2015	1FE
182252-RK-4	CLARKSTON MI CMNTY SCH G O 2004 REF		02/06/2007	PRAGER MCCARTHY & SEALY		105,361	100,000	103,618	102,863		(35)		(35)		102,828		2,533	2,533	1,293	05/01/2017	1FE
251093-RN-2	DETROIT MI G O 1997-B REF		01/19/2007	PRAGER MCCARTHY & SEALY		128,489	125,000	133,285	129,081		(142)		(142)		128,939		(450)	(450)	2,060	04/01/2009	1FE
252255-JW-5	DEXTER MI CMNTY SCHS G O 2003		01/12/2007	PRAGER MCCARTHY & SEALY		106,283	100,000	105,512	103,729		(24)		(24)		103,705		2,578	2,578	1,069	05/01/2019	1FE
443114-QU-0	HOWELL MI PUB SCHS G O 2004 REF		01/19/2007	PRAGER MCCARTHY & SEALY		102,615	100,000	100,400	100,305		(2)		(2)		100,303		2,312	2,312	1,038	05/01/2021	1FE
509642-ET-7	LAKE FENTON MI CMNTY SCHS G O 02		01/03/2007	PRE-REFUNDING		1,217,854	1,250,000	1,211,600	1,217,832		8		8		1,217,841		13	13	10,764	05/01/2022	1FE
594614-YX-1	MICHIGAN ST BLDG AUTH FAC PROG 2005 I		01/03/2007	BANC AMERICA SECURITIES		1,049,210	1,000,000	1,084,070	1,055,173		(266)		(266)		1,054,907		(5,697)	(5,697)	11,528	10/15/2010	1FE
771537-SS-7	ROCHESTER MI CSD SCH BLDG G O 2004 REF		02/28/2007	PRAGER MCCARTHY & SEALY		104,859	100,000	103,640	102,694		(56)		(56)		102,638		2,221	2,221	1,550	05/01/2017	1FE
311315-QP-3	FARMINGTON MN INDPT SCH DIST 192 06A		02/05/2007	PRAGER MCCARTHY & SEALY		199,661	195,000	195,450	195,422		(4)		(4)		195,418		4,242	4,242	7,727	02/01/2024	1FE
603792-NW-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 05A		03/12/2007	CRONIN & COMANY		2,700,170	2,600,000	2,686,372	2,645,671		(723)		(723)		2,644,947		55,222	55,222	76,944	02/01/2017	1FE
849832-SN-1	SPRING LAKE PARK MN ISD NO 16 2006		02/07/2007	PRAGER MCCARTHY & SEALY		101,385	100,000	99,661	99,662		1		1		99,664		1,721	1,721	1,155	02/01/2027	1FE
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF		01/17/2007	PRAGER MCCARTHY & SEALY		270,175	240,000	262,721	261,078		(97)		(97)		260,981		9,194	9,194	11,235	03/01/2017	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		03/07/2007	PRAGER MCCARTHY & SEALY		270,310	500,000	214,060	235,305		2,110		2,110		237,416		32,894	32,894		04/15/2022	1FE
485093-BB-3	KANSAS CITY MO SCH DIST BLDG CORP 03A		02/01/2007	MATURED		3,365,000	3,365,000	3,383,440	3,368,980		(3,980)		(3,980)		3,365,000				84,125	02/01/2007	1FE
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A		01/17/2007	PRAGER MCCARTHY & SEALY		140,876	130,000	143,103	139,867		(71)		(71)		139,797		1,079	1,079	3,088	02/01/2014	1FE
585195-BH-2	MEHLVILLE MO SD NO R-9 COP CAP IMPT 02		03/02/2007	PRAGER MCCARTHY & SEALY		543,935	500,000	548,605	529,840		(859)		(859)		528,982		14,953	14,953	13,563	09/01/2014	1FE
606341-AE-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 03A		03/30/2007	PRAGER MCCARTHY & SEALY		873,017	820,000	911,151	879,060		(3,141)		(3,141)		875,918		(2,902)	(2,902)	19,210	10/15/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1		01/18/2007	STIFEL NICOLAUS & CO, INC.		189,919	175,000	195,605	189,213		(115)		(115)		189,099		820	820	4,032	08/15/2017	1FE
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A		03/15/2007	PRAGER MCCARTHY & SEALY		215,084	200,000	214,454	209,394		(362)		(362)		209,032		6,052	6,052	6,271	02/15/2016	1FE
406036-DY-6	HALL CNTY NE SD NO 2 GRAND ISLAND 03		03/12/2007	PRAGER MCCARTHY & SEALY		105,705	100,000	103,179	102,064		(63)		(63)		102,000		3,705	3,705	1,372	12/01/2016	1FE
406036-DZ-3	HALL CNTY NE SD NO 2 GRAND ISLAND 03		01/18/2007	PRAGER MCCARTHY & SEALY		1,617,308	1,540,000	1,576,529	1,563,753		(216)		(216)		1,563,536		53,772	53,772	10,566	12/01/2017	1FE
62908X-AF-7	NETC FAC CORP NE LSE TERRY CARPENTER 02		02/15/2007	PRAGER MCCARTHY & SEALY		1,063,346	1,045,000	1,069,714	1,053,874		(358)		(358)		1,053,516		9,830	9,830	16,225	04/01/2009	1FE
681712-NW-1	OMAHA NE G O 2003 REF		03/08/2007	PRAGER MCCARTHY & SEALY		129,760	120,000	131,874	127,616		(213)		(213)		127,403		2,357	2,357	2,200	11/01/2015	1FE
641459-TC-6	NEVADA G O MUN BOND BANK PROJ 57-64 97A		03/01/2007	CALLED @ 101.00000000		15,851,950	15,695,000	15,731,255	15,695,903		(903)		(903)		15,695,000		156,950	156,950	431,613	03/01/2027	1FE
048339-PK-5	ATLANTIC CITY NJ G O 2005 REF		02/14/2007	Various		3,315,988	3,180,000	3,449,378	3,344,990		(5,458)		(5,458)		3,339,532		(23,544)	(23,544)	80,408	08/15/2010	1FE
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2007	CALLED @ 100.00000000		140,000	140,000	139,300	139,937						139,937		63	63	4,813	01/01/2012	1
085311-LS-5	BERNARDS TWP NJ SCH DIST G O 2005		02/12/2007	PRAGER MCCARTHY & SEALY		410,562	400,000	397,992	398,066		6		6		398,072		12,490	12,490	9,900	07/15/2024	1FE
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		01/11/2007	PRAGER MCCARTHY & SEALY		109,548	100,000	109,967	107,214		(35)		(35)		107,179		2,369	2,369	1,509	10/01/2016	1FE
505472-FS-4	LACEY TWP NJ SCH DIST G O 2006 REF		02/15/2007	PRAGER MCCARTHY & SEALY		564,550	550,000	555,308	554,959		(49)		(49)		554,910		9,640	9,640	8,975	04/01/2025	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		02/28/2007	PRAGER MCCARTHY & SEALY		362,313	350,000	353,031	352,986		(34)		(34)		352,952		9,361	9,361	8,938	09/01/2022	1FE
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF		03/21/2007	PRAGER MCCARTHY & SEALY		1,100,717	1,050,000	1,131,711	1,084,068		(2,085)		(2,085)		1,081,983		18,734	18,734	14,882	06/15/2010	1FE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		03/06/2007	Various		2,823,650	2,700,000	2,880,117	2,775,379		(2,625)		(2,625)		2,772,755		50,895	50,895	24,529	06/15/2011	1FE
646046-KP-6	NEW JERSEY ST COP EQUIP LSE 2000 A REF		02/05/2007	PRAGER MCCARTHY & SEALY		418,432	400,000	424,728	411,688		(325)		(325)		411,363		7,069	7,069	3,092	06/15/2012	1FE
646039-EZ-6	NEW JERSEY ST G O REF 2002 J		02/23/2007	Various		3,312,348	3,215,000	3,456,447	3,336,349		(7,272)		(7,272)		3,329,078		(16,729)	(16,729)	99,520	07/15/2009	1FE
646039-LA-3	NEW JERSEY ST G O REF 2005 N		02/27/2007	PRAGER MCCARTHY & SEALY		152,705	145,000	157,051	153,605		(390)		(390)		153,215		(509)	(509)	4,800	07/15/2010	1FE
702725-AY-8	PASSAIC CNTY NJ 2003 REF		02/26/2007	PRAGER MCCARTHY & SEALY		444,108	400,000	426,504	420,495		(322)		(322)		420,172		23,936	23,936	10,400	09/01/2015	1FE
805805-HQ-4	SAYREVILLE NJ SCH DIST G O 2005		03/05/2007	PRAGER MCCARTHY & SEALY		307,589	300,000	300,474	299,846						299,846		7,743	7,743	9,863	07/15/2027	1FE
846727-GW-9	SPARTA TOWNSHIP NJ SCH DIST 2006		03/13/2007	PRAGER MCCARTHY & SEALY		101,505	100,000	99,869	99,869		1		1		99,870		1,635	1,635	1,027	02/15/2025	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		03/15/2007	CALLED @ 100.00		193,790	193,790	193,790	193,790						193,790				2,559	03/15/2010	1
356730-B8-3	FREEPORT NY G O PWR PROJ 2004 A		02/15/2007	PRAGER MCCARTHY & SEALY		154,655	150,000	154,127	152,507		(51)		(51)		152,456		2,199	2,199	4,050	01/15/2019	1FE
356730-B9-1	FREEPORT NY G O PWR PROJ 2004 A		02/14/2007	PRAGER MCCARTHY & SEALY		179,874	175,000	178,630	177,416		(48)		(48)		177,368		2,506	2,506	4,703	01/15/2020	1FE
356730-C2-5	FREEPORT NY G O PWR PROJ 2004 A		03/13/2007	PRAGER MCCARTHY & SEALY		450,885	440,000	446,164	444,399		(87)		(87)		444,312		6,574	6,574	11,810	01/15/2021	1FE
356730-C4-1	FREEPORT NY G O PWR PROJ 2004 A		03/09/2007	PRAGER MCCARTHY & SEALY		301,916	295,000	295,643	295,460		(11)		(11)		295,449		6,467	6,467	8,363	01/15/2023	1FE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		03/01/2007	PRAGER MCCARTHY & SEALY		749,548	700,000	749,819	728,139		(770)		(770)		727,369		22,179	22,179	11,506	11/01/2011	1FE
64966A-TW-5	NEW YORK NY G O FISCAL 2001 SER D		02/26/2007	PRAGER MCCARTHY & SEALY		2,730,827	2,600,000	2,655,432	2,627,426		(842)		(842)		2,626,584		104,243	104,243	75,259	08/01/2012	1FE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		03/01/2007	PRAGER MCCARTHY & SEALY		685,489	635,000	678,123	661,604		(726)		(726)		660,879		24,610	24,610	11,576	11/01/2012	1FE
64966E-7G-6	NEW YORK NY G O FISCAL 2006 SER C		02/26/2007	PRAGER MCCARTHY & SEALY		491,697	450,000	489,416	486,147		(594)		(594)		485,552		6,145	6,145	13,125	08/01/2016	1FE
64983W-W6-9	NEW YORK ST DORM BROOKDALE HOSP 98J		02/15/2007	MATURED		3,155,000	3,155,000	3,075,147	3,153,288		1,712		1,712		3,155,000				80,847	02/15/2007	1FE
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1		02/16/2007	PRAGER MCCARTHY & SEALY		103,855	100,000	103,006	101,262		(55)		(55)		101,207		2,648	2,648	3,014	01/15/2010	1FE
649901-MQ-5	NEW YORK ST DORM ST UNIV EDL FAC 97		11/14/2006	PRE-REFUNDING		5,525,701	5,550,000	5,520,845	5,525,867		(178)		(178)		5,525,689		11	11	(790)	05/15/2021	1FE
649787-LS-5	NEW YORK ST G O BDS 1998 F REF		03/05/2007	Various		4,693,618	4,540,000	4,774,446	4,633,858		(4,025)		(4,025)		4,629,834		63,784	63,784	99,581	09/15/2009	1FE

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
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)
864766-S7-6	SUFFOLK CNTY NY PUB IMPT 2005 B		02/07/2007	PRAGER MCCARTHY & SEALY		190,803	185,000	185,000	185,000						185,000		5,803	5,803	2,336	11/01/2021	1FE
864766-S8-4	SUFFOLK CNTY NY PUB IMPT 2005 B		03/13/2007	PRAGER MCCARTHY & SEALY		207,852	200,000	199,756	199,767		2		2		199,769		8,083	8,083	3,288	11/01/2022	1FE
230582-BG-2	CUMBERLAND CNTY NC COPS CIVIC CTR 98		02/14/2007	PRAGER MCCARTHY & SEALY		103,261	100,000	103,742	101,159		(51)		(51)		101,108		2,153	2,153	1,097	12/01/2009	1FE
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		03/28/2007	PRAGER MCCARTHY & SEALY		102,069	100,000	105,333	101,402		(196)		(196)		101,207		862	862	14	10/01/2008	1FE
65820Q-BJ-1	NORTH CAROLINA INFRA COP CAP IMPT 05A		03/13/2007	PRAGER MCCARTHY & SEALY		1,215,230	1,200,000	1,260,840	1,221,406		(2,182)		(2,182)		1,219,224		(3,994)	(3,994)	31,750	02/01/2008	1FE
65820Q-CZ-4	NORTH CAROLINA INRA COP REPAIR RENOV 06A		01/11/2007	PRAGER MCCARTHY & SEALY		335,345	325,000	324,571	324,577		1		1		324,577		10,768	10,768	1,869	06/01/2025	1FE
658256-ML-3	NORTH CAROLINA ST G O PUB IMPT 2003 B		03/28/2007	PRAGER MCCARTHY & SEALY		1,944,304	1,890,000	1,871,591	1,874,285		122		122		1,874,407		69,897	69,897	31,684	04/01/2021	1FE
658256-TJ-1	NORTH CAROLINA ST G O PUB IMPT 2005 A		03/20/2007	PRAGER MCCARTHY & SEALY		99,254	100,000	95,993	91,934		70		70		92,004		7,250	7,250	2,244	03/01/2024	1FE
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A		01/30/2007	PRAGER MCCARTHY & SEALY		154,865	150,000	153,564	152,844		10		10		152,854		2,010	2,010	2,395	04/01/2014	1FE
658256-BL-5	NORTH CAROLINA ST G O PUB SCH 1999		01/25/2007	PRAGER MCCARTHY & SEALY		104,007	100,000	102,781	102,235		(8)		(8)		102,227		1,780	1,780	1,521	04/01/2016	1FE
658256-BM-3	NORTH CAROLINA ST G O PUB SCH 1999		03/07/2007	PRAGER MCCARTHY & SEALY		104,083	100,000	101,873	101,766		19		19		101,785		2,298	2,298	2,057	04/01/2017	1FE
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005		01/09/2007	PRAGER MCCARTHY & SEALY		206,894	200,000	201,476	201,237		(4)		(4)		201,232		5,662	5,662	1,775	05/01/2020	1FE
152236-KA-2	CENTERVILLE OH G O VAR PURP 2003 REF		01/11/2007	PRAGER MCCARTHY & SEALY		109,699	100,000	108,818	106,428		(36)		(36)		106,392		3,307	3,307	671	12/01/2016	1FE
172252-YT-9	CINCINNATI OH CITY SCH DIST G O IMPT 05		01/05/2007	UNION BANK OF SWITZERLAND		1,083,480	1,000,000	1,103,150	1,078,570		(251)		(251)		1,078,319		5,161	5,161	5,417	12/01/2013	1FE
172252-ZE-1	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		01/02/2007	PRAGER MCCARTHY & SEALY		204,672	200,000	211,680	205,474		(35)		(35)		205,439		(767)	(767)	3,444	09/01/2008	1FE
172252-ZF-8	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		03/14/2007	PRAGER MCCARTHY & SEALY		310,028	300,000	321,444	312,480		(634)		(634)		311,847		(1,819)	(1,819)	12,125	09/01/2009	1FE
172252-ZG-6	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		03/27/2007	PRAGER MCCARTHY & SEALY		209,235	200,000	216,264	210,701		(473)		(473)		210,229		(994)	(994)	7,556	09/01/2010	1FE
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97		02/26/2007	PRAGER MCCARTHY & SEALY		207,967	200,000	218,718	209,535		(654)		(654)		208,881		(914)	(914)	3,117	11/15/2008	1FE
186355-BF-9	CLEVELAND OH COP STADIUM PROJ 97		01/26/2007	Various		1,172,677	1,100,000	1,220,780	1,177,384		(716)		(716)		1,176,668		(3,991)	(3,991)	10,267	11/15/2009	1FE
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004		02/20/2007	PRAGER MCCARTHY & SEALY		1,084,800	1,000,000	1,065,860	1,051,793		(868)		(868)		1,050,925		33,875	33,875	11,389	12/01/2014	1FE
353172-S5-9	FRANKLIN CNTY OH G O 2005		03/01/2007	PRAGER MCCARTHY & SEALY		404,730	395,000	415,437	407,172		(865)		(865)		406,307		(1,577)	(1,577)	4,406	12/01/2008	1FE
353172-S6-7	FRANKLIN CNTY OH G O 2005		03/06/2007	PRAGER MCCARTHY & SEALY		145,382	140,000	148,880	146,230		(386)		(386)		145,843		(462)	(462)	1,906	12/01/2009	1FE
353172-S7-5	FRANKLIN CNTY OH G O 2005		02/26/2007	PRAGER MCCARTHY & SEALY		209,712	200,000	214,562	211,162		(361)		(361)		210,801		(1,089)	(1,089)	2,181	12/01/2010	1FE
492692-LF-3	KETTERING CITY OH SCH DIST G O IMPT 03		02/07/2007	UNION BANK OF SWITZERLAND		532,055	500,000	526,480	518,613		(265)		(265)		518,348		13,707	13,707	4,931	12/01/2019	1FE
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004		01/25/2007	PRAGER MCCARTHY & SEALY		173,212	165,000	167,366	166,847		(17)		(17)		166,830		6,382	6,382	1,284	12/01/2019	1FE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		02/01/2007	PRAGER MCCARTHY & SEALY		107,018	100,000	109,581	105,009		(105)		(105)		104,904		2,114	2,114	1,910	04/01/2011	1FE
67755C-HA-0	OHIO ST BLDG AUTH ADMIN BLDG 03A		02/20/2007	PRAGER MCCARTHY & SEALY		104,505	100,000	102,572	101,780		(36)		(36)		101,745		2,760	2,760	1,874	04/01/2022	1FE
67755A-4Y-6	OHIO ST BLDG AUTH ADULT CORRECTL 01A		03/02/2007	PRAGER MCCARTHY & SEALY		104,766	100,000	109,543	105,449		(347)		(347)		105,102		(336)	(336)	2,383	10/01/2009	1FE
677519-PA-2	OHIO ST G O COMMON SCHOOLS 2003 A		02/15/2007	PRAGER MCCARTHY & SEALY		181,053	175,000	175,980	175,654		(13)		(13)		175,641		5,412	5,412	3,413	03/15/2017	1FE
677519-PB-0	OHIO ST G O COMMON SCHOOLS 2003 A		02/20/2007	PRAGER MCCARTHY & SEALY		103,565	100,000	99,888	99,910		1		1		99,911		3,654	3,654	1,975	03/15/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
677520-AR-9	OHIO ST G O HWY CAP IMPT 2005 I		03/20/2007	PRAGER MCCARTHY & SEALY		514,780	500,000	536,615	518,066		(1,701)		(1,701)		516,365		(1,585)	(1,585)	9,861	05/01/2009	1FE
677519-TT-7	OHIO ST MENTAL HLTH CAP FACS SER II 03 B		01/31/2007	Various		2,542,921	2,405,000	2,601,537	2,530,100		(1,607)		(1,607)		2,528,493		14,427	14,427	21,253	06/01/2017	1FE
70960U-BC-7	PENTA CAREER CTR OH COP 2004		01/31/2007	PRAGER MCCARTHY & SEALY		102,926	100,000	100,792	100,213		(2)		(2)		100,211		2,715	2,715	1,636	04/01/2030	1FE
67908N-LR-0	OKLAHOMA CAP IMPT HIGHER ED 2005 F		01/18/2007	PRAGER MCCARTHY & SEALY		1,465,892	1,355,000	1,401,558	1,399,502		(169)		(169)		1,399,333		66,560	66,560	36,508	07/01/2022	1FE
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		03/19/2007	PRAGER MCCARTHY & SEALY		500,864	470,000	492,466	482,708		(390)		(390)		482,319		18,546	18,546	13,875	02/01/2013	1FE
533404-BA-6	LINCOLN CNTY OR SCH DIST G O 1995		02/21/2007	PRAGER MCCARTHY & SEALY		773,867	735,000	807,552	780,397		(2,078)		(2,078)		778,319		(4,453)	(4,453)	7,090	06/15/2009	1FE
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995		01/26/2007	PRAGER MCCARTHY & SEALY		285,961	275,000	292,265	281,338		(105)		(105)		281,232		4,729	4,729	1,258	06/15/2012	1FE
625506-GL-8	MULTNOMAH CNTY OR G O 1999 ADV REF		01/29/2007	PRAGER MCCARTHY & SEALY		100,939	100,000	99,529	99,857		4		4		99,861		1,078	1,078	1,375	10/01/2009	1FE
68608B-CG-1	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		03/22/2007	PRAGER MCCARTHY & SEALY		672,982	650,000	652,041	651,514		(40)		(40)		651,474		21,507	21,507	8,638	12/01/2020	1FE
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		02/28/2007	PRAGER MCCARTHY & SEALY		103,625	100,000	98,493	98,654		10		10		98,665		4,960	4,960	1,175	12/01/2022	1FE
794173-BF-0	SALEM-KEIZER OR SCH DIST 24J G O 1998		02/27/2007	PRAGER MCCARTHY & SEALY		238,988	235,000	243,622	236,496		(175)		(175)		236,321		2,667	2,667	2,970	06/01/2008	1FE
109775-AR-7	BRISTOL BORO PA WTR SWR AUTH GTD SWR		01/01/2007	MATURED		80,000	80,000	80,000	80,000						80,000				2,600	01/01/2007	1FE
153300-PZ-5	CENTRAL DAUPHIN PA SCH DIST NTS 2006		01/24/2007	PRAGER MCCARTHY & SEALY		154,362	150,000	151,890	151,856		(12)		(12)		151,844		2,518	2,518	4,463	02/01/2022	1FE
161398-GP-1	CHARTIERS VALLEY PA SCH DIST G O 04A		02/14/2007	Various		1,613,585	1,500,000	1,588,410	1,569,822		(926)		(926)		1,568,896		44,689	44,689	25,000	10/15/2017	1FE
353244-CY-0	FRANKLIN CNTY PA G O 2004		02/14/2007	CRONIN & COMANY		104,473	100,000	103,342	102,653		(39)		(39)		102,613		1,860	1,860	1,786	04/01/2019	1FE
707263-BJ-7	PENN CAMBRIA PA SCH BLDG AUTH SER 78		02/15/2007	MATURED		2,070,000	2,070,000	2,070,000	2,070,000						2,070,000				68,569	02/15/2007	1
708553-KL-5	PENNSBURY PA SCH DIST G O 2004		02/12/2007	PRAGER MCCARTHY & SEALY		108,349	100,000	108,915	107,091		(98)		(98)		106,993		1,356	1,356	2,694	08/01/2014	1FE
708553-KN-1	PENNSBURY PA SCH DIST G O 2004		01/31/2007	PRAGER MCCARTHY & SEALY		270,870	250,000	266,760	263,367		(74)		(74)		263,293		7,577	7,577	5,826	08/01/2016	1FE
714145-RL-5	PERKIOMEN VALLEY PA SCH DIST 2006 A		01/17/2007	PRAGER MCCARTHY & SEALY		256,040	250,000	249,345	249,348		1		1		249,349		6,691	6,691	5,406	03/01/2026	1FE
725209-GY-0	PITTSBURGH PA G O SER 2002 A		02/05/2007	PRAGER MCCARTHY & SEALY		211,820	200,000	206,736	206,196		(110)		(110)		206,086		5,734	5,734	9,361	09/01/2012	1FE
725209-EE-6	PITTSBURGH PA G O SER 2005 A		03/15/2007	PRAGER MCCARTHY & SEALY		929,619	900,000	957,582	932,795		(2,578)		(2,578)		930,217		(598)	(598)	24,875	09/01/2009	1FE
725209-EF-3	PITTSBURGH PA G O SER 2005 A		03/14/2007	PRAGER MCCARTHY & SEALY		1,075,443	1,030,000	1,102,141	1,079,691		(1,915)		(1,915)		1,077,776		(2,333)	(2,333)	41,946	09/01/2010	1FE
725209-HN-3	PITTSBURGH PA G O SER 2005 B		03/15/2007	PRAGER MCCARTHY & SEALY		765,933	750,000	772,249	767,157		(1,459)		(1,459)		765,698		235	235	25,472	09/01/2008	1FE
755638-SD-6	READING PA SCH DIST G O 2005		03/20/2007	WACHOVIA SECURITIES		518,510	500,000	501,995	501,830		(38)		(38)		501,792		16,718	16,718	15,500	01/15/2021	1FE
755638-SG-9	READING PA SCH DIST G O 2005		01/12/2007	PRAGER MCCARTHY & SEALY		102,781	100,000	99,142	99,174		2		2		99,176		3,605	3,605	2,288	01/15/2024	1FE
766811-AB-9	RINGGOLD PA SCH DIST SCH REF 78		01/15/2007	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						245,000				8,208	01/15/2008	1
900478-AC-2	TURTLE CREEK PA AREA SCH AUTH 78		03/15/2007	MATURED		1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				47,866	03/15/2007	1
224561-7L-8	CRANSTON RI G O 2004		01/10/2007	PRAGER MCCARTHY & SEALY		108,945	100,000	110,336	107,562		(38)		(38)		107,523		1,422	1,422	2,097	02/15/2014	1FE
224561-7T-1	CRANSTON RI G O 2004		03/26/2007	PRAGER MCCARTHY & SEALY		123,856	115,000	121,673	120,036		(149)		(149)		119,887		3,969	3,969	3,578	02/15/2019	1FE
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04		02/20/2007	PRAGER MCCARTHY & SEALY		216,582	200,000	213,704	210,620		(178)		(178)		210,442		6,140	6,140	2,278	06/01/2015	1FE
396053-CA-6	GREENVILLE CNTY SC COP PUB FACS 2001		02/20/2007	PRAGER MCCARTHY & SEALY		212,304	200,000	208,640	204,815		(118)		(118)		204,697		7,607	7,607	3,944	04/01/2013	1FE
763665-SW-7	RICHLAND CNTY SC SD NO 01 G O 2003		02/20/2007	PRAGER MCCARTHY & SEALY		158,996	150,000	157,077	155,523		(95)		(95)		155,428		3,567	3,567	3,404	03/01/2016	1FE
986523-MQ-8	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/14/2007	JANNEY MONTGOMERY SCOTT		104,707	100,000	100,670	100,606		(13)		(13)		100,592		4,115	4,115	2,475	03/01/2019	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
986523-MS-4	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/06/2007	PRAGER MCCARTHY & SEALY		104,023	100,000	100,000	100,000						100,000		4,023	4,023	2,350	03/01/2021	1FE
095175-HB-4	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A		03/01/2007	Various		760,438	700,000	733,789	726,746		(524)		(524)		726,222		34,216	34,216	8,875	06/01/2016	1FE
368003-AW-9	GATLINBURG TN PUB BLDG AUTH REF 01		03/13/2007	PRAGER MCCARTHY & SEALY		185,724	180,000	199,771	185,936		(627)		(627)		185,309		415	415	2,914	12/01/2008	1FE
368003-AX-7	GATLINBURG TN PUB BLDG AUTH REF 01		03/02/2007	PRAGER MCCARTHY & SEALY		464,797	440,000	496,087	462,478		(941)		(941)		461,537		3,261	3,261	5,357	12/01/2009	1FE
557412-VL-4	MADISON CNTY TN G O SCH & PUB IMPT 04A		03/21/2007	MCDONALD & COMPANY		1,685,858	1,550,000	1,675,225	1,656,918		(2,250)		(2,250)		1,654,669		31,189	31,189	37,674	04/01/2018	1FE
586145-PF-5	MEMPHIS TN G O GEN IMPT 2005 REF		01/12/2007	PRAGER MCCARTHY & SEALY		103,652	100,000	108,166	104,044		(66)		(66)		103,978		(326)	(326)	1,486	10/01/2009	1FE
052396-BU-1	AUSTIN TX PUB IMPT 2002		01/23/2007	PRAGER MCCARTHY & SEALY		618,414	600,000	600,000	600,000						600,000		18,414	18,414	11,177	09/01/2019	1FE
052396-EL-8	AUSTIN TX PUB IMPT 2003 REF		01/16/2007	PRAGER MCCARTHY & SEALY		133,237	130,000	128,383	128,649		4		4		128,653		4,584	4,584	2,180	09/01/2018	1FE
269695-ZB-1	EAGLE MTN SAGINAW TX ISD G O 2002		03/06/2007	PRE-REFUNDING		408,795	400,000	410,004	409,093		(285)		(285)		408,808		(13)	(13)	11,446	08/15/2033	1FE
346843-AX-3	FORT BEND TX INDPT SCH DIST 2006		03/01/2007	FIRST ALBANY		7,229,181	6,885,000	6,961,286	6,959,100		(1,110)		(1,110)		6,957,990		271,191	271,191	209,849	08/15/2023	1FE
402229-FZ-6	GULF CST WST DISP TX CEDAR BAYOU SWR		03/01/2007	MATURED		25,000	25,000	25,000		25,000			25,000		25,000				938	03/01/2007	6*
442403-BV-2	HOUSTON TX INDPT SCH DIST 07B REF		03/20/2007	FIRST ALBANY		10,114,600	10,000,000	10,159,400			(36)		(36)		10,159,364		(44,764)	(44,764)	1,250	02/15/2025	1FE
503462-MU-4	LA JOYA TX ISD SCH BLDG 2004		01/30/2007	BAIRD (ROBERT W.) & CO. INC.		2,304,478	2,175,000	2,321,008	2,294,030		(1,235)		(1,235)		2,292,795		11,683	11,683	50,448	02/15/2017	1FE
503462-MV-2	LA JOYA TX ISD SCH BLDG 2004		02/20/2007	PRAGER MCCARTHY & SEALY		107,105	100,000	105,993	104,751		(83)		(83)		104,669		2,436	2,436	2,611	02/15/2018	1FE
528828-KP-0	LEWISVILLE TX ISD BLDG 05 REF		03/26/2007	PRAGER MCCARTHY & SEALY		101,677	100,000	98,847	98,645		12		12		98,658		3,019	3,019	2,800	08/15/2024	1FE
590759-P6-7	MESQUITE TX ISD SCH BLDG 2005 A CAP		01/11/2007	PRAGER MCCARTHY & SEALY		106,087	175,000	94,462	100,722		213		213		100,934		5,152	5,152		08/15/2018	1FE
590759-P7-5	MESQUITE TX ISD SCH BLDG 2005 A CAP		03/20/2007	DAIN RAUSCHER INCORPORATED		673,357	1,160,000	589,802	629,634		6,981		6,981		636,615		36,742	36,742		08/15/2019	1FE
590759-P9-1	MESQUITE TX ISD SCH BLDG 2005 A CAP		01/09/2007	PRAGER MCCARTHY & SEALY		250,155	675,000	219,902	235,266		367		367		235,633		14,522	14,522		08/15/2027	1FE
642543-PH-9	NEW BRAUNFELS TX INDPT SCH DIST 2004		03/05/2007	PRAGER MCCARTHY & SEALY		102,676	100,000	100,430	100,313		(8)		(8)		100,305		2,371	2,371	2,713	02/01/2022	1FE
65956R-LW-5	NORTH HARRIS TX CMNTY CLG DIST 06 A		02/05/2007	PRAGER MCCARTHY & SEALY		97,445	100,000	92,340	92,580		35		35		92,615		4,830	4,830	3,922	02/15/2022	1FE
779239-7Y-2	ROUND ROCK TX INDPT SCH DIST 2005 REF		03/15/2007	J. P. MORGAN SECURITIES, INC.		1,030,030	1,000,000	1,072,240	1,037,640		(3,074)		(3,074)		1,034,566		(4,536)	(4,536)	31,806	08/01/2009	1FE
833714-J2-5	SOCORRO TX INDPT SCH DIST 00 REF		02/15/2007	CALLED @ 100.00000000		8,650,000	8,650,000	8,598,930	8,646,156		3,844		3,844		8,650,000				259,500	02/15/2026	1FE
849476-FL-5	SPRING BRANCH TX ISD G O 2005 REF		03/15/2007	Various		2,212,778	2,160,000	2,316,254	2,227,198		(5,821)		(5,821)		2,221,377		(8,599)	(8,599)	65,117	02/01/2009	1FE
882721-KK-8	TEXAS ST G O WTR FINL ASSIST 2006 A		03/13/2007	PRAGER MCCARTHY & SEALY		816,296	800,000	790,720	791,019		124		124		791,144		25,152	25,152	27,708	08/01/2018	1FE
910678-RK-9	UNITED TX INDPT SCH DIST SCH BLDG 2004		02/02/2007	PRAGER MCCARTHY & SEALY		1,038,990	1,000,000	1,060,320	1,028,499		(371)		(371)		1,028,127		10,863	10,863	22,694	08/15/2019	1FE
947134-NQ-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		01/17/2007	PRE-REFUNDING		2,319,372	6,945,000	1,654,577	2,310,118		5,914		5,914		2,316,032		3,340	3,340		02/15/2026	1FE
947134-NS-7	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		01/17/2007	PRE-REFUNDING		1,772,621	5,980,000	1,263,096	1,765,524		4,535		4,535		1,770,059		2,561	2,561		02/15/2028	1FE
30383A-BF-7	FAIRFAX CNTY VA ECON TRANSN RT 28 04		03/13/2007	PRAGER MCCARTHY & SEALY		107,664	100,000	105,371	104,254		(104)		(104)		104,149		3,515	3,515	2,292	04/01/2020	1FE
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		02/21/2007	PRAGER MCCARTHY & SEALY		103,263	100,000	99,020	99,028		4		4		99,032		4,231	4,231	2,025	02/01/2029	1FE
655867-DL-0	NORFOLK VA G O CAP IMPT REF 2006		03/16/2007	WACHOVIA SECURITIES		1,226,737	1,215,000	1,215,000	1,215,000						1,215,000		11,737	11,737	18,217	10/01/2022	1FE
927780-3S-3	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 04A		02/02/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		511,105	500,000	492,245	492,990		32		32		493,023		18,082	18,082	11,625	02/01/2022	1FE
928172-JE-6	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		03/06/2007	PRAGER MCCARTHY & SEALY		102,589	100,000	102,049	99,594		6		6		99,599		2,990	2,990	2,498	08/01/2017	1FE
928172-JF-3	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		02/09/2007	PRAGER MCCARTHY & SEALY		204,612	200,000	204,642	200,264		(4)		(4)		200,260		4,352	4,352	4,557	08/01/2018	1FE
92817S-AK-4	VIRGINIA PUB SCH AUTH EDL TECH NTS 05V		03/16/2007	MORGAN STANLEY DEAN WITTER		12,400,450	11,925,000	12,374,573			(18,672)		(18,672)		12,355,901		44,549	44,549	258,375	04/15/2010	1FE
92817S-CW-6	VIRGINIA PUB SCH AUTH EDL TECH NTS 06VI		03/16/2007	MORGAN STANLEY DEAN WITTER		8,651,718	8,320,000	8,633,664			(13,027)		(13,027)		8,620,637		31,082	31,082	180,267	04/15/2010	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
92817S-BF-4	VIRGINIA PUB SCH AUTH SCH FING 05 D		03/13/2007	PRAGER MCCARTHY & SEALY		103,533	100,000	99,605	99,620		3		3		99,622		3,911	3,911	2,813	08/01/2025	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		02/21/2007	PRAGER MCCARTHY & SEALY		361,908	350,000	351,071	351,058		(13)		(13)		351,045		10,863	10,863	4,931	08/01/2026	1FE
254761-CE-7	DISTRICT COLUMBIA COP 2006		01/09/2007	PRAGER MCCARTHY & SEALY		206,592	200,000	196,616	196,724		5		5		196,729		9,863	9,863	6,225	01/01/2021	1FE
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A		03/29/2007	PRAGER MCCARTHY & SEALY		562,191	1,000,000	454,860	507,693		2,740		2,740		510,432		51,759	51,759		11/01/2020	1FE
977056-Q8-6	WISCONSIN ST G O 2001 SER 1 REF		01/31/2007	Various		686,200	650,000	709,865	691,280		(782)		(782)		690,498		(4,299)	(4,299)	8,342	05/01/2010	1FE
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF		02/15/2007	PRAGER MCCARTHY & SEALY		366,452	345,000	358,320	352,758		(146)		(146)		352,612		13,840	13,840	4,818	05/01/2013	1FE
2499999. Bonds - Political Subdivisions						322,249,116	332,077,790	315,166,051	256,103,928	25,000	(75,286)		(50,286)		317,145,177		5,103,939	5,103,939	5,782,786	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		03/01/2007	SCHEDULED REDEMPTION		647,625	647,625	647,043	647,053		572		572		647,625				7,900	05/25/2014	1
3128NF-GL-5	FED HOME LOAN MTG CORP #1A1103		02/01/2007	Various		11,464,333	11,290,994	11,495,643			(6,635)		(6,635)		11,489,009		(24,676)	(24,676)	107,055	11/01/2036	1
3128JM-Q5-9	FED HOME LOAN MTG CORP #1B2375		03/01/2007	SCHEDULED REDEMPTION		495,698	495,698	492,968	492,996		2,702		2,702		495,698				3,944	10/01/2035	1
3128JN-NH-4	FED HOME LOAN MTG CORP #1B3191		03/01/2007	SCHEDULED REDEMPTION		102,355	102,355	102,859	102,855		(500)		(500)		102,355				924	12/01/2036	1
3128QS-ZC-3	FED HOME LOAN MTG CORP #1G2539		03/01/2007	SCHEDULED REDEMPTION		642,565	642,565	653,107			(10,542)		(10,542)		642,565				3,506	10/01/2036	1
3128QG-J8-6	FED HOME LOAN MTG CORP #1N0287		03/01/2007	SCHEDULED REDEMPTION		1,972,292	1,972,292	2,005,882			(33,591)		(33,591)		1,972,292				11,005	11/01/2036	1
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		03/01/2007	SCHEDULED REDEMPTION		1,535,229	1,535,229	1,539,067	1,539,055		(3,826)		(3,826)		1,535,229				10,986	04/01/2034	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		03/01/2007	SCHEDULED REDEMPTION		870	870	828	832		38		38		870				10	10/01/2035	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		03/01/2007	SCHEDULED REDEMPTION		427,460	427,460	426,814	427,418		43		43		427,460				6,151	08/15/2008	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		03/01/2007	SCHEDULED REDEMPTION		123,515	123,515	125,863	123,894		(378)		(378)		123,515				1,655	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		03/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2007	SCHEDULED REDEMPTION		133	133	138	138		(4)		(4)		133				2	08/01/2033	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815		03/01/2007	SCHEDULED REDEMPTION		399,704	399,704	397,268	397,331		2,372		2,372		399,704				4,600	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		03/01/2007	SCHEDULED REDEMPTION		32,490	32,490	32,292	32,297		193		193		32,490				364	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		03/01/2007	SCHEDULED REDEMPTION		1,004	1,004	1,035	1,034		(30)		(30)		1,004				13	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2007	SCHEDULED REDEMPTION		375	375	379	379		(4)		(4)		375				5	06/01/2033	1
31296M-C6-4	FED HOME LOAN MTG CORP GOLD #A12793		03/01/2007	SCHEDULED REDEMPTION		1,250	1,250	1,213	1,216		35		35		1,250				14	08/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		03/01/2007	SCHEDULED REDEMPTION		2,957	2,957	3,036	3,018		(61)		(61)		2,957				44	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		03/01/2007	SCHEDULED REDEMPTION		50,105	50,105	48,602	48,709		1,395		1,395		50,105				622	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		03/01/2007	SCHEDULED REDEMPTION		1,896	1,896	1,937	1,936		(40)		(40)		1,896				27	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		03/01/2007	SCHEDULED REDEMPTION		416,148	416,148	404,782	404,905		11,242		11,242		416,148				4,954	09/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		03/01/2007	SCHEDULED REDEMPTION		10,830	10,830	10,662	10,684		146		146		10,830				113	10/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		03/01/2007	SCHEDULED REDEMPTION		105,913	105,913	110,480	109,118		(3,205)		(3,205)		105,913				1,150	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		03/01/2007	SCHEDULED REDEMPTION		108,494	108,494	113,173	111,777		(3,283)		(3,283)		108,494				1,758	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		03/01/2007	SCHEDULED REDEMPTION		2,404	2,404	2,488	2,485		(80)		(80)		2,404				26	10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		03/01/2007	SCHEDULED REDEMPTION		249,300	249,300	242,491	242,562		6,737		6,737		249,300				2,699	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		03/01/2007	SCHEDULED REDEMPTION		85,498	85,498	89,185	88,085		(2,587)		(2,587)		85,498				1,377	10/01/2033	1
31296P-P5-5	FED HOME LOAN MTG CORP GOLD #A14944		03/01/2007	SCHEDULED REDEMPTION		895	895	926	925		(30)		(30)		895				13	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		03/01/2007	SCHEDULED REDEMPTION		16,627	16,627	17,113	17,003		(376)		(376)		16,627				223	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		03/01/2007	SCHEDULED REDEMPTION		568	568	580	580		(12)		(12)		568				7	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		03/01/2007	SCHEDULED REDEMPTION		543	543	549	549		(6)		(6)		543				8	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		03/01/2007	SCHEDULED REDEMPTION		608	608	621	621		(13)		(13)		608				8	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		03/01/2007	SCHEDULED REDEMPTION		1,965	1,965	2,025	2,021		(57)		(57)		1,965				27	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		03/01/2007	SCHEDULED REDEMPTION		1,038	1,038	1,061	1,060		(22)		(22)		1,038				11	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		03/01/2007	SCHEDULED REDEMPTION		428	428	437	436		(8)		(8)		428				5	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2007	SCHEDULED REDEMPTION		342	342	350	350		(8)		(8)		342				5	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2007	SCHEDULED REDEMPTION		1,096	1,096	1,134	1,131		(36)		(36)		1,096				16	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		03/01/2007	SCHEDULED REDEMPTION		291	291	298	298		(6)		(6)		291				4	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2007	SCHEDULED REDEMPTION		8,533	8,533	8,686	8,652		(119)		(119)		8,533				83	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		03/01/2007	SCHEDULED REDEMPTION		3,424	3,424	3,506	3,499		(75)		(75)		3,424				46	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2007	SCHEDULED REDEMPTION		1,303	1,303	1,349	1,346		(42)		(42)		1,303				21	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2007	SCHEDULED REDEMPTION		4,601	4,601	4,699	4,677		(76)		(76)		4,601				56	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		03/01/2007	SCHEDULED REDEMPTION		619	619	633	632		(13)		(13)		619				9	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		03/01/2007	SCHEDULED REDEMPTION		21,556	21,556	22,303	22,249		(694)		(694)		21,556				192	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	04/01/2034	1
31296X-F9-1	FED HOME LOAN MTG CORP GOLD #A21092		03/01/2007	SCHEDULED REDEMPTION		447	447	462	461		(14)		(14)		447				6	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)
31296X-XM-2	FED HOME LOAN MTG CORP GOLD #A21584		03/01/2007	SCHEDULED REDEMPTION		44,340	44,340	45,878	45,780		(1,441)		(1,441)		44,340				718	02/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		03/01/2007	SCHEDULED REDEMPTION		11,981	11,981	11,621	11,662		319		319		11,981				127	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		03/01/2007	SCHEDULED REDEMPTION		130	130	133	133		(3)		(3)		130				2	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		03/01/2007	SCHEDULED REDEMPTION		418	418	422	422		(4)		(4)		418				6	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		03/01/2007	SCHEDULED REDEMPTION		1,047	1,047	1,058	1,058		(11)		(11)		1,047				14	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2007	SCHEDULED REDEMPTION		51	51	53	52		(1)		(1)		51				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		03/01/2007	SCHEDULED REDEMPTION		6,404	6,404	6,543	6,532		(129)		(129)		6,404				64	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		03/01/2007	SCHEDULED REDEMPTION		834	834	852	850		(17)		(17)		834				10	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		03/01/2007	SCHEDULED REDEMPTION		83	83	85	85		(2)		(2)		83				1	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2007	SCHEDULED REDEMPTION		2,316	2,316	2,396	2,387		(71)		(71)		2,316				26	07/01/2034	1
31297C-HZ-6	FED HOME LOAN MTG CORP GOLD #A24748		03/01/2007	SCHEDULED REDEMPTION		1,246	1,246	1,290	1,285		(38)		(38)		1,246				18	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2007	SCHEDULED REDEMPTION		75	75	78	78		(2)		(2)		75				1	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2007	SCHEDULED REDEMPTION		342,687	342,687	354,788	351,773		(9,086)		(9,086)		342,687				4,594	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2007	SCHEDULED REDEMPTION		81,975	81,975	84,818	84,450		(2,475)		(2,475)		81,975				1,327	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2007	SCHEDULED REDEMPTION		31,531	31,531	32,625	32,484		(952)		(952)		31,531				427	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2007	SCHEDULED REDEMPTION		1,294	1,294	1,339	1,333		(39)		(39)		1,294				17	08/01/2034	1
31297D-MY-1	FED HOME LOAN MTG CORP GOLD #A25775		03/01/2007	SCHEDULED REDEMPTION		3,498	3,498	3,619	3,604		(106)		(106)		3,498				40	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		03/01/2007	SCHEDULED REDEMPTION		189	189	191	191		(2)		(2)		189				3	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		03/01/2007	SCHEDULED REDEMPTION		57,937	57,937	58,567	58,512		(575)		(575)		57,937				867	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2007	SCHEDULED REDEMPTION		156	156	161	160		(5)		(5)		156				2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2007	SCHEDULED REDEMPTION		56	56	58	57		(2)		(2)		56				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2007	SCHEDULED REDEMPTION		1,846	1,846	1,910	1,901		(55)		(55)		1,846				26	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2007	SCHEDULED REDEMPTION		103	103	107	106		(3)		(3)		103				2	10/01/2034	1
31297G-QU-8	FED HOME LOAN MTG CORP GOLD #A28567		03/01/2007	SCHEDULED REDEMPTION		248	248	257	256		(7)		(7)		248				4	11/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		03/01/2007	SCHEDULED REDEMPTION		5,547	5,547	5,718	5,688		(141)		(141)		5,547				83	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		03/01/2007	SCHEDULED REDEMPTION		517	517	528	526		(10)		(10)		517				7	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		03/01/2007	SCHEDULED REDEMPTION		2,992	2,992	3,057	3,050		(58)		(58)		2,992				36	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34					12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		03/01/2007	SCHEDULED REDEMPTION		167,555	167,555	170,775	170,152		(2,597)		(2,597)		167,555				1,930	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2007	SCHEDULED REDEMPTION		162	162	168	167		(5)		(5)		162				2	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2007	SCHEDULED REDEMPTION		8,108	8,108	7,637	7,656		452		452		8,108				64	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		03/01/2007	SCHEDULED REDEMPTION		104,261	104,261	103,443	103,485		776		776		104,261				1,091	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2007	SCHEDULED REDEMPTION		1,668	1,668	1,571	1,575		93		93		1,668				15	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		03/01/2007	SCHEDULED REDEMPTION		306,480	306,480	306,671	306,646		(166)		(166)		306,480				2,891	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2007	SCHEDULED REDEMPTION		121,142	121,142	122,278	122,118		(975)		(975)		121,142				1,655	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		03/01/2007	SCHEDULED REDEMPTION		23	23	24	24						23					05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2007	SCHEDULED REDEMPTION		14,631	14,631	14,727	14,715		(84)		(84)		14,631				180	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2007	SCHEDULED REDEMPTION		11,132	11,132	11,205	11,196		(64)		(64)		11,132				136	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2007	SCHEDULED REDEMPTION		28,817	28,817	27,141	27,214		1,603		1,603		28,817				321	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		03/01/2007	SCHEDULED REDEMPTION		3,073	3,073	3,157	3,153		(80)		(80)		3,073				46	02/01/2035	1
31297P-LY-5	FED HOME LOAN MTG CORP GOLD #A33943		03/01/2007	SCHEDULED REDEMPTION		38,093	38,093	38,584	38,583		(490)		(490)		38,093				554	02/01/2035	1
31297P-UY-5	FED HOME LOAN MTG CORP GOLD #A34199		03/01/2007	SCHEDULED REDEMPTION		426	426	441	438		(12)		(12)		426				6	04/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2007	SCHEDULED REDEMPTION		187	187	193	192		(5)		(5)		187				3	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2007	SCHEDULED REDEMPTION		17,527	17,527	16,998	17,047		480		480		17,527				178	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2007	SCHEDULED REDEMPTION		40,864	40,864	41,509	41,395		(531)		(531)		40,864				556	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		03/01/2007	SCHEDULED REDEMPTION		17	17	18	17						17					05/01/2035	1
31297U-4V-9	FED HOME LOAN MTG CORP GOLD #A38936		02/01/2007	SCHEDULED REDEMPTION		3,325	3,325	3,440	3,417		(92)		(92)		3,325				36	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2007	SCHEDULED REDEMPTION		10,532	10,532	10,650	10,649		(117)		(117)		10,532				128	01/01/2036	1
3128K5-NS-7	FED HOME LOAN MTG CORP GOLD #A44901		03/01/2007	SCHEDULED REDEMPTION		29,058	29,058	29,432	29,431		(374)		(374)		29,058				401	04/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		03/01/2007	SCHEDULED REDEMPTION		176	176	183	181		(5)		(5)		176				3	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		03/01/2007	SCHEDULED REDEMPTION		7,607	7,607	7,309	7,333		274		274		7,607				86	11/01/2035	1
3128KC-M2-0	FED HOME LOAN MTG CORP GOLD #A50377		03/01/2007	SCHEDULED REDEMPTION		2,430	2,430	2,462	2,462		(32)		(32)		2,430				30	07/01/2036	1
3128KE-NM-1	FED HOME LOAN MTG CORP GOLD #A52196		03/01/2007	SCHEDULED REDEMPTION		33,555	33,555	33,987	33,986		(432)		(432)		33,555				502	09/01/2036	1
3128KE-VU-4	FED HOME LOAN MTG CORP GOLD #A52427		03/01/2007	SCHEDULED REDEMPTION		28,542	28,542	28,910	28,910		(367)		(367)		28,542				425	09/01/2036	1
3128KF-E6-3	FED HOME LOAN MTG CORP GOLD #A52857		03/01/2007	SCHEDULED REDEMPTION		23,318	23,318	23,629	23,628		(310)		(310)		23,318				357	10/01/2036	1
3128KF-JM-3	FED HOME LOAN MTG CORP GOLD #A52968		03/01/2007	SCHEDULED REDEMPTION		38,111	38,111	38,602	38,601		(490)		(490)		38,111				530	10/01/2036	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		03/01/2007	SCHEDULED REDEMPTION		2,654	2,654	2,684	2,684		(29)		(29)		2,654				32	10/01/2036	1
3128KF-RU-6	FED HOME LOAN MTG CORP GOLD #A53199		03/01/2007	SCHEDULED REDEMPTION		15,499	15,499	15,699	15,698		(199)		(199)		15,499				215	10/01/2036	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)
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		03/01/2007	SCHEDULED REDEMPTION		3,321	3,321	3,195	3,196		124		124		3,321				37	11/01/2036	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		03/01/2007	SCHEDULED REDEMPTION		4,842	4,842	4,969	4,941		(99)		(99)		4,842				53	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		03/01/2007	SCHEDULED REDEMPTION		9,916	9,916	10,176	10,115		(199)		(199)		9,916				110	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		03/01/2007	SCHEDULED REDEMPTION		5,332	5,332	5,472	5,437		(105)		(105)		5,332				59	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		03/01/2007	SCHEDULED REDEMPTION		1,299	1,299	1,240	1,243		56		56		1,299				13	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		03/01/2007	SCHEDULED REDEMPTION		1,645	1,645	1,610	1,615		30		30		1,645				15	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		03/01/2007	SCHEDULED REDEMPTION		10,308	10,308	9,843	9,866		441		441		10,308				92	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		03/01/2007	SCHEDULED REDEMPTION		15,469	15,469	14,771	14,806		663		663		15,469				135	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		03/01/2007	SCHEDULED REDEMPTION		43,804	43,804	41,828	41,929		1,876		1,876		43,804				424	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		03/01/2007	SCHEDULED REDEMPTION		6,171	6,171	5,893	5,907		264		264		6,171				57	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		03/01/2007	SCHEDULED REDEMPTION		21,373	21,373	20,408	20,458		915		915		21,373				171	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		03/01/2007	SCHEDULED REDEMPTION		28,476	28,476	27,191	27,257		1,219		1,219		28,476				257	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		03/01/2007	SCHEDULED REDEMPTION		33,508	33,508	31,996	32,072		1,435		1,435		33,508				320	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		03/01/2007	SCHEDULED REDEMPTION		7,742	7,742	7,393	7,412		331		331		7,742				68	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		03/01/2007	SCHEDULED REDEMPTION		13,009	13,009	12,422	12,451		558		558		13,009				116	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		03/01/2007	SCHEDULED REDEMPTION		18,866	18,866	18,015	18,058		808		808		18,866				167	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		03/01/2007	SCHEDULED REDEMPTION		1,403	1,403	1,371	1,374		29		29		1,403				11	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		03/01/2007	SCHEDULED REDEMPTION		12,464	12,464	11,911	11,940		525		525		12,464				120	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		03/01/2007	SCHEDULED REDEMPTION		13,988	13,988	13,357	13,390		598		598		13,988				125	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		03/01/2007	SCHEDULED REDEMPTION		13,070	13,070	12,481	12,511		559		559		13,070				116	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		03/01/2007	SCHEDULED REDEMPTION		7,762	7,762	7,412	7,430		332		332		7,762				66	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		03/01/2007	SCHEDULED REDEMPTION		31,123	31,123	30,392	30,454		669		669		31,123				275	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		03/01/2007	SCHEDULED REDEMPTION		19,837	19,837	18,942	18,989		848		848		19,837				174	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		03/01/2007	SCHEDULED REDEMPTION		31,172	31,172	29,765	29,838		1,333		1,333		31,172				234	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		03/01/2007	SCHEDULED REDEMPTION		14,378	14,378	13,729	13,765		613		613		14,378				140	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		03/01/2007	SCHEDULED REDEMPTION		15,608	15,608	14,904	14,941		667		667		15,608				118	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		03/01/2007	SCHEDULED REDEMPTION		4,048	4,048	3,958	3,966		82		82		4,048				39	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		03/01/2007	SCHEDULED REDEMPTION		526	526	514	515		11		11		526				5	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		03/01/2007	SCHEDULED REDEMPTION		29,397	29,397	28,713	28,768		629		629		29,397				285	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		03/01/2007	SCHEDULED REDEMPTION		55,796	55,796	54,579	54,677		1,119		1,119		55,796				442	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		03/01/2007	SCHEDULED REDEMPTION		19,042	19,042	18,631	18,664		377		377		19,042				169	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2007	SCHEDULED REDEMPTION		11,493	11,493	11,213	11,236		257		257		11,493				102	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2007	SCHEDULED REDEMPTION		29,792	29,792	29,162	29,214		577		577		29,792				245	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2007	SCHEDULED REDEMPTION		54,101	54,101	52,845	52,948		1,153		1,153		54,101				480	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2007	SCHEDULED REDEMPTION		101,567	101,567	99,417	99,593		1,974		1,974		101,567				930	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2007	SCHEDULED REDEMPTION		25,519	25,519	24,956	25,003		516		516		25,519				214	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2007	SCHEDULED REDEMPTION		4,511	4,511	4,405	4,414		97		97		4,511				40	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2007	SCHEDULED REDEMPTION		12,256	12,256	11,984	12,006		250		250		12,256				109	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2007	SCHEDULED REDEMPTION		2,969	2,969	2,904	2,909		60		60		2,969				26	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2007	SCHEDULED REDEMPTION		21,621	21,621	21,156	21,193		428		428		21,621				192	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2007	SCHEDULED REDEMPTION		11,838	11,838	11,566	11,588		250		250		11,838				106	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2007	SCHEDULED REDEMPTION		9,356	9,356	9,154	9,170		185		185		9,356				86	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2007	SCHEDULED REDEMPTION		10,592	10,592	10,334	10,355		237		237		10,592				94	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2007	SCHEDULED REDEMPTION		39,050	39,050	38,213	38,279		771		771		39,050				362	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		03/01/2007	SCHEDULED REDEMPTION		19,068	19,068	19,681	19,772		(705)		(705)		19,068				338	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2007	SCHEDULED REDEMPTION		222	222	228	228		(6)		(6)		222				4	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2007	SCHEDULED REDEMPTION		8,580	8,580	8,768	8,831		(251)		(251)		8,580				124	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2007	SCHEDULED REDEMPTION		7,125	7,125	6,835	6,850		276		276		7,125				99	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2007	SCHEDULED REDEMPTION		12,221	12,221	12,480	12,443		(223)		(223)		12,221				186	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2007	SCHEDULED REDEMPTION		5,309	5,309	5,415	5,454		(145)		(145)		5,309				85	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2007	SCHEDULED REDEMPTION		2,157	2,157	2,210	2,206		(49)		(49)		2,157				30	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2007	SCHEDULED REDEMPTION		6,811	6,811	6,977	6,970		(158)		(158)		6,811				105	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2007	SCHEDULED REDEMPTION		167	167	171	171		(4)		(4)		167				2	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2007	SCHEDULED REDEMPTION		4,800	4,800	4,920	4,916		(115)		(115)		4,800				61	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2007	SCHEDULED REDEMPTION		5,667	5,667	5,807	5,798		(130)		(130)		5,667				75	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		03/01/2007	SCHEDULED REDEMPTION		16,417	16,417	16,868	16,844		(426)		(426)		16,417				274	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2007	SCHEDULED REDEMPTION		3,262	3,262	3,359	3,357		(95)		(95)		3,262				56	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2007	SCHEDULED REDEMPTION		119	119	123	124		(5)		(5)		119				2	12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2007	SCHEDULED REDEMPTION		3,405	3,405	3,494	3,492		(87)		(87)		3,405				54	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2007	SCHEDULED REDEMPTION		175	175	179	180		(4)		(4)		175				3	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2007	SCHEDULED REDEMPTION		181	181	188	188		(7)		(7)		181				3	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2007	SCHEDULED REDEMPTION		160	160	166	166		(6)		(6)		160				3	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2007	SCHEDULED REDEMPTION		16,310	16,310	16,913	16,889		(578)		(578)		16,310				279	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2007	SCHEDULED REDEMPTION		4,594	4,594	4,726	4,721		(127)		(127)		4,594				83	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2007	SCHEDULED REDEMPTION		152	152	157	157		(4)		(4)		152				2	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2007	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				1	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2007	SCHEDULED REDEMPTION		765	765	787	786		(22)		(22)		765				12	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		03/01/2007	SCHEDULED REDEMPTION		47,973	47,973	49,559	49,934		(1,961)		(1,961)		47,973				842	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2007	SCHEDULED REDEMPTION		439	439	452	450		(11)		(11)		439				6	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2007	SCHEDULED REDEMPTION		2,824	2,824	2,909	2,900		(76)		(76)		2,824				52	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2007	SCHEDULED REDEMPTION		48	48	50	49		(2)		(2)		48				1	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2007	SCHEDULED REDEMPTION		2,498	2,498	2,572	2,563		(65)		(65)		2,498				35	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2007	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2007	SCHEDULED REDEMPTION		476	476	495	492		(16)		(16)		476				9	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2007	SCHEDULED REDEMPTION		11,135	11,135	11,520	11,451		(316)		(316)		11,135				173	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2007	SCHEDULED REDEMPTION		4,054	4,054	4,213	4,178		(124)		(124)		4,054				75	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2007	SCHEDULED REDEMPTION		4,448	4,448	4,558	4,537		(89)		(89)		4,448				66	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2007	SCHEDULED REDEMPTION		6,381	6,381	6,637	6,581		(200)		(200)		6,381				105	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		03/01/2007	SCHEDULED REDEMPTION		13,216	13,216	13,547	13,530		(314)		(314)		13,216				178	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		03/01/2007	SCHEDULED REDEMPTION		6,638	6,638	6,848	6,837		(198)		(198)		6,638				88	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2007	SCHEDULED REDEMPTION		93	93	97	96		(3)		(3)		93				2	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2007	SCHEDULED REDEMPTION		1,259	1,259	1,302	1,294		(35)		(35)		1,259				19	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2007	SCHEDULED REDEMPTION		828	828	853	848		(19)		(19)		828				11	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		03/01/2007	SCHEDULED REDEMPTION		23,205	23,205	23,771	23,622		(417)		(417)		23,205				359	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2007	SCHEDULED REDEMPTION		1,784	1,784	1,829	1,820		(36)		(36)		1,784				28	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2007	SCHEDULED REDEMPTION		588	588	609	608		(20)		(20)		588				8	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		03/01/2007	SCHEDULED REDEMPTION		39,499	39,499	40,107	40,086		(588)		(588)		39,499				507	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		03/01/2007	SCHEDULED REDEMPTION		29,990	29,990	31,038	30,867		(876)		(876)		29,990				448	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		03/01/2007	SCHEDULED REDEMPTION		10,969	10,969	11,293	11,193		(224)		(224)		10,969				184	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		03/01/2007	SCHEDULED REDEMPTION		19,085	19,085	19,872	19,608		(523)		(523)		19,085				288	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2007	SCHEDULED REDEMPTION		1,016	1,016	1,052	1,051		(35)		(35)		1,016				15	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		03/01/2007	SCHEDULED REDEMPTION		57,704	57,704	59,643	59,511		(1,806)		(1,806)		57,704				759	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		03/01/2007	SCHEDULED REDEMPTION		13,708	13,708	14,115	14,087		(380)		(380)		13,708				180	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		03/01/2007	SCHEDULED REDEMPTION		7,490	7,490	7,678	7,654		(164)		(164)		7,490				99	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		03/01/2007	SCHEDULED REDEMPTION		6,382	6,382	6,507	6,500		(119)		(119)		6,382				78	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		03/01/2007	SCHEDULED REDEMPTION		366,664	366,664	352,399	352,726		13,939		13,939		366,664				3,701	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		03/01/2007	SCHEDULED REDEMPTION		829	829	847	846		(17)		(17)		829				11	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2007	SCHEDULED REDEMPTION		2,595	2,595	2,655	2,653		(57)		(57)		2,595				37	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		03/01/2007	SCHEDULED REDEMPTION		663	663	679	678		(15)		(15)		663				9	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		03/01/2007	SCHEDULED REDEMPTION		21,786	21,786	21,010	21,239		548		548		21,786				290	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2007	SCHEDULED REDEMPTION		140,403	140,403	135,402	136,134		4,269		4,269		140,403				1,926	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		03/01/2007	SCHEDULED REDEMPTION		1,471	1,471	1,418	1,428		42		42		1,471				18	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2007	SCHEDULED REDEMPTION		860	860	881	880		(20)		(20)		860				11	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		03/01/2007	SCHEDULED REDEMPTION		17,922	17,922	17,283	17,448		474		474		17,922				218	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		03/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2007	SCHEDULED REDEMPTION		1,551	1,551	1,587	1,586		(34)		(34)		1,551				21	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2007	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		03/01/2007	SCHEDULED REDEMPTION		483	483	494	494		(11)		(11)		483				6	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2007	SCHEDULED REDEMPTION		4,487	4,487	4,591	4,587		(99)		(99)		4,487				46	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2007	SCHEDULED REDEMPTION		4,035	4,035	4,128	4,125		(90)		(90)		4,035				41	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		03/01/2007	SCHEDULED REDEMPTION		123	123	126	126		(3)		(3)		123				2	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2007	SCHEDULED REDEMPTION		122	122	119	119		3		3		122				2	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2007	SCHEDULED REDEMPTION		185	185	179	181		4		4		185				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2007	SCHEDULED REDEMPTION		695	695	690	690		5		5		695				9	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		03/01/2007	SCHEDULED REDEMPTION		1,030	1,030	1,054	1,053		(23)		(23)		1,030				14	08/01/2029	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)
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2007	SCHEDULED REDEMPTION		1,112	1,112	1,106	1,107		6		6		1,112				16	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2007	SCHEDULED REDEMPTION		159	159	158	158		1		1		159				2	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		03/01/2007	SCHEDULED REDEMPTION		416	416	413	414		2		2		416				6	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		03/01/2007	SCHEDULED REDEMPTION		191	191	196	196		(6)		(6)		191				3	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		03/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		03/01/2007	SCHEDULED REDEMPTION		151	151	156	156		(5)		(5)		151				3	10/01/2029	1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		03/01/2007	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				1	11/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		03/01/2007	SCHEDULED REDEMPTION		571	571	590	590		(19)		(19)		571				10	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		03/01/2007	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		03/01/2007	SCHEDULED REDEMPTION		111	111	115	115		(3)		(3)		111				2	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		03/01/2007	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		03/01/2007	SCHEDULED REDEMPTION		53	53	54	54		(2)		(2)		53				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		03/01/2007	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				1	12/01/2029	1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023		03/01/2007	SCHEDULED REDEMPTION		9,473	9,473	9,755	9,748		(275)		(275)		9,473				177	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		03/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14					01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		03/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2007	SCHEDULED REDEMPTION		1,363	1,363	1,396	1,397		(34)		(34)		1,363				16	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		03/01/2007	SCHEDULED REDEMPTION		9,090	9,090	9,360	9,338		(248)		(248)		9,090				170	01/01/2030	1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		03/01/2007	SCHEDULED REDEMPTION		233	233	239	239		(6)		(6)		233				4	01/01/2030	1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		03/01/2007	SCHEDULED REDEMPTION		361	361	371	370		(10)		(10)		361				6	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		03/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2007	SCHEDULED REDEMPTION		5,213	5,213	5,340	5,344		(131)		(131)		5,213				91	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		03/01/2007	SCHEDULED REDEMPTION		183	183	189	191		(7)		(7)		183				3	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		03/01/2007	SCHEDULED REDEMPTION		308	308	317	317		(9)		(9)		308				5	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		03/01/2007	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					03/01/2030	1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		03/01/2007	SCHEDULED REDEMPTION		104	104	107	107		(3)		(3)		104				2	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		03/01/2007	SCHEDULED REDEMPTION		361	361	371	371		(10)		(10)		361				7	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		03/01/2007	SCHEDULED REDEMPTION		107	107	110	110		(3)		(3)		107				2	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2007	SCHEDULED REDEMPTION		23	23	22	23		1		1		23					04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		03/01/2007	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				1	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		03/01/2007	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				1	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		03/01/2007	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2007	SCHEDULED REDEMPTION		78	78	79	79		(2)		(2)		78				1	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		03/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		03/01/2007	SCHEDULED REDEMPTION		18	18	18	18						18					05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		03/01/2007	SCHEDULED REDEMPTION		417	417	428	428		(11)		(11)		417				7	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		03/01/2007	SCHEDULED REDEMPTION		319	319	327	327		(8)		(8)		319				6	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		03/01/2007	SCHEDULED REDEMPTION		120	120	124	124		(4)		(4)		120				2	06/01/2030	1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		03/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		03/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		03/01/2007	SCHEDULED REDEMPTION		4,909	4,909	5,044	5,036		(126)		(126)		4,909				91	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		03/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		03/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		03/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		03/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12					09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		03/01/2007	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				2	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		03/01/2007	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		03/01/2007	SCHEDULED REDEMPTION		576	576	592	591		(16)		(16)		576				10	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		03/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		03/01/2007	SCHEDULED REDEMPTION		276	276	283	283		(7)		(7)		276				5	09/01/2030	1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		03/01/2007	SCHEDULED REDEMPTION		438	438	450	450		(13)		(13)		438				7	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		03/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		03/01/2007	SCHEDULED REDEMPTION		1,248	1,248	1,281	1,278		(30)		(30)		1,248				20	10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		03/01/2007	SCHEDULED REDEMPTION		55	55	57	57		(1)		(1)		55				1	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		03/01/2007	SCHEDULED REDEMPTION		421	421	443	442		(20)		(20)		421				7	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		03/01/2007	SCHEDULED REDEMPTION		363	363	375	374		(11)		(11)		363				6	10/01/2030	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)
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671		03/01/2007	SCHEDULED REDEMPTION		5,899	5,899	6,136	6,115		(215)		(215)		5,899				110	10/01/2030	1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		03/01/2007	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24					10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		03/01/2007	SCHEDULED REDEMPTION		175	175	179	179		(5)		(5)		175				3	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		03/01/2007	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14					10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		03/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					10/01/2030	1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		03/01/2007	SCHEDULED REDEMPTION		77	77	76	76		1		1		77				1	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		03/01/2007	SCHEDULED REDEMPTION		450	450	462	461		(11)		(11)		450				8	10/01/2030	1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557		03/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					11/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		03/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		03/01/2007	SCHEDULED REDEMPTION		6,058	6,058	6,259	6,322		(264)		(264)		6,058				109	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		03/01/2007	SCHEDULED REDEMPTION		58	58	59	59		(2)		(2)		58				1	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		03/01/2007	SCHEDULED REDEMPTION		8,049	8,049	8,365	8,336		(287)		(287)		8,049				150	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		03/01/2007	SCHEDULED REDEMPTION		10	10	11	11						10					11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		03/01/2007	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		03/01/2007	SCHEDULED REDEMPTION		4,399	4,399	4,519	4,512		(113)		(113)		4,399				82	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		03/01/2007	SCHEDULED REDEMPTION		8,275	8,275	8,491	8,481		(207)		(207)		8,275				154	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		03/01/2007	SCHEDULED REDEMPTION		146	146	145	145		1		1		146				2	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		03/01/2007	SCHEDULED REDEMPTION		100	100	103	103		(3)		(3)		100				2	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		03/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		03/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		03/01/2007	SCHEDULED REDEMPTION		7,444	7,444	7,664	7,694		(250)		(250)		7,444				93	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		03/01/2007	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				1	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		03/01/2007	SCHEDULED REDEMPTION		256	256	263	262		(6)		(6)		256				4	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		03/01/2007	SCHEDULED REDEMPTION		155	155	159	159		(4)		(4)		155				3	12/01/2030	1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		03/01/2007	SCHEDULED REDEMPTION		28,774	28,774	29,557	29,440		(667)		(667)		28,774				538	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		03/01/2007	SCHEDULED REDEMPTION		2,596	2,596	2,674	2,668		(72)		(72)		2,596				33	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		03/01/2007	SCHEDULED REDEMPTION		310	310	319	319		(9)		(9)		310				5	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2007	SCHEDULED REDEMPTION		9,623	9,623	9,844	9,836		(213)		(213)		9,623				128	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		03/01/2007	SCHEDULED REDEMPTION		981	981	1,007	1,005		(24)		(24)		981				18	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		03/01/2007	SCHEDULED REDEMPTION		15	15	16	16						15					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		03/01/2007	SCHEDULED REDEMPTION		150	150	155	155		(5)		(5)		150				3	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		03/01/2007	SCHEDULED REDEMPTION		137	137	142	142		(5)		(5)		137				2	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		03/01/2007	SCHEDULED REDEMPTION		155	155	160	160		(5)		(5)		155				3	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		03/01/2007	SCHEDULED REDEMPTION		598	598	583	586		12		12		598				8	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		03/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		03/01/2007	SCHEDULED REDEMPTION		169	169	174	173		(4)		(4)		169				3	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		03/01/2007	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26					01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		03/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		03/01/2007	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				1	01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		03/01/2007	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		03/01/2007	SCHEDULED REDEMPTION		1,408	1,408	1,448	1,446		(39)		(39)		1,408				26	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		03/01/2007	SCHEDULED REDEMPTION		181	181	187	186		(5)		(5)		181				3	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		03/01/2007	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				1	01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		03/01/2007	SCHEDULED REDEMPTION		13,751	13,751	14,157	14,078		(327)		(327)		13,751				257	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		03/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		03/01/2007	SCHEDULED REDEMPTION		201	201	206	206		(5)		(5)		201				3	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		03/01/2007	SCHEDULED REDEMPTION		28	28	27	27		1		1		28					02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		03/01/2007	SCHEDULED REDEMPTION		34,273	34,273	35,237	35,112		(839)		(839)		34,273				641	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		03/01/2007	SCHEDULED REDEMPTION		137	137	142	141		(5)		(5)		137				2	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2007	SCHEDULED REDEMPTION		2,077	2,077	2,026	2,028		49		49		2,077				31	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		03/01/2007	SCHEDULED REDEMPTION		101	101	105	104		(4)		(4)		101				2	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		03/01/2007	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75				1	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		03/01/2007	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				1	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		03/01/2007	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				1	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		03/01/2007	SCHEDULED REDEMPTION		14	14	15	15						14					03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		03/01/2007	SCHEDULED REDEMPTION		303	303	311	311		(8)		(8)		303				5	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		03/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		03/01/2007	SCHEDULED REDEMPTION		34,479	34,479	35,621	35,340		(861)		(861)		34,479				432	03/01/2031	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		03/01/2007	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				1	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		03/01/2007	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				2	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		03/01/2007	SCHEDULED REDEMPTION		199	199	205	204		(5)		(5)		199				3	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		03/01/2007	SCHEDULED REDEMPTION		4,482	4,482	4,597	4,591		(109)		(109)		4,482				56	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		03/01/2007	SCHEDULED REDEMPTION		75	75	78	77		(3)		(3)		75				1	04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		03/01/2007	SCHEDULED REDEMPTION		197	197	202	201		(5)		(5)		197				3	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		03/01/2007	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				2	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		03/01/2007	SCHEDULED REDEMPTION		625	625	643	640		(15)		(15)		625				10	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		03/01/2007	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		03/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		03/01/2007	SCHEDULED REDEMPTION		470	470	489	486		(15)		(15)		470				8	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		03/01/2007	SCHEDULED REDEMPTION		241	241	247	246		(5)		(5)		241				4	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		03/01/2007	SCHEDULED REDEMPTION		6,199	6,199	6,372	6,343		(145)		(145)		6,199				116	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		03/01/2007	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				1	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		03/01/2007	SCHEDULED REDEMPTION		1,988	1,988	2,068	2,054		(66)		(66)		1,988				34	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		03/01/2007	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				2	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2007	SCHEDULED REDEMPTION		1,809	1,809	1,799	1,799		9		9		1,809				20	06/01/2031	1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		03/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					07/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		03/01/2007	SCHEDULED REDEMPTION		218	218	225	224		(5)		(5)		218				4	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		03/01/2007	SCHEDULED REDEMPTION		97	97	99	99		(2)		(2)		97				2	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		03/01/2007	SCHEDULED REDEMPTION		5,296	5,296	5,446	5,425		(129)		(129)		5,296				95	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		03/01/2007	SCHEDULED REDEMPTION		274	274	281	281		(7)		(7)		274				5	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		03/01/2007	SCHEDULED REDEMPTION		7,460	7,460	7,660	7,605		(144)		(144)		7,460				140	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		03/01/2007	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				1	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		03/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		03/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		03/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(3)		(3)		89				1	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		03/01/2007	SCHEDULED REDEMPTION		879	879	914	912		(33)		(33)		879				14	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2007	SCHEDULED REDEMPTION		542	542	555	553		(12)		(12)		542				9	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2007	SCHEDULED REDEMPTION		2,371	2,371	2,358	2,359		13		13		2,371				32	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		03/01/2007	SCHEDULED REDEMPTION		274	274	282	281		(6)		(6)		274				5	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		03/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14					08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		03/01/2007	SCHEDULED REDEMPTION		104	104	106	106		(2)		(2)		104				2	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		03/01/2007	SCHEDULED REDEMPTION		7,929	7,929	8,140	8,097		(168)		(168)		7,929				148	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		03/01/2007	SCHEDULED REDEMPTION		126,474	126,474	129,557	129,534		(3,060)		(3,060)		126,474				2,211	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		03/01/2007	SCHEDULED REDEMPTION		558	558	574	571		(13)		(13)		558				10	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		03/01/2007	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				1	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		03/01/2007	SCHEDULED REDEMPTION		236	236	241	240		(5)		(5)		236				4	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		03/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		03/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17					09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		03/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	09/01/2031	1
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449		02/01/2007	SCHEDULED REDEMPTION		25,527	25,527	26,172	26,030		(503)		(503)		25,527				319	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2007	SCHEDULED REDEMPTION		2,726	2,726	2,711	2,712		14		14		2,726				44	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		03/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		03/01/2007	SCHEDULED REDEMPTION		18,714	18,714	19,234	19,185		(471)		(471)		18,714				234	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		03/01/2007	SCHEDULED REDEMPTION		415	415	426	424		(9)		(9)		415				7	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		03/01/2007	SCHEDULED REDEMPTION		255	255	262	260		(6)		(6)		255				4	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		03/01/2007	SCHEDULED REDEMPTION		137	137	141	140		(3)		(3)		137				2	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2007	SCHEDULED REDEMPTION		388	388	398	396		(8)		(8)		388				6	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		03/01/2007	SCHEDULED REDEMPTION		654	654	672	671		(16)		(16)		654				12	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2007	SCHEDULED REDEMPTION		4,836	4,836	4,947	4,942		(106)		(106)		4,836				72	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		03/01/2007	SCHEDULED REDEMPTION		478	478	497	492		(14)		(14)		478				8	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		03/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		03/01/2007	SCHEDULED REDEMPTION		3,528	3,528	3,614	3,600		(72)		(72)		3,528				55	12/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2007	SCHEDULED REDEMPTION		215	215	222	222		(7)		(7)		215				3	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		03/01/2007	SCHEDULED REDEMPTION		1,785	1,785	1,808	1,806		(22)		(22)		1,785				23	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2007	SCHEDULED REDEMPTION		1,891	1,891	1,957	1,955		(64)		(64)		1,891				27	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		03/01/2007	SCHEDULED REDEMPTION		156,321	156,321	159,985	159,727		(3,406)		(3,406)		156,321				2,340	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		03/01/2007	SCHEDULED REDEMPTION		4,133	4,133	4,248	4,221		(88)		(88)		4,133				77	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		03/01/2007	SCHEDULED REDEMPTION		61	61	63	62		(2)		(2)		61				1	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		03/01/2007	SCHEDULED REDEMPTION		167	167	173	171		(5)		(5)		167				3	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		03/01/2007	SCHEDULED REDEMPTION		3,776	3,776	3,928	3,884		(108)		(108)		3,776				61	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		03/01/2007	SCHEDULED REDEMPTION		557	557	571	570		(13)		(13)		557				7	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2007	SCHEDULED REDEMPTION		1,572	1,572	1,627	1,625		(53)		(53)		1,572				24	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		03/01/2007	SCHEDULED REDEMPTION		187,914	187,914	190,880	190,392		(2,478)		(2,478)		187,914				2,367	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		03/01/2007	SCHEDULED REDEMPTION		211	211	213	213		(3)		(3)		211				3	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		03/01/2007	SCHEDULED REDEMPTION		122	122	125	125		(3)		(3)		122				2	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		03/01/2007	SCHEDULED REDEMPTION		608	608	632	626		(19)		(19)		608				11	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2007	SCHEDULED REDEMPTION		10,055	10,055	10,404	10,395		(340)		(340)		10,055				163	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		03/01/2007	SCHEDULED REDEMPTION		1,495	1,495	1,547	1,539		(44)		(44)		1,495				23	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2007	SCHEDULED REDEMPTION		2,572	2,572	2,660	2,643		(71)		(71)		2,572				31	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		03/01/2007	SCHEDULED REDEMPTION		1,158	1,158	1,205	1,192		(34)		(34)		1,158				19	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		03/01/2007	SCHEDULED REDEMPTION		5,025	5,025	5,088	5,087		(62)		(62)		5,025				60	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		03/01/2007	SCHEDULED REDEMPTION		209	209	214	214		(4)		(4)		209				3	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2007	SCHEDULED REDEMPTION		267	267	276	274		(7)		(7)		267				3	04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		03/01/2007	SCHEDULED REDEMPTION		121	121	125	124		(3)		(3)		121				2	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2007	SCHEDULED REDEMPTION		88	88	91	91		(2)		(2)		88				1	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17					05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2007	SCHEDULED REDEMPTION		216	216	223	222		(6)		(6)		216				3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2007	SCHEDULED REDEMPTION		7,128	7,128	7,381	7,307		(179)		(179)		7,128				123	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		03/01/2007	SCHEDULED REDEMPTION		4,852	4,852	5,052	4,982		(130)		(130)		4,852				75	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2007	SCHEDULED REDEMPTION		62,435	62,435	64,650	64,006		(1,571)		(1,571)		62,435				745	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		03/01/2007	SCHEDULED REDEMPTION		1,785	1,785	1,885	1,848		(63)		(63)		1,785				30	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		03/01/2007	SCHEDULED REDEMPTION		6,042	6,042	6,271	6,191		(148)		(148)		6,042				94	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		03/01/2007	SCHEDULED REDEMPTION		169	169	175	175		(6)		(6)		169				2	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		03/01/2007	SCHEDULED REDEMPTION		262	262	271	269		(7)		(7)		262				4	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2007	SCHEDULED REDEMPTION		114	114	118	118		(4)		(4)		114				2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2007	SCHEDULED REDEMPTION		1,710	1,710	1,769	1,768		(58)		(58)		1,710				25	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2007	SCHEDULED REDEMPTION		11,536	11,536	11,936	11,926		(391)		(391)		11,536				187	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2007	SCHEDULED REDEMPTION		23,140	23,140	23,943	23,923		(783)		(783)		23,140				254	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		03/01/2007	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				1	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		03/01/2007	SCHEDULED REDEMPTION		42	42	44	44		(1)		(1)		42				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2007	SCHEDULED REDEMPTION		97	97	97	97						97				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2007	SCHEDULED REDEMPTION		5,904	5,904	5,871	5,878		26		26		5,904				93	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		03/01/2007	SCHEDULED REDEMPTION		507	507	519	519		(12)		(12)		507				7	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2007	SCHEDULED REDEMPTION		14,675	14,675	14,595	14,611		65		65		14,675				237	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		03/01/2007	SCHEDULED REDEMPTION		4,135	4,135	4,187	4,186		(51)		(51)		4,135				55	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		03/01/2007	SCHEDULED REDEMPTION		39,763	39,763	40,631	40,612		(849)		(849)		39,763				464	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		03/01/2007	SCHEDULED REDEMPTION		9,387	9,387	9,621	9,594		(207)		(207)		9,387				115	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2007	SCHEDULED REDEMPTION		7,166	7,166	7,345	7,324		(158)		(158)		7,166				92	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		03/01/2007	SCHEDULED REDEMPTION		1,086	1,086	1,111	1,108		(22)		(22)		1,086				15	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2007	SCHEDULED REDEMPTION		1,775	1,775	1,836	1,835		(60)		(60)		1,775				22	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		03/01/2007	SCHEDULED REDEMPTION		985	985	1,008	1,005		(20)		(20)		985				13	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		03/01/2007	SCHEDULED REDEMPTION		5,522	5,522	5,588	5,588		(66)		(66)		5,522				74	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		03/01/2007	SCHEDULED REDEMPTION		4,919	4,919	4,893	4,893		26		26		4,919				66	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		03/01/2007	SCHEDULED REDEMPTION		643	643	657	657		(14)		(14)		643				9	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		03/01/2007	SCHEDULED REDEMPTION		1,030	1,030	1,055	1,053		(23)		(23)		1,030				14	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		03/01/2007	SCHEDULED REDEMPTION		23,097	23,097	22,967	22,969		128		128		23,097				311	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		03/01/2007	SCHEDULED REDEMPTION		137	137	140	140		(3)		(3)		137				2	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2007	SCHEDULED REDEMPTION		182	182	189	189		(6)		(6)		182				3	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2007	SCHEDULED REDEMPTION		534	534	552	552		(18)		(18)		534				8	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2007	SCHEDULED REDEMPTION		82,898	82,898	83,891	83,881		(983)		(983)		82,898				1,046	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2007	SCHEDULED REDEMPTION		2,075	2,075	2,119	2,142		(67)		(67)		2,075				32	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2007	SCHEDULED REDEMPTION		3,162	3,162	3,226	3,249		(87)		(87)		3,162				49	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2007	SCHEDULED REDEMPTION		33,126	33,126	33,753	33,987		(861)		(861)		33,126				437	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		03/01/2007	SCHEDULED REDEMPTION		3,352	3,352	3,416	3,437		(84)		(84)		3,352				51	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2007	SCHEDULED REDEMPTION		2,843	2,843	2,895	2,913		(70)		(70)		2,843				44	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		03/01/2007	SCHEDULED REDEMPTION		167	167	173	171		(4)		(4)		167				3	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2007	SCHEDULED REDEMPTION		4,594	4,594	4,753	4,748		(155)		(155)		4,594				74	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		03/01/2007	SCHEDULED REDEMPTION		5,776	5,776	5,712	5,724		52		52		5,776				89	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2007	SCHEDULED REDEMPTION		122	122	125	124		(3)		(3)		122				2	09/01/2022	1
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072		02/01/2007	Various		41	41	42	41						41					02/01/2007	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		03/01/2007	SCHEDULED REDEMPTION		14,029	14,029	13,871	13,987		42		42		14,029				203	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		03/01/2007	SCHEDULED REDEMPTION		23,761	23,761	23,575	23,712		48		48		23,761				344	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2007	SCHEDULED REDEMPTION		25,316	25,316	24,957	25,192		124		124		25,316				367	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		03/01/2007	SCHEDULED REDEMPTION		68,017	68,017	67,485	67,869		148		148		68,017				987	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		03/01/2007	SCHEDULED REDEMPTION		5,319	5,319	5,325	5,322		(4)		(4)		5,319				75	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		03/01/2007	SCHEDULED REDEMPTION		30,690	30,690	30,429	30,533		158		158		30,690				425	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		03/01/2007	SCHEDULED REDEMPTION		281	281	290	286		(5)		(5)		281				5	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		03/01/2007	SCHEDULED REDEMPTION		296	296	306	303		(7)		(7)		296				5	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2007	SCHEDULED REDEMPTION		30,836	30,836	30,797	30,836						30,836				414	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2007	SCHEDULED REDEMPTION		8,613	8,613	8,893	8,843		(230)		(230)		8,613				167	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2007	SCHEDULED REDEMPTION		1,551	1,551	1,601	1,597		(47)		(47)		1,551				28	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2007	SCHEDULED REDEMPTION		3,819	3,819	3,943	3,919		(100)		(100)		3,819				68	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2007	SCHEDULED REDEMPTION		13,021	13,021	13,473	13,405		(383)		(383)		13,021				216	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2007	SCHEDULED REDEMPTION		54,265	54,265	56,554	56,030		(1,765)		(1,765)		54,265				760	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		03/01/2007	SCHEDULED REDEMPTION		41,887	41,887	41,703	41,839		47		47		41,887				605	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		03/01/2007	SCHEDULED REDEMPTION		34,094	34,094	34,133	34,118		(24)		(24)		34,094				442	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		03/01/2007	SCHEDULED REDEMPTION		16,532	16,532	16,478	16,495		38		38		16,532				259	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		03/01/2007	SCHEDULED REDEMPTION		51	51	53	52		(1)		(1)		51				1	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		03/01/2007	SCHEDULED REDEMPTION		109	109	112	111		(2)		(2)		109				2	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		03/01/2007	SCHEDULED REDEMPTION		1,703	1,703	1,736	1,720		(17)		(17)		1,703				27	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		03/01/2007	SCHEDULED REDEMPTION		3,637	3,637	3,707	3,681		(45)		(45)		3,637				61	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2007	SCHEDULED REDEMPTION		18,007	18,007	17,392	17,672		334		334		18,007				200	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2007	SCHEDULED REDEMPTION		9,246	9,246	9,546	9,516		(270)		(270)		9,246				181	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2007	SCHEDULED REDEMPTION		1,146	1,146	1,187	1,173		(26)		(26)		1,146				20	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2007	SCHEDULED REDEMPTION		52,452	52,452	53,829	53,615		(1,164)		(1,164)		52,452				540	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		03/01/2007	SCHEDULED REDEMPTION		26,550	26,550	27,247	27,114		(563)		(563)		26,550				289	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2007	SCHEDULED REDEMPTION		1,231	1,231	1,263	1,256		(25)		(25)		1,231				14	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2007	SCHEDULED REDEMPTION		430,512	430,512	436,903	435,499		(4,987)		(4,987)		430,512				4,850	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2007	SCHEDULED REDEMPTION		11,339	11,339	11,636	11,568		(230)		(230)		11,339				135	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2007	SCHEDULED REDEMPTION		4,413	4,413	4,529	4,503		(89)		(89)		4,413				53	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2007	SCHEDULED REDEMPTION		1,643	1,643	1,666	1,665		(23)		(23)		1,643				24	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2007	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2007	SCHEDULED REDEMPTION		4,523	4,523	4,653	4,652		(129)		(129)		4,523				80	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2007	SCHEDULED REDEMPTION		544	544	565	565		(21)		(21)		544				9	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2007	SCHEDULED REDEMPTION		1,384	1,384	1,428	1,425		(41)		(41)		1,384				22	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2007	SCHEDULED REDEMPTION		2,408	2,408	2,474	2,469		(61)		(61)		2,408				34	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		03/01/2007	SCHEDULED REDEMPTION		32,756	32,756	33,843	33,792		(1,036)		(1,036)		32,756				488	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2007	SCHEDULED REDEMPTION		227	227	236	235		(8)		(8)		227				4	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2007	SCHEDULED REDEMPTION		1,065	1,065	1,108	1,103		(38)		(38)		1,065				16	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		03/01/2007	SCHEDULED REDEMPTION		1,816	1,816	1,870	1,866		(50)		(50)		1,816				32	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2007	SCHEDULED REDEMPTION		424	424	438	436		(12)		(12)		424				7	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2007	SCHEDULED REDEMPTION		10,067	10,067	10,413	10,386		(319)		(319)		10,067				152	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2007	SCHEDULED REDEMPTION		3,652	3,652	3,777	3,767		(116)		(116)		3,652				56	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2007	SCHEDULED REDEMPTION		2,527	2,527	2,615	2,613		(86)		(86)		2,527				36	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2007	SCHEDULED REDEMPTION		49,230	49,230	51,907	51,826		(2,596)		(2,596)		49,230				743	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		03/01/2007	SCHEDULED REDEMPTION		7,075	7,075	7,249	7,238		(163)		(163)		7,075				98	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		03/01/2007	SCHEDULED REDEMPTION		8,742	8,742	8,937	8,938		(196)		(196)		8,742				116	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		03/01/2007	SCHEDULED REDEMPTION		27,958	27,958	28,580	28,558		(599)		(599)		27,958				366	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		03/01/2007	SCHEDULED REDEMPTION		78,109	78,109	80,773	80,687		(2,577)		(2,577)		78,109				1,040	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 11	12	13	14	15	16	17	18	19	20	21	22
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 During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		03/01/2007	SCHEDULED REDEMPTION		5,822	5,822	5,956	5,946		(124)		(124)		5,822				77	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		03/01/2007	SCHEDULED REDEMPTION		141,529	141,529	146,334	146,055		(4,526)		(4,526)		141,529				1,876	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		03/01/2007	SCHEDULED REDEMPTION		4,063	4,063	4,164	4,161		(98)		(98)		4,063				55	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2007	SCHEDULED REDEMPTION		285	285	291	291		(6)		(6)		285				4	07/01/2033	1
31283H-4S-1	FED HOME LOAN MTG CORP GOLD #G01733		03/01/2007	SCHEDULED REDEMPTION		20,288	20,288	20,992	20,964		(677)		(677)		20,288				281	10/01/2034	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2007	SCHEDULED REDEMPTION		40,142	40,142	41,534	41,481		(1,339)		(1,339)		40,142				563	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		03/01/2007	SCHEDULED REDEMPTION		4,381	4,381	4,481	4,476		(95)		(95)		4,381				58	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		03/01/2007	SCHEDULED REDEMPTION		24,701	24,701	23,764	23,774		928		928		24,701				278	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2007	SCHEDULED REDEMPTION		2,082,967	2,082,967	2,109,862	2,109,819		(26,851)		(26,851)		2,082,967				30,204	10/01/2036	1
3128MJ-AH-3	FED HOME LOAN MTG CORP GOLD #G08007		03/01/2007	SCHEDULED REDEMPTION		6,031	6,031	6,240	6,213		(182)		(182)		6,031				88	08/01/2034	1
3128MJ-AJ-9	FED HOME LOAN MTG CORP GOLD #G08008		03/01/2007	SCHEDULED REDEMPTION		20,034	20,034	20,729	20,638		(605)		(605)		20,034				293	07/01/2034	1
3128MJ-CC-2	FED HOME LOAN MTG CORP GOLD #G08066		03/01/2007	SCHEDULED REDEMPTION		13,072	13,072	13,526	13,431		(359)		(359)		13,072				190	06/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2007	SCHEDULED REDEMPTION		53,572	53,572	51,538	51,560		2,012		2,012		53,572				587	08/01/2035	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		03/01/2007	SCHEDULED REDEMPTION		123,725	123,725	120,554	123,057		668		668		123,725				1,667	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		03/01/2007	SCHEDULED REDEMPTION		110,900	110,900	107,294	108,974		1,926		1,926		110,900				1,497	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		03/01/2007	SCHEDULED REDEMPTION		16,235	16,235	16,288	16,269		(34)		(34)		16,235				232	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		03/01/2007	SCHEDULED REDEMPTION		18,112	18,112	18,499	18,181		(70)		(70)		18,112				281	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		03/01/2007	SCHEDULED REDEMPTION		7,423	7,423	7,664	7,580		(157)		(157)		7,423				131	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		03/01/2007	SCHEDULED REDEMPTION		47,616	47,616	48,970	48,428		(812)		(812)		47,616				808	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		03/01/2007	SCHEDULED REDEMPTION		333,038	333,038	344,747	342,154		(9,115)		(9,115)		333,038				4,033	06/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		03/01/2007	SCHEDULED REDEMPTION		22,534	22,534	22,028	22,070		464		464		22,534				203	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		03/01/2007	SCHEDULED REDEMPTION		21,355	21,355	21,719	21,689		(334)		(334)		21,355				238	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		03/01/2007	SCHEDULED REDEMPTION		30,796	30,796	29,407	29,478		1,319		1,319		30,796				257	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		03/01/2007	SCHEDULED REDEMPTION		30,524	30,524	29,831	29,888		636		636		30,524				277	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		03/01/2007	SCHEDULED REDEMPTION		19,901	19,901	19,473	19,508		393		393		19,901				183	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		03/01/2007	SCHEDULED REDEMPTION		47,481	47,481	46,440	46,524		958		958		47,481				456	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		03/01/2007	SCHEDULED REDEMPTION		15,400	15,400	15,053	15,081		319		319		15,400				140	08/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		03/01/2007	SCHEDULED REDEMPTION		104,622	104,622	103,530	103,683		939		939		104,622				1,379	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2007	SCHEDULED REDEMPTION		18,844	18,844	18,648	18,655		189		189		18,844				300	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		03/01/2007	SCHEDULED REDEMPTION		1,057	1,057	1,047	1,047		10		10		1,057				13	10/01/2035	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD #H00065		03/01/2007	SCHEDULED REDEMPTION		6,607	6,607	6,541	6,544		63		63		6,607				83	11/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		03/01/2007	SCHEDULED REDEMPTION		8,065	8,065	7,984	7,988		77		77		8,065				102	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		03/01/2007	SCHEDULED REDEMPTION		387,675	387,675	383,798	383,991		3,683		3,683		387,675				4,150	12/01/2035	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		03/01/2007	SCHEDULED REDEMPTION		24,407	24,407	23,868	23,911		496		496		24,407				191	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2007	SCHEDULED REDEMPTION		312	312	305	306		7		7		312				3	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		03/01/2007	SCHEDULED REDEMPTION		48,570	48,570	47,457	47,545		1,024		1,024		48,570				438	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		03/01/2007	SCHEDULED REDEMPTION		2,407	2,407	2,352	2,356		51		51		2,407				22	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2007	SCHEDULED REDEMPTION		29,785	29,785	29,096	29,225		560		560		29,785				311	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		03/01/2007	SCHEDULED REDEMPTION		1,778	1,778	1,759	1,760		18		18		1,778				28	08/01/2028	1
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063		03/01/2007	SCHEDULED REDEMPTION		380	380	376	376		3		3		380				6	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2007	SCHEDULED REDEMPTION		1,736	1,736	1,696	1,705		32		32		1,736				23	08/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		03/01/2007	SCHEDULED REDEMPTION		318	318	315	316		3		3		318				5	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		03/01/2007	SCHEDULED REDEMPTION		287	287	284	285		2		2		287				4	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		03/01/2007	SCHEDULED REDEMPTION		3,002	3,002	2,965	2,973		29		29		3,002				47	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		03/01/2007	SCHEDULED REDEMPTION		3,189	3,189	3,190	3,190		(1)		(1)		3,189				54	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		03/01/2007	SCHEDULED REDEMPTION		267	267	278	272		(5)		(5)		267				5	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2007	SCHEDULED REDEMPTION		467	467	478	467						467				9	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2007	SCHEDULED REDEMPTION		873	873	910	915		(42)		(42)		873				19	02/01/2017	1
313615-F6-8	FED NATL MTG ASSOC #050589		03/01/2007	SCHEDULED REDEMPTION		629	629	629	629						629				10	06/01/2007	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2007	SCHEDULED REDEMPTION		(2,782)	43	45	25		18		18		(2,782)				1	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		03/01/2007	SCHEDULED REDEMPTION		30,937	30,937	30,820	30,876		61		61		30,937				457	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		03/01/2007	SCHEDULED REDEMPTION		9,476	9,476	9,680	9,518		(43)		(43)		9,476				149	08/01/2008	1
31362F-UY-7	FED NATL MTG ASSOC #059999		03/01/2007	SCHEDULED REDEMPTION		19	19	20	19						19					07/01/2009	1
31362T-WD-1	FED NATL MTG ASSOC #070844		03/01/2007	SCHEDULED REDEMPTION		154	154	161	154						154				3	06/01/2017	1
313623-KG-4	FED NATL MTG ASSOC #076795		03/01/2007	SCHEDULED REDEMPTION		852	852	893	869		(17)		(17)		852				17	06/01/2016	1
313623-2C-3	FED NATL MTG ASSOC #077271		03/01/2007	SCHEDULED REDEMPTION		1,577	1,577	1,664	1,577						1,577				32	01/01/2010	1
31365D-CU-7	FED NATL MTG ASSOC #124383		02/01/2007	SCHEDULED REDEMPTION		5,542	5,542	5,489	5,542						5,542				41	05/01/2007	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2007	SCHEDULED REDEMPTION		267	267	274	274		(7)		(7)		267				5	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2007	SCHEDULED REDEMPTION		84	84	88	87		(3)		(3)		84				1	01/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31365D-T7-0	FED NATL MTG ASSOC #124874		03/01/2007	SCHEDULED REDEMPTION		8,059	8,059	8,029	8,044		16		16		8,059				131	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2007	SCHEDULED REDEMPTION		102	102	106	106		(4)		(4)		102				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2007	SCHEDULED REDEMPTION		4,861	4,861	5,089	5,105		(243)		(243)		4,861				98	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		03/01/2007	SCHEDULED REDEMPTION		487	487	483	483		4		4		487				7	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		03/01/2007	SCHEDULED REDEMPTION		522	522	548	547		(25)		(25)		522				8	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		03/01/2007	SCHEDULED REDEMPTION		564	564	566	565		(1)		(1)		564				8	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		03/01/2007	SCHEDULED REDEMPTION		2,687	2,687	2,808	2,778		(91)		(91)		2,687				41	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		03/01/2007	SCHEDULED REDEMPTION		29,714	29,714	30,318	29,796		(82)		(82)		29,714				446	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		03/01/2007	SCHEDULED REDEMPTION		33,818	33,818	34,507	33,978		(160)		(160)		33,818				533	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		03/01/2007	SCHEDULED REDEMPTION		251	251	256	256		(4)		(4)		251				4	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		03/01/2007	SCHEDULED REDEMPTION		363	363	375	374		(11)		(11)		363				5	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		03/01/2007	SCHEDULED REDEMPTION		14,826	14,826	15,322	15,284		(458)		(458)		14,826				219	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2007	SCHEDULED REDEMPTION		2,532	2,532	2,602	2,598		(66)		(66)		2,532				37	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2007	SCHEDULED REDEMPTION		55	55	58	57		(2)		(2)		55				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2007	SCHEDULED REDEMPTION		194	194	206	206		(12)		(12)		194				4	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		03/01/2007	SCHEDULED REDEMPTION		3,485	3,485	3,528	3,505		(20)		(20)		3,485				48	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2007	SCHEDULED REDEMPTION		1,151	1,151	1,147	1,151						1,151				15	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		03/01/2007	SCHEDULED REDEMPTION		15	15	14	14						15					05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		03/01/2007	SCHEDULED REDEMPTION		508	508	484	485		23		23		508				8	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		03/01/2007	SCHEDULED REDEMPTION		11,607	11,607	11,028	11,121		486		486		11,607				152	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		03/01/2007	SCHEDULED REDEMPTION		27,517	27,517	26,103	26,336		1,181		1,181		27,517				354	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		03/01/2007	SCHEDULED REDEMPTION		355	355	373	372		(17)		(17)		355				5	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		03/01/2007	SCHEDULED REDEMPTION		1,225	1,225	1,227	1,227		(3)		(3)		1,225				18	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2007	SCHEDULED REDEMPTION		2,220	2,220	2,300	2,298		(78)		(78)		2,220				32	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		03/01/2007	SCHEDULED REDEMPTION		418	418	439	438		(20)		(20)		418				6	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		03/01/2007	SCHEDULED REDEMPTION		392	392	412	411		(19)		(19)		392				6	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2007	SCHEDULED REDEMPTION		4,037	4,037	4,013	4,022		15		15		4,037				65	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		03/01/2007	SCHEDULED REDEMPTION		1,067	1,067	1,099	1,099		(32)		(32)		1,067				17	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		03/01/2007	SCHEDULED REDEMPTION		875	875	845	847		29		29		875				12	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2007	SCHEDULED REDEMPTION		4,793	4,793	4,977	4,940		(148)		(148)		4,793				78	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		03/01/2007	SCHEDULED REDEMPTION		14,730	14,730	15,680	15,651		(920)		(920)		14,730				247	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		03/01/2007	SCHEDULED REDEMPTION		1,360	1,360	1,372	1,370		(10)		(10)		1,360				26	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2007	SCHEDULED REDEMPTION		313	313	321	320		(7)		(7)		313				5	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2007	SCHEDULED REDEMPTION		12,516	12,516	12,996	12,991		(475)		(475)		12,516				226	03/01/2030	1
31371J-E9-1	FED NATL MTG ASSOC #253160		03/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					12/01/2022	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2007	SCHEDULED REDEMPTION		2,128	2,128	2,145	2,135		(7)		(7)		2,128				35	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2007	SCHEDULED REDEMPTION		716	716	723	721		(5)		(5)		716				13	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2007	SCHEDULED REDEMPTION		1,680	1,680	1,779	1,817		(138)		(138)		1,680				30	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2007	SCHEDULED REDEMPTION		9,873	9,873	10,252	10,242		(369)		(369)		9,873				161	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2007	SCHEDULED REDEMPTION		831	831	863	857		(26)		(26)		831				13	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2007	SCHEDULED REDEMPTION		2,250	2,250	2,330	2,316		(66)		(66)		2,250				36	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		03/01/2007	SCHEDULED REDEMPTION		65	65	68	68		(3)		(3)		65				1	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		03/01/2007	SCHEDULED REDEMPTION		1,624	1,624	1,642	1,622		2		2		1,624				29	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2007	SCHEDULED REDEMPTION		3,828	3,828	3,934	3,918		(90)		(90)		3,828				60	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		03/01/2007	SCHEDULED REDEMPTION		822	822	859	857		(35)		(35)		822				13	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2007	SCHEDULED REDEMPTION		12,357	12,357	12,832	12,820		(462)		(462)		12,357				197	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2007	SCHEDULED REDEMPTION		501	501	515	520		(20)		(20)		501				7	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2007	SCHEDULED REDEMPTION		108	108	112	112		(4)		(4)		108				2	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2007	SCHEDULED REDEMPTION		7,125	7,125	7,273	7,237		(112)		(112)		7,125				101	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2007	SCHEDULED REDEMPTION		2,117	2,117	2,202	2,192		(75)		(75)		2,117				29	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2007	SCHEDULED REDEMPTION		5,117	5,117	5,310	5,268		(151)		(151)		5,117				79	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		03/01/2007	SCHEDULED REDEMPTION		4,707	4,707	4,824	4,818		(111)		(111)		4,707				62	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2007	SCHEDULED REDEMPTION		11,664	11,664	12,055	12,091		(427)		(427)		11,664				196	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		03/01/2007	SCHEDULED REDEMPTION		6,697	6,697	7,033	7,022		(325)		(325)		6,697				96	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		03/01/2007	SCHEDULED REDEMPTION		391	391	410	410		(19)		(19)		391				6	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2007	SCHEDULED REDEMPTION		68	68	72	71		(3)		(3)		68				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		03/01/2007	SCHEDULED REDEMPTION		7,497	7,497	7,544	7,539		(42)		(42)		7,497				108	12/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2007	SCHEDULED REDEMPTION		619	619	632	628		(9)		(9)		619				9	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2007	SCHEDULED REDEMPTION		7,597	7,597	7,833	7,806		(209)		(209)		7,597				99	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		03/01/2007	SCHEDULED REDEMPTION		7,187	7,187	7,374	7,330		(143)		(143)		7,187				88	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2007	SCHEDULED REDEMPTION		76,574	76,574	77,006	76,942		(368)		(368)		76,574				1,064	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2007	SCHEDULED REDEMPTION		4,154	4,154	4,283	4,263		(108)		(108)		4,154				49	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		03/01/2007	SCHEDULED REDEMPTION		5,492	5,492	5,628	5,621		(129)		(129)		5,492				69	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		03/01/2007	SCHEDULED REDEMPTION		25,955	25,955	26,067	26,049		(94)		(94)		25,955				372	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		03/01/2007	SCHEDULED REDEMPTION		45,176	45,176	47,110	46,536		(1,360)		(1,360)		45,176				789	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		03/01/2007	SCHEDULED REDEMPTION		189,071	189,071	198,528	194,540		(5,469)		(5,469)		189,071				2,646	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2007	SCHEDULED REDEMPTION		508	508	523	520		(12)		(12)		508				7	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2007	SCHEDULED REDEMPTION		4,997	4,997	5,152	5,118		(121)		(121)		4,997				64	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		03/01/2007	SCHEDULED REDEMPTION		69,505	69,505	73,415	71,730		(2,225)		(2,225)		69,505				1,180	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		03/01/2007	SCHEDULED REDEMPTION		17,134	17,134	17,484	17,451		(318)		(318)		17,134				206	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2007	SCHEDULED REDEMPTION		35,413	35,413	36,935	36,640		(1,227)		(1,227)		35,413				461	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2007	SCHEDULED REDEMPTION		1,182	1,182	1,203	1,200		(19)		(19)		1,182				14	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2007	SCHEDULED REDEMPTION		49,469	49,469	51,594	51,142		(1,673)		(1,673)		49,469				595	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2007	SCHEDULED REDEMPTION		30,861	30,861	32,187	31,877		(1,015)		(1,015)		30,861				442	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		03/01/2007	SCHEDULED REDEMPTION		760	760	777	774		(13)		(13)		760				8	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		03/01/2007	SCHEDULED REDEMPTION		4,284	4,284	4,254	4,259		25		25		4,284				52	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		03/01/2007	SCHEDULED REDEMPTION		398,592	398,592	389,015	389,425		9,168		9,168		398,592				4,002	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		03/01/2007	SCHEDULED REDEMPTION		150,675	150,675	148,331	148,441		2,235		2,235		150,675				1,651	11/01/2033	1
31371L-JS-9	FED NATL MTG ASSOC #255073		03/01/2007	SCHEDULED REDEMPTION		13,995	13,995	13,759	13,766		229		229		13,995				168	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		03/01/2007	SCHEDULED REDEMPTION		3,675	3,675	3,755	3,741		(66)		(66)		3,675				39	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		03/01/2007	SCHEDULED REDEMPTION		3,680	3,680	3,559	3,578		102		102		3,680				33	06/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		03/01/2007	SCHEDULED REDEMPTION		10,879	10,879	10,990	10,984		(105)		(105)		10,879				149	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		03/01/2007	SCHEDULED REDEMPTION		5,224	5,224	5,305	5,300		(76)		(76)		5,224				54	03/01/2020	1
31371M-BE-6	FED NATL MTG ASSOC #255737		03/01/2007	SCHEDULED REDEMPTION		11,225	11,225	11,771	11,750		(525)		(525)		11,225				156	04/01/2035	1
31371M-LD-7	FED NATL MTG ASSOC #256024		03/01/2007	SCHEDULED REDEMPTION		13,716	13,716	13,552	13,553		163		163		13,716				155	12/01/2020	1
31371M-PA-9	FED NATL MTG ASSOC #256117		03/01/2007	SCHEDULED REDEMPTION		1,435	1,435	1,317	1,323		112		112		1,435				14	01/01/2036	1
31371M-PL-5	FED NATL MTG ASSOC #256127		03/01/2007	SCHEDULED REDEMPTION		25,414	25,414	24,953	24,977		437		437		25,414				311	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2007	SCHEDULED REDEMPTION		533,408	533,408	525,406	526,010		7,397		7,397		533,408				6,559	02/01/2036	1
31371M-QF-7	FED NATL MTG ASSOC #256154		03/01/2007	SCHEDULED REDEMPTION		4,281	4,281	4,230	4,230		51		51		4,281				44	03/01/2021	1
31371M-RU-3	FED NATL MTG ASSOC #256199		03/01/2007	SCHEDULED REDEMPTION		2,868	2,868	2,834	2,834		34		34		2,868				34	04/01/2021	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2007	SCHEDULED REDEMPTION		1,188	1,188	1,091	1,095		93		93		1,188				12	03/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		03/01/2007	SCHEDULED REDEMPTION		29,799	29,799	29,443	29,445		354		354		29,799				339	05/01/2021	1
31371M-X3-6	FED NATL MTG ASSOC #256398		03/01/2007	SCHEDULED REDEMPTION		11,040	11,040	11,367	11,361		(321)		(321)		11,040				144	09/01/2021	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		03/01/2007	SCHEDULED REDEMPTION		34,677	34,677	35,426	35,413		(736)		(736)		34,677				461	10/01/2021	1
31371M-3Y-1	FED NATL MTG ASSOC #256515		03/01/2007	SCHEDULED REDEMPTION		58,584	58,584	60,296	60,293		(1,709)		(1,709)		58,584				881	12/01/2036	1
31371M-5C-7	FED NATL MTG ASSOC #256543		03/01/2007	SCHEDULED REDEMPTION		12,848	12,848	12,694	12,695		153		153		12,848				144	11/01/2021	1
31371M-7B-7	FED NATL MTG ASSOC #256590		03/01/2007	SCHEDULED REDEMPTION		38,277	38,277	37,819	37,822		455		455		38,277				428	12/01/2021	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		03/01/2007	SCHEDULED REDEMPTION		305	305	311	310		(5)		(5)		305				5	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		03/01/2007	SCHEDULED REDEMPTION		13,233	13,233	13,146	13,223		10		10		13,233				203	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2007	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		03/01/2007	SCHEDULED REDEMPTION		82	82	85	84		(2)		(2)		82				1	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		03/01/2007	SCHEDULED REDEMPTION		2,564	2,564	2,566	2,564						2,564				40	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		03/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2007	SCHEDULED REDEMPTION		226	226	232	232		(6)		(6)		226				4	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2007	SCHEDULED REDEMPTION		5,579	5,579	5,868	5,929		(350)		(350)		5,579				95	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2007	SCHEDULED REDEMPTION		2,280	2,280	2,343	2,323		(43)		(43)		2,280				41	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		03/01/2007	SCHEDULED REDEMPTION		100	100	103	104		(4)		(4)		100				2	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2007	SCHEDULED REDEMPTION		107	107	111	109		(3)		(3)		107				2	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2007	SCHEDULED REDEMPTION		59	59	61	61		(1)		(1)		59				1	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		03/01/2007	SCHEDULED REDEMPTION		61	61	60	60		1		1		61				1	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2007	SCHEDULED REDEMPTION		4,382	4,382	4,640	4,610		(228)		(228)		4,382				49	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		03/01/2007	SCHEDULED REDEMPTION		35,316	35,316	36,014	35,690		(374)		(374)		35,316				543	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		03/01/2007	SCHEDULED REDEMPTION		16,503	16,503	16,994	17,036		(534)		(534)		16,503				238	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		03/01/2007	SCHEDULED REDEMPTION		807	807	847	846		(39)		(39)		807				12	07/01/2028	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)
31374T-DR-7	FED NATL MTG ASSOC #323312		03/01/2007	SCHEDULED REDEMPTION		8,614	8,614	8,883	8,879		(265)		(265)		8,614				110	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		03/01/2007	SCHEDULED REDEMPTION		131	131	134	134		(3)		(3)		131				2	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		03/01/2007	SCHEDULED REDEMPTION		255	255	251	251		4		4		255				4	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		03/01/2007	SCHEDULED REDEMPTION		176	176	181	181		(5)		(5)		176				2	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		03/01/2007	SCHEDULED REDEMPTION		481	481	505	504		(23)		(23)		481				7	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		03/01/2007	SCHEDULED REDEMPTION		367	367	378	377		(10)		(10)		367				5	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		03/01/2007	SCHEDULED REDEMPTION		432	432	453	453		(21)		(21)		432				6	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		03/01/2007	SCHEDULED REDEMPTION		488	488	503	503		(15)		(15)		488				6	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		03/01/2007	SCHEDULED REDEMPTION		4,036	4,036	4,238	4,231		(196)		(196)		4,036				60	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		03/01/2007	SCHEDULED REDEMPTION		438	438	452	452		(14)		(14)		438				6	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2007	SCHEDULED REDEMPTION		728	728	709	718		9		9		728				11	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		03/01/2007	SCHEDULED REDEMPTION		5,608	5,608	5,772	5,767		(159)		(159)		5,608				73	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		03/01/2007	SCHEDULED REDEMPTION		576	576	562	566		9		9		576				7	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		03/01/2007	SCHEDULED REDEMPTION		1,986	1,986	1,934	1,927		59		59		1,986				31	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		03/01/2007	SCHEDULED REDEMPTION		32	32	31	31						32					11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2007	SCHEDULED REDEMPTION		180	180	185	185		(5)		(5)		180				3	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		03/01/2007	SCHEDULED REDEMPTION		1,135	1,135	1,076	1,063		71		71		1,135				16	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		03/01/2007	SCHEDULED REDEMPTION		559	559	530	525		34		34		559				8	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		03/01/2007	SCHEDULED REDEMPTION		43,973	43,973	43,498	43,799		174		174		43,973				645	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2007	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		03/01/2007	SCHEDULED REDEMPTION		42,022	42,022	42,678	42,122		(101)		(101)		42,022				655	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2007	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		03/01/2007	SCHEDULED REDEMPTION		60,693	60,693	61,844	60,943		(250)		(250)		60,693				1,101	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		03/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		03/01/2007	SCHEDULED REDEMPTION		706	706	660	663		43		43		706				11	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		03/01/2007	SCHEDULED REDEMPTION		144	144	142	142		2		2		144				2	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		03/01/2007	SCHEDULED REDEMPTION		98,762	98,762	93,247	94,283		4,479		4,479		98,762				1,295	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		03/01/2007	SCHEDULED REDEMPTION		30,985	30,985	31,334	30,955		30		30		30,985				614	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		03/01/2007	SCHEDULED REDEMPTION		344	344	325	313		31		31		344				5	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2007	SCHEDULED REDEMPTION		116	116	120	120		(4)		(4)		116				2	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		03/01/2007	SCHEDULED REDEMPTION		987	987	978	978		9		9		987				16	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		03/01/2007	SCHEDULED REDEMPTION		2,189	2,189	2,273	2,257		(68)		(68)		2,189				38	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		03/01/2007	SCHEDULED REDEMPTION		7,861	7,861	8,223	8,113		(251)		(251)		7,861				136	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		03/01/2007	SCHEDULED REDEMPTION		67	67	70	70		(3)		(3)		67				1	01/01/2033	1
31376K-AQ-9	FED NATL MTG ASSOC #357415		03/01/2007	SCHEDULED REDEMPTION		42,586	42,586	40,314	40,343		2,243		2,243		42,586				415	08/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		03/01/2007	SCHEDULED REDEMPTION		864,437	864,437	859,507	859,645		4,792		4,792		864,437				9,275	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		03/01/2007	SCHEDULED REDEMPTION		7,312	7,312	7,254	7,261		51		51		7,312				82	01/01/2034	1
31376K-DR-4	FED NATL MTG ASSOC #357512		03/01/2007	SCHEDULED REDEMPTION		7,304	7,304	7,181	7,184		120		120		7,304				85	03/01/2034	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		03/01/2007	SCHEDULED REDEMPTION		1,329	1,329	1,347	1,346		(17)		(17)		1,329				15	08/01/2020	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		03/01/2007	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				2	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		03/01/2007	SCHEDULED REDEMPTION		760	760	772	771		(10)		(10)		760				12	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		03/01/2007	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				1	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		03/01/2007	SCHEDULED REDEMPTION		72	72	72	72		1		1		72				1	03/01/2027	1
31377D-LW-9	FED NATL MTG ASSOC #373941		03/01/2007	SCHEDULED REDEMPTION		11,611	11,611	11,488	11,605		6		6		11,611				169	12/01/2007	1
31377K-TG-0	FED NATL MTG ASSOC #379551		03/01/2007	SCHEDULED REDEMPTION		1,673	1,673	1,649	1,660		12		12		1,673				22	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		03/01/2007	SCHEDULED REDEMPTION		17,660	17,660	18,097	18,067		(407)		(407)		17,660				255	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		03/01/2007	SCHEDULED REDEMPTION		592	592	599	596		(4)		(4)		592				8	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		03/01/2007	SCHEDULED REDEMPTION		5,493	5,493	5,515	5,518		(25)		(25)		5,493				80	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		03/01/2007	SCHEDULED REDEMPTION		632	632	651	647		(15)		(15)		632				11	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2007	SCHEDULED REDEMPTION		12,189	12,189	12,095	12,121		68		68		12,189				147	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		03/01/2007	SCHEDULED REDEMPTION		14,014	14,014	14,211	14,126		(112)		(112)		14,014				220	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		03/01/2007	SCHEDULED REDEMPTION		584	584	613	612		(28)		(28)		584				9	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		03/01/2007	SCHEDULED REDEMPTION		2,972	2,972	2,895	2,932		40		40		2,972				48	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		03/01/2007	SCHEDULED REDEMPTION		1,814	1,814	1,836	1,820		(6)		(6)		1,814				26	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		03/01/2007	SCHEDULED REDEMPTION		1,019	1,019	1,048	1,047		(29)		(29)		1,019				15	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		03/01/2007	SCHEDULED REDEMPTION		701	701	691	695		6		6		701				9	04/01/2013	1
31379B-YU-1	FED NATL MTG ASSOC #414823		03/01/2007	SCHEDULED REDEMPTION		361	361	344	344		16		16		361				5	12/01/2029	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		03/01/2007	SCHEDULED REDEMPTION		59	59	61	61		(1)		(1)		59				1	03/01/2028	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)
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2007	SCHEDULED REDEMPTION		18,721	18,721	18,984	18,867		(147)		(147)		18,721				271	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		03/01/2007	SCHEDULED REDEMPTION		253	253	261	260		(8)		(8)		253				3	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		03/01/2007	SCHEDULED REDEMPTION		3,982	3,982	3,872	3,913		69		69		3,982				58	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2007	SCHEDULED REDEMPTION		3,120	3,120	3,075	3,095		25		25		3,120				42	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		03/01/2007	SCHEDULED REDEMPTION		1,905	1,905	1,931	1,919		(14)		(14)		1,905				28	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		03/01/2007	SCHEDULED REDEMPTION		257	257	260	259		(2)		(2)		257				4	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		03/01/2007	SCHEDULED REDEMPTION		789	789	814	811		(22)		(22)		789				11	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		03/01/2007	SCHEDULED REDEMPTION		115	115	118	118		(3)		(3)		115				2	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2007	SCHEDULED REDEMPTION		3,137	3,137	3,146	3,142		(5)		(5)		3,137				42	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2007	SCHEDULED REDEMPTION		752	752	779	775		(23)		(23)		752				13	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2007	SCHEDULED REDEMPTION		193	193	198	197		(4)		(4)		193				4	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		03/01/2007	SCHEDULED REDEMPTION		307	307	316	315		(9)		(9)		307				4	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		03/01/2007	SCHEDULED REDEMPTION		6,709	6,709	6,835	6,823		(114)		(114)		6,709				108	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2007	SCHEDULED REDEMPTION		84,032	84,032	78,084	80,346		3,686		3,686		84,032				1,006	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2007	SCHEDULED REDEMPTION		2,925	2,925	3,016	2,988		(63)		(63)		2,925				39	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		03/01/2007	SCHEDULED REDEMPTION		6,577	6,577	6,615	6,601		(24)		(24)		6,577				95	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		03/01/2007	SCHEDULED REDEMPTION		114	114	115	114		(1)		(1)		114				2	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2007	SCHEDULED REDEMPTION		1,928	1,928	1,977	1,978		(51)		(51)		1,928				32	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		03/01/2007	SCHEDULED REDEMPTION		3,654	3,654	3,776	3,759		(105)		(105)		3,654				57	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		03/01/2007	SCHEDULED REDEMPTION		4,116	4,116	4,138	4,129		(13)		(13)		4,116				60	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		03/01/2007	SCHEDULED REDEMPTION		8,525	8,525	8,785	8,782		(257)		(257)		8,525				138	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		03/01/2007	SCHEDULED REDEMPTION		752	752	746	748		4		4		752				10	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		03/01/2007	SCHEDULED REDEMPTION		2,348	2,348	2,354	2,351		(4)		(4)		2,348				33	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		03/01/2007	SCHEDULED REDEMPTION		2,380	2,380	2,387	2,383		(3)		(3)		2,380				32	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		03/01/2007	SCHEDULED REDEMPTION		367	367	362	363		5		5		367				6	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		03/01/2007	SCHEDULED REDEMPTION		1,452	1,452	1,458	1,457		(5)		(5)		1,452				21	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		03/01/2007	SCHEDULED REDEMPTION		578	578	573	575		3		3		578				8	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		03/01/2007	SCHEDULED REDEMPTION		5,734	5,734	5,690	5,704		30		30		5,734				82	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		03/01/2007	SCHEDULED REDEMPTION		1,746	1,746	1,733	1,736		10		10		1,746				23	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2007	SCHEDULED REDEMPTION		173	173	172	172		1		1		173				2	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		03/01/2007	SCHEDULED REDEMPTION		314	314	323	322		(9)		(9)		314				4	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		03/01/2007	SCHEDULED REDEMPTION		539	539	556	555		(16)		(16)		539				8	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		03/01/2007	SCHEDULED REDEMPTION		930	930	916	917		13		13		930				16	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		03/01/2007	SCHEDULED REDEMPTION		508	508	524	526		(18)		(18)		508				7	12/01/2028	1
31380J-LZ-4	FED NATL MTG ASSOC #441444		03/01/2007	SCHEDULED REDEMPTION		440	440	454	453		(13)		(13)		440				6	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2007	SCHEDULED REDEMPTION		436	436	447	445		(9)		(9)		436				7	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		03/01/2007	SCHEDULED REDEMPTION		107	107	106	106		1		1		107				2	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		03/01/2007	SCHEDULED REDEMPTION		187	187	191	192		(5)		(5)		187				3	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		03/01/2007	SCHEDULED REDEMPTION		1,310	1,310	1,260	1,271		39		39		1,310				16	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		03/01/2007	SCHEDULED REDEMPTION		1,266	1,266	1,304	1,304		(38)		(38)		1,266				15	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		03/01/2007	SCHEDULED REDEMPTION		264	264	272	272		(8)		(8)		264				3	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		03/01/2007	SCHEDULED REDEMPTION		320	320	321	321		(1)		(1)		320				5	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		03/01/2007	SCHEDULED REDEMPTION		461	461	475	474		(14)		(14)		461				6	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		03/01/2007	SCHEDULED REDEMPTION		110	110	113	113		(3)		(3)		110				1	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		03/01/2007	SCHEDULED REDEMPTION		43	43	42	42		2		2		43				1	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		03/01/2007	SCHEDULED REDEMPTION		1,817	1,817	1,877	1,875		(59)		(59)		1,817				28	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		03/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		03/01/2007	SCHEDULED REDEMPTION		127	127	131	132		(5)		(5)		127				2	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		03/01/2007	SCHEDULED REDEMPTION		7,976	7,976	8,062	8,022		(46)		(46)		7,976				115	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		03/01/2007	SCHEDULED REDEMPTION		851	851	852	852		(2)		(2)		851				12	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		03/01/2007	SCHEDULED REDEMPTION		1,896	1,896	1,955	1,954		(58)		(58)		1,896				22	01/01/2029	1
31380T-FW-6	FED NATL MTG ASSOC #449381		03/01/2007	SCHEDULED REDEMPTION		594	594	615	613		(19)		(19)		594				11	09/01/2027	1
31380U-PD-4	FED NATL MTG ASSOC #450520		03/01/2007	SCHEDULED REDEMPTION		680	680	654	657		22		22		680				8	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		03/01/2007	SCHEDULED REDEMPTION		731	731	749	748		(17)		(17)		731				10	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		03/01/2007	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				1	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		03/01/2007	SCHEDULED REDEMPTION		1,056	1,056	1,015	1,021		35		35		1,056				13	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		03/01/2007	SCHEDULED REDEMPTION		19,550	19,550	19,614	19,605		(55)		(55)		19,550				315	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		03/01/2007	SCHEDULED REDEMPTION		1,011	1,011	1,036	1,035		(24)		(24)		1,011				11	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		03/01/2007	SCHEDULED REDEMPTION		912	912	937	933		(21)		(21)		912				11	03/01/2014	1

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
31381A-E5-6	FED NATL MTG ASSOC #454756		03/01/2007	SCHEDULED REDEMPTION		2,760	2,760	2,621	2,638		123		123		2,760				34	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		03/01/2007	SCHEDULED REDEMPTION		4,098	4,098	4,112	4,109		(11)		(11)		4,098				38	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		03/01/2007	SCHEDULED REDEMPTION		1,528	1,528	1,545	1,538		(9)		(9)		1,528				22	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		03/01/2007	SCHEDULED REDEMPTION		15,405	15,405	14,815	14,947		459		459		15,405				143	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		03/01/2007	SCHEDULED REDEMPTION		8,554	8,554	8,816	8,812		(258)		(258)		8,554				117	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		03/01/2007	SCHEDULED REDEMPTION		16,339	16,339	16,374	16,372		(34)		(34)		16,339				262	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		03/01/2007	SCHEDULED REDEMPTION		7,248	7,248	7,467	7,464		(216)		(216)		7,248				105	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		03/01/2007	SCHEDULED REDEMPTION		242	242	233	234		8		8		242				4	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		03/01/2007	SCHEDULED REDEMPTION		608	608	584	590		18		18		608				8	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		03/01/2007	SCHEDULED REDEMPTION		407	407	401	402		5		5		407				6	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		03/01/2007	SCHEDULED REDEMPTION		177	177	171	172		5		5		177				3	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		03/01/2007	SCHEDULED REDEMPTION		172	172	181	180		(8)		(8)		172				2	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		03/01/2007	SCHEDULED REDEMPTION		3,004	3,004	2,889	2,911		93		93		3,004				37	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		03/01/2007	SCHEDULED REDEMPTION		5,758	5,758	5,894	5,908		(149)		(149)		5,758				75	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		03/01/2007	SCHEDULED REDEMPTION		35	35	35	35		1		1		35				1	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		03/01/2007	SCHEDULED REDEMPTION		313	313	323	323		(9)		(9)		313				4	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		03/01/2007	SCHEDULED REDEMPTION		200	200	206	206		(6)		(6)		200				3	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		03/01/2007	SCHEDULED REDEMPTION		681	681	657	659		22		22		681				11	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		03/01/2007	SCHEDULED REDEMPTION		859	859	829	826		33		33		859				14	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		03/01/2007	SCHEDULED REDEMPTION		1,746	1,746	1,685	1,679		67		67		1,746				28	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		03/01/2007	SCHEDULED REDEMPTION		633	633	583	591		42		42		633				8	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2007	SCHEDULED REDEMPTION		733	733	698	712		22		22		733				10	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		03/01/2007	SCHEDULED REDEMPTION		4,680	4,680	4,915	4,907		(227)		(227)		4,680				75	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		03/01/2007	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				1	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2007	SCHEDULED REDEMPTION		12	12	13	13						12					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		03/01/2007	SCHEDULED REDEMPTION		3,044	3,044	2,911	2,914		130		130		3,044				44	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		03/01/2007	SCHEDULED REDEMPTION		376	376	363	364		13		13		376				6	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		03/01/2007	SCHEDULED REDEMPTION		1,748	1,748	1,667	1,666		82		82		1,748				19	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		03/01/2007	SCHEDULED REDEMPTION		9,938	9,938	9,904	9,938						9,938				135	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2007	SCHEDULED REDEMPTION		76	76	75	75		1		1		76				1	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		03/01/2007	SCHEDULED REDEMPTION		13	13	12	12		1		1		13					04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		03/01/2007	SCHEDULED REDEMPTION		5,069	5,069	4,833	4,859		209		209		5,069				71	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2007	SCHEDULED REDEMPTION		124	124	129	130		(6)		(6)		124				2	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		03/01/2007	SCHEDULED REDEMPTION		105	105	109	109		(3)		(3)		105				2	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2007	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		03/01/2007	SCHEDULED REDEMPTION		91	91	95	95		(4)		(4)		91				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		03/01/2007	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		03/01/2007	SCHEDULED REDEMPTION		968	968	918	921		47		47		968				15	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		03/01/2007	SCHEDULED REDEMPTION		79	79	76	75		4		4		79				1	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		03/01/2007	SCHEDULED REDEMPTION		1,487	1,487	1,490	1,490		(3)		(3)		1,487				22	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		03/01/2007	SCHEDULED REDEMPTION		147	147	141	141		6		6		147				2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		03/01/2007	SCHEDULED REDEMPTION		192	192	179	180		11		11		192				3	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		03/01/2007	SCHEDULED REDEMPTION		287	287	296	295		(9)		(9)		287				4	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		03/01/2007	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33					07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		03/01/2007	SCHEDULED REDEMPTION		2,887	2,887	2,795	2,801		86		86		2,887				42	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		03/01/2007	SCHEDULED REDEMPTION		61,332	61,332	61,898	61,872		(539)		(539)		61,332				796	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		03/01/2007	SCHEDULED REDEMPTION		160	160	161	160						160				2	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2007	SCHEDULED REDEMPTION		14,293	14,293	13,926	14,110		183		183		14,293				178	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		03/01/2007	SCHEDULED REDEMPTION		278	278	274	274		4		4		278				4	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2007	SCHEDULED REDEMPTION		4,437	4,437	4,389	4,390		47		47		4,437				56	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		03/01/2007	SCHEDULED REDEMPTION		52,158	52,158	50,447	50,508		1,650		1,650		52,158				911	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2007	SCHEDULED REDEMPTION		287	287	298	303		(16)		(16)		287				5	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		03/01/2007	SCHEDULED REDEMPTION		56	56	54	54		1		1		56				1	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		03/01/2007	SCHEDULED REDEMPTION		920	920	890	894		26		26		920				14	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2007	SCHEDULED REDEMPTION		47	47	48	49		(3)		(3)		47				1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2007	SCHEDULED REDEMPTION		704	704	731	726		(22)		(22)		704				11	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		03/01/2007	SCHEDULED REDEMPTION		64	64	64	64						64				1	12/01/2029	1
31383S-3C-2	FED NATL MTG ASSOC #512095		03/01/2007	SCHEDULED REDEMPTION		105	105	105	105						105				2	12/01/2029	1

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		03/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		03/01/2007	SCHEDULED REDEMPTION		35,371	35,371	34,210	34,168		1,203		1,203		35,371				618	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2007	SCHEDULED REDEMPTION		130	130	134	138		(8)		(8)		130				2	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		03/01/2007	SCHEDULED REDEMPTION		727	727	749	748		(22)		(22)		727				10	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		03/01/2007	SCHEDULED REDEMPTION		9,377	9,377	9,847	9,832		(455)		(455)		9,377				152	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2007	SCHEDULED REDEMPTION		2,692	2,692	2,719	2,712		(21)		(21)		2,692				48	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2007	SCHEDULED REDEMPTION		4,421	4,421	4,465	4,457		(36)		(36)		4,421				79	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		03/01/2007	SCHEDULED REDEMPTION		518	518	501	501		17		17		518				8	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13					09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		03/01/2007	SCHEDULED REDEMPTION		26	26	26	26		1		1		26					12/01/2029	1
31383W-4S-7	FED NATL MTG ASSOC #515733		03/01/2007	SCHEDULED REDEMPTION		58	58	58	58						58				1	10/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2007	SCHEDULED REDEMPTION		6,389	6,389	6,449	6,431		(42)		(42)		6,389				90	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2007	SCHEDULED REDEMPTION		1,643	1,643	1,658	1,656		(13)		(13)		1,643				29	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		03/01/2007	SCHEDULED REDEMPTION		11,109	11,109	11,667	11,647		(538)		(538)		11,109				154	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2007	SCHEDULED REDEMPTION		561	561	582	586		(26)		(26)		561				11	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2007	SCHEDULED REDEMPTION		171	171	176	176		(5)		(5)		171				2	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		03/01/2007	SCHEDULED REDEMPTION		114	114	119	119		(5)		(5)		114				2	11/01/2029	1
31384D-B4-3	FED NATL MTG ASSOC #520359		03/01/2007	SCHEDULED REDEMPTION		10	10	11	11						10					11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2007	SCHEDULED REDEMPTION		1,400	1,400	1,439	1,462		(62)		(62)		1,400				26	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2007	SCHEDULED REDEMPTION		1,132	1,132	1,176	1,174		(42)		(42)		1,132				21	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		03/01/2007	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2007	SCHEDULED REDEMPTION		3	3	3	4						3					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		03/01/2007	SCHEDULED REDEMPTION		271	271	261	260		10		10		271				4	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		03/01/2007	SCHEDULED REDEMPTION		22	22	21	21		1		1		22					11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		03/01/2007	SCHEDULED REDEMPTION		8,854	8,854	9,113	9,103		(249)		(249)		8,854				114	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		03/01/2007	SCHEDULED REDEMPTION		38	38	38	38						38				1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2007	SCHEDULED REDEMPTION		1,507	1,507	1,538	1,532		(25)		(25)		1,507				22	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		03/01/2007	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		03/01/2007	SCHEDULED REDEMPTION		104	104	108	108		(4)		(4)		104				2	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		03/01/2007	SCHEDULED REDEMPTION		11	11	10	10						11					11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2007	SCHEDULED REDEMPTION		75	75	78	80		(4)		(4)		75				1	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		03/01/2007	SCHEDULED REDEMPTION		142	142	135	135		7		7		142				2	12/01/2029	1
31384H-N3-3	FED NATL MTG ASSOC #524310		03/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					02/01/2030	1
31384H-2G-7	FED NATL MTG ASSOC #524675		03/01/2007	SCHEDULED REDEMPTION		106	106	110	110		(4)		(4)		106				2	12/01/2029	1
31384H-4G-5	FED NATL MTG ASSOC #524723		03/01/2007	SCHEDULED REDEMPTION		852	852	860	859		(7)		(7)		852				15	05/01/2015	1
31384H-5D-1	FED NATL MTG ASSOC #524744		03/01/2007	SCHEDULED REDEMPTION		401	401	405	405		(3)		(3)		401				7	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2007	SCHEDULED REDEMPTION		578	578	583	582		(4)		(4)		578				10	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		03/01/2007	SCHEDULED REDEMPTION		1	1	2	2						1					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		03/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		03/01/2007	SCHEDULED REDEMPTION		321	321	331	332		(11)		(11)		321				5	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					12/01/2029	1
31384K-JE-7	FED NATL MTG ASSOC #525961		03/01/2007	SCHEDULED REDEMPTION		6,652	6,652	6,907	7,060		(409)		(409)		6,652				128	02/01/2030	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2007	SCHEDULED REDEMPTION		186	186	193	197		(11)		(11)		186				3	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		03/01/2007	SCHEDULED REDEMPTION		639	639	663	658		(20)		(20)		639				10	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		03/01/2007	SCHEDULED REDEMPTION		31	31	33	33		(2)		(2)		31				1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2007	SCHEDULED REDEMPTION		470	470	488	484		(14)		(14)		470				7	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2007	SCHEDULED REDEMPTION		84	84	87	89		(6)		(6)		84				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2007	SCHEDULED REDEMPTION		908	908	932	908						908				16	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		03/01/2007	SCHEDULED REDEMPTION		286	286	274	270		15		15		286				4	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		03/01/2007	SCHEDULED REDEMPTION		2,003	2,003	2,079	2,111		(109)		(109)		2,003				40	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2007	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26					02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2007	SCHEDULED REDEMPTION		2,259	2,259	2,345	2,381		(122)		(122)		2,259				26	03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2007	SCHEDULED REDEMPTION		92	92	95	96		(4)		(4)		92				2	03/01/2030	1

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2007	SCHEDULED REDEMPTION		454	454	458	454						454				8	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		03/01/2007	SCHEDULED REDEMPTION		7,171	7,171	7,445	7,505		(333)		(333)		7,171				96	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		03/01/2007	SCHEDULED REDEMPTION		1,575	1,575	1,590	1,590		(16)		(16)		1,575				28	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		03/01/2007	SCHEDULED REDEMPTION		85	85	88	89		(4)		(4)		85				2	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2007	SCHEDULED REDEMPTION		341	341	344	343		(3)		(3)		341				6	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		03/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15					05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		03/01/2007	SCHEDULED REDEMPTION		210	210	220	219		(9)		(9)		210				3	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		03/01/2007	SCHEDULED REDEMPTION		109	109	114	114		(4)		(4)		109				2	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2007	SCHEDULED REDEMPTION		826	826	833	832		(6)		(6)		826				15	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		03/01/2007	SCHEDULED REDEMPTION		2,245	2,245	2,308	2,346		(101)		(101)		2,245				28	02/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2007	SCHEDULED REDEMPTION		100	100	103	100						100				2	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14					02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		03/01/2007	SCHEDULED REDEMPTION		409	409	413	412		(3)		(3)		409				7	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		03/01/2007	SCHEDULED REDEMPTION		311	311	314	313		(2)		(2)		311				6	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2007	SCHEDULED REDEMPTION		374	374	389	386		(12)		(12)		374				6	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2007	SCHEDULED REDEMPTION		238	238	247	248		(10)		(10)		238				4	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2007	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		03/01/2007	SCHEDULED REDEMPTION		93	93	93	93						93				2	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2007	SCHEDULED REDEMPTION		1,049	1,049	1,059	1,056		(7)		(7)		1,049				19	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2007	SCHEDULED REDEMPTION		535	535	548	549		(15)		(15)		535				8	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2007	SCHEDULED REDEMPTION		123	123	124	123		(1)		(1)		123				2	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2007	SCHEDULED REDEMPTION		196	196	194	195		1		1		196				3	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2007	SCHEDULED REDEMPTION		1,078	1,078	1,088	1,086		(8)		(8)		1,078				19	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2007	SCHEDULED REDEMPTION		22	22	23	24		(1)		(1)		22					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2007	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2007	SCHEDULED REDEMPTION		237	237	236	237						237				4	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		03/01/2007	SCHEDULED REDEMPTION		585	585	600	601		(16)		(16)		585				9	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2007	SCHEDULED REDEMPTION		33	33	34	35		(3)		(3)		33				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2007	SCHEDULED REDEMPTION		1,347	1,347	1,312	1,329		18		18		1,347				21	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		03/01/2007	SCHEDULED REDEMPTION		19,140	19,140	19,558	19,551		(411)		(411)		19,140				269	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2007	SCHEDULED REDEMPTION		1,214	1,214	1,261	1,252		(37)		(37)		1,214				18	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2007	SCHEDULED REDEMPTION		9,323	9,323	9,566	9,534		(211)		(211)		9,323				153	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2007	SCHEDULED REDEMPTION		401	401	416	413		(12)		(12)		401				6	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		03/01/2007	SCHEDULED REDEMPTION		1,975	1,975	2,065	2,061		(85)		(85)		1,975				31	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		03/01/2007	SCHEDULED REDEMPTION		352	352	368	367		(15)		(15)		352				4	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2007	SCHEDULED REDEMPTION		978	978	1,014	1,016		(37)		(37)		978				17	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		03/01/2007	SCHEDULED REDEMPTION		7,043	7,043	7,064	7,063		(20)		(20)		7,043				103	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		03/01/2007	SCHEDULED REDEMPTION		166	166	174	174		(7)		(7)		166				3	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		03/01/2007	SCHEDULED REDEMPTION		50	50	53	53		(2)		(2)		50				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2007	SCHEDULED REDEMPTION		390	390	405	404		(14)		(14)		390				6	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		03/01/2007	SCHEDULED REDEMPTION		5,473	5,473	5,748	5,739		(266)		(266)		5,473				80	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2007	SCHEDULED REDEMPTION		9,190	9,190	9,544	9,477		(287)		(287)		9,190				139	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2007	SCHEDULED REDEMPTION		13,591	13,591	14,117	14,209		(619)		(619)		13,591				203	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		03/01/2007	SCHEDULED REDEMPTION		1,437	1,437	1,481	1,481		(43)		(43)		1,437				22	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		03/01/2007	SCHEDULED REDEMPTION		3,322	3,322	3,329	3,328		(7)		(7)		3,322				48	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2007	SCHEDULED REDEMPTION		2,329	2,329	2,382	2,375		(46)		(46)		2,329				38	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2007	SCHEDULED REDEMPTION		1,852	1,852	1,924	1,911		(58)		(58)		1,852				31	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2007	SCHEDULED REDEMPTION		7,394	7,394	7,679	7,626		(231)		(231)		7,394				116	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2007	SCHEDULED REDEMPTION		6,421	6,421	6,668	6,622		(201)		(201)		6,421				96	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		03/01/2007	SCHEDULED REDEMPTION		5,813	5,813	5,825	5,825		(12)		(12)		5,813				85	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2007	SCHEDULED REDEMPTION		918	918	937	934		(15)		(15)		918				14	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2007	SCHEDULED REDEMPTION		35,210	35,210	36,426	36,256		(1,046)		(1,046)		35,210				467	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2007	SCHEDULED REDEMPTION		15,898	15,898	16,509	16,398		(499)		(499)		15,898				254	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2007	SCHEDULED REDEMPTION		997	997	1,035	1,050		(53)		(53)		997				17	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2007	SCHEDULED REDEMPTION		4,460	4,460	4,632	4,596		(136)		(136)		4,460				73	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		03/01/2007	SCHEDULED REDEMPTION		279	279	293	293		(14)		(14)		279				4	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2007	SCHEDULED REDEMPTION		3,926	3,926	4,007	3,991		(66)		(66)		3,926				58	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)
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2007	SCHEDULED REDEMPTION		5,298	5,298	5,408	5,381		(83)		(83)		5,298				77	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(2)		(2)		52				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		03/01/2007	SCHEDULED REDEMPTION		298	298	313	312		(14)		(14)		298				4	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2007	SCHEDULED REDEMPTION		1,187	1,187	1,233	1,238		(51)		(51)		1,187				19	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2007	SCHEDULED REDEMPTION		183	183	189	190		(7)		(7)		183				3	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2007	SCHEDULED REDEMPTION		406	406	414	412		(7)		(7)		406				6	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2007	SCHEDULED REDEMPTION		2,009	2,009	2,086	2,070		(61)		(61)		2,009				33	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2007	SCHEDULED REDEMPTION		486	486	497	494		(8)		(8)		486				8	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2007	SCHEDULED REDEMPTION		494	494	513	525		(31)		(31)		494				10	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2007	SCHEDULED REDEMPTION		60	60	63	64		(5)		(5)		60				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2007	SCHEDULED REDEMPTION		2,505	2,505	2,601	2,652		(147)		(147)		2,505				34	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2007	SCHEDULED REDEMPTION		2,366	2,366	2,388	2,383		(17)		(17)		2,366				42	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2007	SCHEDULED REDEMPTION		6,704	6,704	6,767	6,750		(45)		(45)		6,704				95	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		03/01/2007	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				1	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2007	SCHEDULED REDEMPTION		897	897	932	925		(28)		(28)		897				14	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2007	SCHEDULED REDEMPTION		81	81	84	86		(5)		(5)		81				1	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		03/01/2007	SCHEDULED REDEMPTION		59	59	62	62		(2)		(2)		59				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2007	SCHEDULED REDEMPTION		985	985	994	993		(8)		(8)		985				18	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25					06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		03/01/2007	SCHEDULED REDEMPTION		89	89	93	95		(6)		(6)		89				2	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		03/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2007	SCHEDULED REDEMPTION		133	133	137	141		(8)		(8)		133				2	04/01/2030	1
31384Y-QP-4	FED NATL MTG ASSOC #537862		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2007	SCHEDULED REDEMPTION		724	724	730	729		(6)		(6)		724				13	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		03/01/2007	SCHEDULED REDEMPTION		434	434	451	447		(13)		(13)		434				7	05/01/2015	1
31384Y-UE-4	FED NATL MTG ASSOC #537981		03/01/2007	SCHEDULED REDEMPTION		83	83	86	88		(5)		(5)		83				1	05/01/2030	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2007	SCHEDULED REDEMPTION		804	804	810	804						804				13	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2007	SCHEDULED REDEMPTION		459	459	464	462		(3)		(3)		459				8	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		03/01/2007	SCHEDULED REDEMPTION		7,784	7,784	7,688	7,752		31		31		7,784				112	11/01/2010	1
31385A-K9-7	FED NATL MTG ASSOC #538620		03/01/2007	SCHEDULED REDEMPTION		1,340	1,340	1,353	1,350		(9)		(9)		1,340				23	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2007	SCHEDULED REDEMPTION		1,723	1,723	1,789	1,859		(136)		(136)		1,723				23	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2007	SCHEDULED REDEMPTION		656	656	662	660		(5)		(5)		656				12	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2007	SCHEDULED REDEMPTION		48	48	49	48						48				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2007	SCHEDULED REDEMPTION		169	169	171	170		(1)		(1)		169				3	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		03/01/2007	SCHEDULED REDEMPTION		22	22	23	24		(1)		(1)		22					05/01/2030	1
31385B-ZN-8	FED NATL MTG ASSOC #539949		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2007	SCHEDULED REDEMPTION		1,313	1,313	1,363	1,377		(64)		(64)		1,313				26	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2007	SCHEDULED REDEMPTION		241	241	250	260		(19)		(19)		241				4	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2007	SCHEDULED REDEMPTION		665	665	682	683		(18)		(18)		665				10	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		03/01/2007	SCHEDULED REDEMPTION		118	118	119	119		(1)		(1)		118				2	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2007	SCHEDULED REDEMPTION		1,896	1,896	1,968	2,001		(106)		(106)		1,896				38	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2007	SCHEDULED REDEMPTION		754	754	773	773		(19)		(19)		754				12	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		03/01/2007	SCHEDULED REDEMPTION		69,400	69,400	70,088	70,002		(602)		(602)		69,400				665	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		03/01/2007	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2007	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2007	SCHEDULED REDEMPTION		2,507	2,507	2,530	2,527		(21)		(21)		2,507				48	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		03/01/2007	SCHEDULED REDEMPTION		669	669	675	674		(5)		(5)		669				12	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		03/01/2007	SCHEDULED REDEMPTION		269	269	280	278		(8)		(8)		269				4	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2007	SCHEDULED REDEMPTION		540	540	546	544		(4)		(4)		540				10	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2007	SCHEDULED REDEMPTION		9,911	9,911	10,292	10,274		(363)		(363)		9,911				185	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2007	SCHEDULED REDEMPTION		64	64	66	68		(4)		(4)		64				1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2007	SCHEDULED REDEMPTION		1,151	1,151	1,160	1,151						1,151				19	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2007	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2007	SCHEDULED REDEMPTION		5,241	5,241	5,442	5,550		(310)		(310)		5,241				104	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2007	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2007	SCHEDULED REDEMPTION		4,885	4,885	5,174	5,167		(281)		(281)		4,885				104	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		03/01/2007	SCHEDULED REDEMPTION		1,405	1,405	1,459	1,490		(85)		(85)		1,405				28	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 11	12	13	14	15	16	17	18	19	20	21	22
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-QZ-2	FED NATL MTG ASSOC #543272		03/01/2007	SCHEDULED REDEMPTION		62	62	64	64		(3)		(3)		62				1	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		03/01/2007	SCHEDULED REDEMPTION		204	204	216	216		(12)		(12)		204				4	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		03/01/2007	SCHEDULED REDEMPTION		646	646	652	651		(5)		(5)		646				11	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		03/01/2007	SCHEDULED REDEMPTION		786	786	816	810		(24)		(24)		786				12	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2007	SCHEDULED REDEMPTION		5,278	5,278	5,387	5,360		(82)		(82)		5,278				76	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		03/01/2007	SCHEDULED REDEMPTION		122	122	124	124		(3)		(3)		122				2	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		03/01/2007	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		03/01/2007	SCHEDULED REDEMPTION		302	302	317	316		(15)		(15)		302				4	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2007	SCHEDULED REDEMPTION		2,269	2,269	2,333	2,357		(88)		(88)		2,269				34	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2007	SCHEDULED REDEMPTION		57,955	57,955	61,758	61,643		(3,688)		(3,688)		57,955				1,018	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2007	SCHEDULED REDEMPTION		7,039	7,039	7,333	7,301		(262)		(262)		7,039				92	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2007	SCHEDULED REDEMPTION		1,378	1,378	1,431	1,421		(43)		(43)		1,378				19	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		03/01/2007	SCHEDULED REDEMPTION		105	105	109	109		(4)		(4)		105				2	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2007	SCHEDULED REDEMPTION		340	340	354	351		(11)		(11)		340				5	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		03/01/2007	SCHEDULED REDEMPTION		502	502	524	523		(22)		(22)		502				8	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2007	SCHEDULED REDEMPTION		1,749	1,749	1,820	1,811		(62)		(62)		1,749				23	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2007	SCHEDULED REDEMPTION		1,651	1,651	1,714	1,702		(52)		(52)		1,651				25	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		03/01/2007	SCHEDULED REDEMPTION		21,783	21,783	22,856	22,818		(1,034)		(1,034)		21,783				312	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2007	SCHEDULED REDEMPTION		1,811	1,811	1,884	1,874		(64)		(64)		1,811				24	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		03/01/2007	SCHEDULED REDEMPTION		717	717	753	751		(34)		(34)		717				11	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		03/01/2007	SCHEDULED REDEMPTION		32,603	32,603	33,111	33,039		(436)		(436)		32,603				400	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		03/01/2007	SCHEDULED REDEMPTION		6,716	6,716	6,734	6,732		(16)		(16)		6,716				96	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		03/01/2007	SCHEDULED REDEMPTION		1,487	1,487	1,495	1,494		(7)		(7)		1,487				22	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2007	SCHEDULED REDEMPTION		16,971	16,971	17,653	17,543		(572)		(572)		16,971				226	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		03/01/2007	SCHEDULED REDEMPTION		6,361	6,361	6,375	6,372		(11)		(11)		6,361				90	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		03/01/2007	SCHEDULED REDEMPTION		2,482	2,482	2,596	2,582		(100)		(100)		2,482				38	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2007	SCHEDULED REDEMPTION		18,871	18,871	19,376	19,306		(435)		(435)		18,871				230	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		03/01/2007	SCHEDULED REDEMPTION		633	633	665	661		(28)		(28)		633				8	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2007	SCHEDULED REDEMPTION		916	916	925	923		(6)		(6)		916				16	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2007	SCHEDULED REDEMPTION		346	346	350	349		(3)		(3)		346				6	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		03/01/2007	SCHEDULED REDEMPTION		1,096	1,096	1,138	1,129		(33)		(33)		1,096				17	06/01/2015	1
31385K-ED-3	FED NATL MTG ASSOC #546532		03/01/2007	SCHEDULED REDEMPTION		5	5	6	6						5					08/01/2030	1
31385K-GC-3	FED NATL MTG ASSOC #546595		03/01/2007	SCHEDULED REDEMPTION		95	95	99	101		(6)		(6)		95				2	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		03/01/2007	SCHEDULED REDEMPTION		27	27	29	29		(2)		(2)		27					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		03/01/2007	SCHEDULED REDEMPTION		595	595	601	600		(5)		(5)		595				11	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2007	SCHEDULED REDEMPTION		506	506	517	518		(12)		(12)		506				8	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2007	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					07/01/2030	1
31385K-5H-4	FED NATL MTG ASSOC #547248		03/01/2007	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2007	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2007	SCHEDULED REDEMPTION		597	597	610	611		(14)		(14)		597				9	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2007	SCHEDULED REDEMPTION		207	207	212	213		(6)		(6)		207				3	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2007	SCHEDULED REDEMPTION		1,969	1,969	2,019	2,010		(41)		(41)		1,969				31	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2007	SCHEDULED REDEMPTION		746	746	784	782		(36)		(36)		746				11	11/01/2029	1
31385Q-6E-7	FED NATL MTG ASSOC #549969		03/01/2007	SCHEDULED REDEMPTION		35	35	35	36		(1)		(1)		35				1	10/01/2015	1
31385R-N6-3	FED NATL MTG ASSOC #550413		03/01/2007	SCHEDULED REDEMPTION		4,370	4,370	4,538	4,504		(134)		(134)		4,370				75	11/01/2015	1
31385R-TC-4	FED NATL MTG ASSOC #550547		03/01/2007	SCHEDULED REDEMPTION		49	49	51	51		(3)		(3)		49				1	09/01/2030	1
31385R-UV-0	FED NATL MTG ASSOC #550596		03/01/2007	SCHEDULED REDEMPTION		190	190	195	190						190				3	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		03/01/2007	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19					08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		03/01/2007	SCHEDULED REDEMPTION		377	377	391	389		(12)		(12)		377				6	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		03/01/2007	SCHEDULED REDEMPTION		219	219	225	228		(9)		(9)		219				3	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2007	SCHEDULED REDEMPTION		1,447	1,447	1,502	1,502		(56)		(56)		1,447				26	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2007	SCHEDULED REDEMPTION		375	375	383	385		(10)		(10)		375				6	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2007	SCHEDULED REDEMPTION		2,293	2,293	2,319	2,290		3		3		2,293				40	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2007	SCHEDULED REDEMPTION		669	669	695	693		(24)		(24)		669				11	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		03/01/2007	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				1	11/01/2030	1

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
31385W-NA-3	FED NATL MTG ASSOC #554885		03/01/2007	SCHEDULED REDEMPTION		3,360	3,360	3,449	3,360						3,360				56	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2007	SCHEDULED REDEMPTION		221	221	226	226		(5)		(5)		221				3	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		03/01/2007	SCHEDULED REDEMPTION		5,320	5,320	5,587	5,558		(238)		(238)		5,320				84	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		03/01/2007	SCHEDULED REDEMPTION		300	300	315	315		(15)		(15)		300				4	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2007	SCHEDULED REDEMPTION		53,456	53,456	55,689	55,353		(1,897)		(1,897)		53,456				718	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		03/01/2007	SCHEDULED REDEMPTION		66,223	66,223	69,989	69,876		(3,653)		(3,653)		66,223				983	09/01/2032	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		03/01/2007	SCHEDULED REDEMPTION		2,144	2,144	2,177	2,174		(30)		(30)		2,144				27	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		03/01/2007	SCHEDULED REDEMPTION		417,534	417,534	413,923	414,085		3,449		3,449		417,534				4,492	05/01/2018	1
31385X-M8-7	FED NATL MTG ASSOC #555783		03/01/2007	SCHEDULED REDEMPTION		291,290	291,290	278,432	279,227		12,063		12,063		291,290				2,882	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2007	SCHEDULED REDEMPTION		5,332	5,332	5,362	5,360		(28)		(28)		5,332				60	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2007	SCHEDULED REDEMPTION		63	63	65	64		(1)		(1)		63				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2007	SCHEDULED REDEMPTION		127	127	132	134		(7)		(7)		127				2	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		03/01/2007	SCHEDULED REDEMPTION		1,188	1,188	1,219	1,211		(23)		(23)		1,188				19	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14					01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2007	SCHEDULED REDEMPTION		9,250	9,250	9,326	9,250						9,250				166	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2007	SCHEDULED REDEMPTION		5,023	5,023	5,216	5,178		(154)		(154)		5,023				84	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2007	SCHEDULED REDEMPTION		215	215	215	215						215				4	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2007	SCHEDULED REDEMPTION		2,958	2,958	2,994	2,958						2,958				49	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2007	SCHEDULED REDEMPTION		7,154	7,154	7,429	7,375		(221)		(221)		7,154				92	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2007	SCHEDULED REDEMPTION		217	217	217	217						217				4	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		03/01/2007	SCHEDULED REDEMPTION		330	330	342	342		(12)		(12)		330				4	02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2007	SCHEDULED REDEMPTION		800	800	818	817		(18)		(18)		800				9	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2007	SCHEDULED REDEMPTION		145	145	150	150		(6)		(6)		145				2	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		03/01/2007	SCHEDULED REDEMPTION		104	104	108	108		(4)		(4)		104				2	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2007	SCHEDULED REDEMPTION		263	263	279	276		(13)		(13)		263				5	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2007	SCHEDULED REDEMPTION		4,499	4,499	4,600	4,603		(104)		(104)		4,499				71	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		03/01/2007	SCHEDULED REDEMPTION		96	96	96	96						96				2	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2007	SCHEDULED REDEMPTION		67	67	70	70		(3)		(3)		67				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		03/01/2007	SCHEDULED REDEMPTION		2,449	2,449	2,559	2,554		(106)		(106)		2,449				43	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2007	SCHEDULED REDEMPTION		3,683	3,683	3,825	3,795		(111)		(111)		3,683				59	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		03/01/2007	SCHEDULED REDEMPTION		6,610	6,610	6,942	6,931		(321)		(321)		6,610				106	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		03/01/2007	SCHEDULED REDEMPTION		512	512	515	514		(2)		(2)		512				7	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2007	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2007	SCHEDULED REDEMPTION		1,921	1,921	1,964	1,959		(39)		(39)		1,921				30	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2007	SCHEDULED REDEMPTION		849	849	871	871		(22)		(22)		849				13	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2007	SCHEDULED REDEMPTION		6,463	6,463	6,714	6,742		(278)		(278)		6,463				84	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		03/01/2007	SCHEDULED REDEMPTION		88	88	92	91		(3)		(3)		88				1	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2007	SCHEDULED REDEMPTION		106	106	110	110		(4)		(4)		106				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2007	SCHEDULED REDEMPTION		315	315	327	325		(10)		(10)		315				5	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2007	SCHEDULED REDEMPTION		25	25	25	25						25					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2007	SCHEDULED REDEMPTION		798	798	829	827		(28)		(28)		798				13	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2007	SCHEDULED REDEMPTION		1,299	1,299	1,349	1,339		(40)		(40)		1,299				22	01/01/2016	1
31386M-HB-9	FED NATL MTG ASSOC #567326		03/01/2007	SCHEDULED REDEMPTION		191	191	198	200		(10)		(10)		191				3	01/01/2031	1
31386M-RK-8	FED NATL MTG ASSOC #567590		03/01/2007	SCHEDULED REDEMPTION		2,584	2,584	2,701	2,694		(110)		(110)		2,584				30	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2007	SCHEDULED REDEMPTION		299	299	310	308		(9)		(9)		299				5	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		03/01/2007	SCHEDULED REDEMPTION		1,623	1,623	1,581	1,587		36		36		1,623				24	02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		03/01/2007	SCHEDULED REDEMPTION		378	378	387	392		(14)		(14)		378				6	05/01/2016	1
31386N-C2-2	FED NATL MTG ASSOC #568089		03/01/2007	SCHEDULED REDEMPTION		528	528	549	553		(25)		(25)		528				8	01/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		03/01/2007	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2007	SCHEDULED REDEMPTION		169	169	176	177		(7)		(7)		169				3	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2007	SCHEDULED REDEMPTION		2,209	2,209	2,259	2,257		(48)		(48)		2,209				28	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2007	SCHEDULED REDEMPTION		271	271	282	279		(8)		(8)		271				4	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2007	SCHEDULED REDEMPTION		246	246	253	252		(6)		(6)		246				4	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2007	SCHEDULED REDEMPTION		233	233	242	243		(9)		(9)		233				4	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2007	SCHEDULED REDEMPTION		512	512	532	534		(21)		(21)		512				9	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2007	SCHEDULED REDEMPTION		5,232	5,232	5,443	5,416		(184)		(184)		5,232				74	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2007	SCHEDULED REDEMPTION		2,133	2,133	2,188	2,200		(67)		(67)		2,133				33	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2007	SCHEDULED REDEMPTION		195	195	202	203		(8)		(8)		195				3	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2007	SCHEDULED REDEMPTION		242	242	249	249		(7)		(7)		242				4	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2007	SCHEDULED REDEMPTION		159	159	165	164		(5)		(5)		159				2	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2007	SCHEDULED REDEMPTION		1,058	1,058	1,097	1,089		(31)		(31)		1,058				16	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2007	SCHEDULED REDEMPTION		1,856	1,856	1,927	1,913		(57)		(57)		1,856				29	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2007	SCHEDULED REDEMPTION		791	791	821	819		(28)		(28)		791				15	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2007	SCHEDULED REDEMPTION		536	536	547	545		(8)		(8)		536				8	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2007	SCHEDULED REDEMPTION		28,422	28,422	29,157	29,001		(580)		(580)		28,422				462	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2007	SCHEDULED REDEMPTION		625	625	643	642		(17)		(17)		625				8	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2007	SCHEDULED REDEMPTION		1,802	1,802	1,840	1,832		(30)		(30)		1,802				23	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		03/01/2007	SCHEDULED REDEMPTION		7,580	7,580	7,922	7,879		(299)		(299)		7,580				128	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2007	SCHEDULED REDEMPTION		7,772	7,772	7,934	7,903		(131)		(131)		7,772				88	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		03/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		03/01/2007	SCHEDULED REDEMPTION		1,475	1,475	1,548	1,546		(70)		(70)		1,475				22	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2007	SCHEDULED REDEMPTION		3,804	3,804	3,950	3,920		(116)		(116)		3,804				59	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2007	SCHEDULED REDEMPTION		10,199	10,199	10,626	10,578		(378)		(378)		10,199				148	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2007	SCHEDULED REDEMPTION		255	255	265	263		(8)		(8)		255				4	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2007	SCHEDULED REDEMPTION		3,251	3,251	3,387	3,371		(120)		(120)		3,251				40	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2007	SCHEDULED REDEMPTION		1,211	1,211	1,237	1,230		(19)		(19)		1,211				18	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2007	SCHEDULED REDEMPTION		2,709	2,709	2,765	2,754		(45)		(45)		2,709				43	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2007	SCHEDULED REDEMPTION		1,345	1,345	1,397	1,392		(47)		(47)		1,345				25	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		03/01/2007	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				1	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2007	SCHEDULED REDEMPTION		15,060	15,060	15,813	15,957		(897)		(897)		15,060				301	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		03/01/2007	SCHEDULED REDEMPTION		43,310	43,310	44,469	44,335		(1,025)		(1,025)		43,310				452	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		03/01/2007	SCHEDULED REDEMPTION		877	877	891	889		(12)		(12)		877				11	04/01/2016	1
31387B-SD-6	FED NATL MTG ASSOC #579316		03/01/2007	SCHEDULED REDEMPTION		60	60	62	61		(1)		(1)		60				1	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2007	SCHEDULED REDEMPTION		1,666	1,666	1,701	1,691		(25)		(25)		1,666				18	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2007	SCHEDULED REDEMPTION		745	745	761	757		(12)		(12)		745				12	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2007	SCHEDULED REDEMPTION		1,116	1,116	1,159	1,151		(35)		(35)		1,116				14	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2007	SCHEDULED REDEMPTION		744	744	774	770		(26)		(26)		744				10	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2007	SCHEDULED REDEMPTION		480	480	491	488		(8)		(8)		480				7	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2007	SCHEDULED REDEMPTION		314	314	320	319		(5)		(5)		314				5	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2007	SCHEDULED REDEMPTION		1,550	1,550	1,612	1,604		(54)		(54)		1,550				22	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		03/01/2007	SCHEDULED REDEMPTION		9,148	9,148	9,607	9,592		(444)		(444)		9,148				146	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		03/01/2007	SCHEDULED REDEMPTION		83	83	83	83						83				1	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2007	SCHEDULED REDEMPTION		18,743	18,743	19,458	19,889		(1,146)		(1,146)		18,743				374	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2007	SCHEDULED REDEMPTION		1,581	1,581	1,642	1,628		(47)		(47)		1,581				25	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2007	SCHEDULED REDEMPTION		330	330	337	335		(5)		(5)		330				5	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		03/01/2007	SCHEDULED REDEMPTION		3,419	3,419	3,437	3,436		(17)		(17)		3,419				50	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2007	SCHEDULED REDEMPTION		3,582	3,582	3,720	3,688		(106)		(106)		3,582				56	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		03/01/2007	SCHEDULED REDEMPTION		306	306	321	321		(15)		(15)		306				4	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		03/01/2007	SCHEDULED REDEMPTION		912	912	958	957		(44)		(44)		912				12	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		03/01/2007	SCHEDULED REDEMPTION		10,614	10,614	11,137	11,121		(506)		(506)		10,614				170	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		03/01/2007	SCHEDULED REDEMPTION		371	371	390	389		(18)		(18)		371				6	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		03/01/2007	SCHEDULED REDEMPTION		3,868	3,868	4,062	4,056		(188)		(188)		3,868				62	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2007	SCHEDULED REDEMPTION		11,326	11,326	11,561	11,493		(168)		(168)		11,326				180	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2007	SCHEDULED REDEMPTION		732	732	749	745		(12)		(12)		732				11	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2007	SCHEDULED REDEMPTION		355	355	371	369		(14)		(14)		355				6	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2007	SCHEDULED REDEMPTION		41	41	43	43		(2)		(2)		41				1	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		03/01/2007	SCHEDULED REDEMPTION		512	512	531	527		(15)		(15)		512				8	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2007	SCHEDULED REDEMPTION		206	206	210	209		(3)		(3)		206				3	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		03/01/2007	SCHEDULED REDEMPTION		160	160	164	164		(4)		(4)		160				2	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		03/01/2007	SCHEDULED REDEMPTION		14,372	14,372	14,053	14,152		221		221		14,372				153	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2007	SCHEDULED REDEMPTION		3,909	3,909	4,010	3,978		(70)		(70)		3,909				61	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	06/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2007	SCHEDULED REDEMPTION		5,796	5,796	6,018	5,963		(167)		(167)		5,796				88	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		03/01/2007	SCHEDULED REDEMPTION		180	180	184	183		(3)		(3)		180				3	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2007	SCHEDULED REDEMPTION		804	804	835	828		(23)		(23)		804				11	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2007	SCHEDULED REDEMPTION		1,506	1,506	1,540	1,534		(28)		(28)		1,506				23	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2007	SCHEDULED REDEMPTION		77,809	77,809	78,697	78,423		(614)		(614)		77,809				1,252	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2007	SCHEDULED REDEMPTION		3,068	3,068	3,132	3,113		(45)		(45)		3,068				43	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2007	SCHEDULED REDEMPTION		386	386	394	391		(6)		(6)		386				6	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2007	SCHEDULED REDEMPTION		414	414	425	425		(10)		(10)		414				6	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2007	SCHEDULED REDEMPTION		4,301	4,301	4,481	4,461		(160)		(160)		4,301				58	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		03/01/2007	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2007	SCHEDULED REDEMPTION		6,019	6,019	6,144	6,107		(88)		(88)		6,019				88	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2007	SCHEDULED REDEMPTION		487	487	497	495		(8)		(8)		487				6	08/01/2016	1
31387R-XR-4	FED NATL MTG ASSOC #592088		01/01/2007	SCHEDULED REDEMPTION		1,228	1,228	1,253	1,246		(18)		(18)		1,228				7	06/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2007	SCHEDULED REDEMPTION		83	83	86	86		(2)		(2)		83				1	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		03/01/2007	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				1	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		03/01/2007	SCHEDULED REDEMPTION		467	467	488	484		(17)		(17)		467				7	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		03/01/2007	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				1	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		03/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2007	SCHEDULED REDEMPTION		3,824	3,824	3,904	3,884		(59)		(59)		3,824				59	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2007	SCHEDULED REDEMPTION		1,144	1,144	1,173	1,166		(22)		(22)		1,144				18	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		03/01/2007	SCHEDULED REDEMPTION		228	228	240	240		(11)		(11)		228				3	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		03/01/2007	SCHEDULED REDEMPTION		378	378	395	391		(14)		(14)		378				6	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		03/01/2007	SCHEDULED REDEMPTION		7,561	7,561	7,902	7,836		(275)		(275)		7,561				89	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		03/01/2007	SCHEDULED REDEMPTION		191	191	200	199		(8)		(8)		191				3	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2007	SCHEDULED REDEMPTION		57,556	57,556	58,753	58,434		(878)		(878)		57,556				923	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2007	SCHEDULED REDEMPTION		223	223	236	233		(10)		(10)		223				4	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		03/01/2007	SCHEDULED REDEMPTION		14,157	14,157	14,523	14,414		(258)		(258)		14,157				207	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		03/01/2007	SCHEDULED REDEMPTION		288	288	299	297		(9)		(9)		288				4	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2007	SCHEDULED REDEMPTION		1,412	1,412	1,441	1,434		(22)		(22)		1,412				20	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		03/01/2007	SCHEDULED REDEMPTION		35,219	35,219	36,810	36,500		(1,281)		(1,281)		35,219				615	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		03/01/2007	SCHEDULED REDEMPTION		767	767	787	781		(14)		(14)		767				12	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		03/01/2007	SCHEDULED REDEMPTION		1,502	1,502	1,577	1,575		(73)		(73)		1,502				17	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2007	SCHEDULED REDEMPTION		3,517	3,517	3,590	3,572		(54)		(54)		3,517				49	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2007	SCHEDULED REDEMPTION		8,041	8,041	8,208	8,162		(121)		(121)		8,041				125	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		03/01/2007	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				1	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2007	SCHEDULED REDEMPTION		1,258	1,258	1,284	1,281		(23)		(23)		1,258				18	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2007	SCHEDULED REDEMPTION		870	870	888	883		(13)		(13)		870				13	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		03/01/2007	SCHEDULED REDEMPTION		229	229	239	237		(8)		(8)		229				4	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2007	SCHEDULED REDEMPTION		262	262	268	267		(4)		(4)		262				3	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2007	SCHEDULED REDEMPTION		51	51	52	53		(2)		(2)		51				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2007	SCHEDULED REDEMPTION		87	87	89	89		(1)		(1)		87				1	07/01/2016	1
31387Y-5Z-2	FED NATL MTG ASSOC #598564		03/01/2007	SCHEDULED REDEMPTION		840	840	841	841		(2)		(2)		840				12	08/01/2031	1
31388A-KR-4	FED NATL MTG ASSOC #598904		03/01/2007	SCHEDULED REDEMPTION		10,354	10,354	10,821	10,730		(377)		(377)		10,354				122	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		03/01/2007	SCHEDULED REDEMPTION		1,345	1,345	1,373	1,366		(20)		(20)		1,345				20	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		03/01/2007	SCHEDULED REDEMPTION		136	136	142	141		(5)		(5)		136				2	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2007	SCHEDULED REDEMPTION		2,098	2,098	2,142	2,129		(31)		(31)		2,098				30	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		03/01/2007	SCHEDULED REDEMPTION		88	88	92	92		(3)		(3)		88				1	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2007	SCHEDULED REDEMPTION		2,073	2,073	2,117	2,103		(30)		(30)		2,073				30	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2007	SCHEDULED REDEMPTION		1,417	1,417	1,501	1,474		(57)		(57)		1,417				30	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2007	SCHEDULED REDEMPTION		8,553	8,553	8,910	8,872		(319)		(319)		8,553				120	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2007	SCHEDULED REDEMPTION		3,926	3,926	4,007	3,990		(64)		(64)		3,926				60	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2007	SCHEDULED REDEMPTION		58	58	59	60		(2)		(2)		58				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2007	SCHEDULED REDEMPTION		237	237	242	240		(4)		(4)		237				3	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		03/01/2007	SCHEDULED REDEMPTION		376	376	393	390		(14)		(14)		376				6	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		03/01/2007	SCHEDULED REDEMPTION		47	47	49	48		(1)		(1)		47				1	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		03/01/2007	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				1	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		03/01/2007	SCHEDULED REDEMPTION		207	207	211	210		(4)		(4)		207				3	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2007	SCHEDULED REDEMPTION		25,784	25,784	26,364	26,182		(398)		(398)		25,784				384	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2007	SCHEDULED REDEMPTION		1,529	1,529	1,588	1,609		(80)		(80)		1,529				31	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2007	SCHEDULED REDEMPTION		4,988	4,988	5,091	5,061		(73)		(73)		4,988				77	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2007	SCHEDULED REDEMPTION		7,338	7,338	7,491	7,451		(113)		(113)		7,338				114	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		03/01/2007	SCHEDULED REDEMPTION		1,683	1,683	1,748	1,733		(50)		(50)		1,683				21	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2007	SCHEDULED REDEMPTION		455	455	465	462		(7)		(7)		455				7	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		03/01/2007	SCHEDULED REDEMPTION		857	857	896	889		(32)		(32)		857				11	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		03/01/2007	SCHEDULED REDEMPTION		1,241	1,241	1,276	1,276		(35)		(35)		1,241				18	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		03/01/2007	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				1	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2007	SCHEDULED REDEMPTION		21,138	21,138	22,386	22,067		(930)		(930)		21,138				346	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		03/01/2007	SCHEDULED REDEMPTION		351	351	372	367		(15)		(15)		351				7	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		03/01/2007	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2007	SCHEDULED REDEMPTION		277	277	282	281		(4)		(4)		277				4	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		03/01/2007	SCHEDULED REDEMPTION		11,081	11,081	11,116	11,111		(30)		(30)		11,081				177	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		03/01/2007	SCHEDULED REDEMPTION		14,326	14,326	14,973	14,824		(497)		(497)		14,326				169	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		03/01/2007	SCHEDULED REDEMPTION		343	343	344	343		(1)		(1)		343				5	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		03/01/2007	SCHEDULED REDEMPTION		2,670	2,670	2,675	2,675		(5)		(5)		2,670				32	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2007	SCHEDULED REDEMPTION		84	84	85	85		(1)		(1)		84				1	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		03/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		03/01/2007	SCHEDULED REDEMPTION		913	913	922	921		(8)		(8)		913				13	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2007	SCHEDULED REDEMPTION		14,280	14,280	14,508	14,402		(122)		(122)		14,280				222	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2007	SCHEDULED REDEMPTION		19,909	19,909	20,226	20,075		(166)		(166)		19,909				248	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2007	SCHEDULED REDEMPTION		1,214	1,214	1,239	1,232		(18)		(18)		1,214				17	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2007	SCHEDULED REDEMPTION		569	569	581	577		(8)		(8)		569				7	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		03/01/2007	SCHEDULED REDEMPTION		633	633	646	643		(9)		(9)		633				9	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2007	SCHEDULED REDEMPTION		268	268	284	279		(11)		(11)		268				5	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		03/01/2007	SCHEDULED REDEMPTION		7,246	7,246	7,573	7,515		(269)		(269)		7,246				104	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2007	SCHEDULED REDEMPTION		1,583	1,583	1,615	1,605		(23)		(23)		1,583				23	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2007	SCHEDULED REDEMPTION		4,141	4,141	4,227	4,203		(62)		(62)		4,141				56	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		03/01/2007	SCHEDULED REDEMPTION		134	134	140	139		(5)		(5)		134				2	10/01/2031	1
31388Q-FG-9	FED NATL MTG ASSOC #611367		03/01/2007	SCHEDULED REDEMPTION		37,265	37,265	38,106	37,979		(715)		(715)		37,265				650	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2007	SCHEDULED REDEMPTION		505	505	515	512		(7)		(7)		505				7	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		03/01/2007	SCHEDULED REDEMPTION		81	81	84	84		(3)		(3)		81				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2007	SCHEDULED REDEMPTION		207	207	215	214		(7)		(7)		207				3	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		03/01/2007	SCHEDULED REDEMPTION		8,405	8,405	8,819	8,805		(399)		(399)		8,405				92	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2007	SCHEDULED REDEMPTION		149	149	157	155		(6)		(6)		149				3	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		03/01/2007	SCHEDULED REDEMPTION		2,724	2,724	2,797	2,789		(65)		(65)		2,724				33	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2007	SCHEDULED REDEMPTION		668	668	682	679		(11)		(11)		668				8	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		03/01/2007	SCHEDULED REDEMPTION		14,659	14,659	14,888	14,864		(205)		(205)		14,659				182	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2007	SCHEDULED REDEMPTION		42,708	42,708	43,596	43,325		(617)		(617)		42,708				576	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		03/01/2007	SCHEDULED REDEMPTION		1,097	1,097	1,146	1,134		(37)		(37)		1,097				17	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		03/01/2007	SCHEDULED REDEMPTION		1,647	1,647	1,664	1,661		(14)		(14)		1,647				23	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2007	SCHEDULED REDEMPTION		3,548	3,548	3,691	3,671		(123)		(123)		3,548				38	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		03/01/2007	SCHEDULED REDEMPTION		1,917	1,917	1,936	1,933		(17)		(17)		1,917				28	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2007	SCHEDULED REDEMPTION		21,703	21,703	22,154	22,032		(329)		(329)		21,703				269	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		03/01/2007	SCHEDULED REDEMPTION		1,493	1,493	1,535	1,535		(42)		(42)		1,493				21	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		03/01/2007	SCHEDULED REDEMPTION		181	181	189	187		(7)		(7)		181				3	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		03/01/2007	SCHEDULED REDEMPTION		923	923	966	953		(30)		(30)		923				11	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		03/01/2007	SCHEDULED REDEMPTION		8,622	8,622	8,712	8,698		(76)		(76)		8,622				139	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		03/01/2007	SCHEDULED REDEMPTION		117	117	119	119		(3)		(3)		117				2	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		03/01/2007	SCHEDULED REDEMPTION		173	173	182	182		(8)		(8)		173				3	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		03/01/2007	SCHEDULED REDEMPTION		273	273	276	275		(3)		(3)		273				4	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		03/01/2007	SCHEDULED REDEMPTION		76	76	76	76						76				1	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2007	SCHEDULED REDEMPTION		3,218	3,218	3,218	3,218						3,218				44	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2007	SCHEDULED REDEMPTION		255	255	265	263		(8)		(8)		255				4	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2007	SCHEDULED REDEMPTION		2,285	2,285	2,356	2,348		(63)		(63)		2,285				30	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		03/01/2007	SCHEDULED REDEMPTION		88	88	92	91		(3)		(3)		88				1	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		03/01/2007	SCHEDULED REDEMPTION		8,718	8,718	8,951	8,917		(199)		(199)		8,718				111	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2007	SCHEDULED REDEMPTION		125	125	130	129		(4)		(4)		125				2	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		03/01/2007	SCHEDULED REDEMPTION		1,222	1,222	1,227	1,226		(4)		(4)		1,222				18	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2007	SCHEDULED REDEMPTION		3,188	3,188	3,283	3,280		(92)		(92)		3,188				47	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2007	SCHEDULED REDEMPTION		1,327	1,327	1,358	1,349		(22)		(22)		1,327				17	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2007	SCHEDULED REDEMPTION		26,323	26,323	27,028	26,923		(600)		(600)		26,323				340	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		03/01/2007	SCHEDULED REDEMPTION		22,639	22,639	22,907	22,868		(228)		(228)		22,639				366	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		03/01/2007	SCHEDULED REDEMPTION		5,444	5,444	5,712	5,701		(257)		(257)		5,444				86	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		03/01/2007	SCHEDULED REDEMPTION		701	701	735	734		(33)		(33)		701				10	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		03/01/2007	SCHEDULED REDEMPTION		265	265	277	273		(8)		(8)		265				4	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		03/01/2007	SCHEDULED REDEMPTION		147	147	155	154		(7)		(7)		147				2	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2007	SCHEDULED REDEMPTION		2,410	2,410	2,507	2,492		(82)		(82)		2,410				31	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		03/01/2007	SCHEDULED REDEMPTION		5,228	5,228	5,485	5,475		(247)		(247)		5,228				73	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		03/01/2007	SCHEDULED REDEMPTION		296	296	311	309		(13)		(13)		296				4	09/01/2032	1
31389M-Y3-5	FED NATL MTG ASSOC #629930		03/01/2007	SCHEDULED REDEMPTION		39,651	39,651	38,684	38,729		922		922		39,651				444	08/01/2033	1
31389N-AH-8	FED NATL MTG ASSOC #630108		03/01/2007	SCHEDULED REDEMPTION		61	61	64	66		(4)		(4)		61				1	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		03/01/2007	SCHEDULED REDEMPTION		149	149	156	153		(5)		(5)		149				2	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		03/01/2007	SCHEDULED REDEMPTION		1,488	1,488	1,522	1,515		(26)		(26)		1,488				23	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		03/01/2007	SCHEDULED REDEMPTION		302	302	315	310		(9)		(9)		302				5	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		03/01/2007	SCHEDULED REDEMPTION		3,930	3,930	3,977	3,972		(41)		(41)		3,930				53	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2007	SCHEDULED REDEMPTION		1,723	1,723	1,792	1,782		(59)		(59)		1,723				24	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		03/01/2007	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		03/01/2007	SCHEDULED REDEMPTION		11,453	11,453	11,633	11,616		(163)		(163)		11,453				140	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2007	SCHEDULED REDEMPTION		5,763	5,763	5,763	5,763						5,763				77	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		03/01/2007	SCHEDULED REDEMPTION		434	434	456	455		(21)		(21)		434				6	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		03/01/2007	SCHEDULED REDEMPTION		7,090	7,090	7,274	7,256		(165)		(165)		7,090				87	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2007	SCHEDULED REDEMPTION		10,670	10,670	10,836	10,812		(142)		(142)		10,670				137	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		03/01/2007	SCHEDULED REDEMPTION		397	397	415	410		(13)		(13)		397				6	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		03/01/2007	SCHEDULED REDEMPTION		331	331	348	346		(15)		(15)		331				5	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		03/01/2007	SCHEDULED REDEMPTION		12,464	12,464	13,089	13,043		(580)		(580)		12,464				202	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		03/01/2007	SCHEDULED REDEMPTION		6,186	6,186	6,326	6,298		(112)		(112)		6,186				74	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2007	SCHEDULED REDEMPTION		393	393	408	402		(10)		(10)		393				6	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2007	SCHEDULED REDEMPTION		44,252	44,252	45,951	45,360		(1,108)		(1,108)		44,252				555	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		03/01/2007	SCHEDULED REDEMPTION		6,872	6,872	6,887	6,885		(13)		(13)		6,872				84	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2007	SCHEDULED REDEMPTION		345	345	359	354		(9)		(9)		345				5	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2007	SCHEDULED REDEMPTION		234	234	243	240		(6)		(6)		234				4	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		03/01/2007	SCHEDULED REDEMPTION		303	303	318	317		(14)		(14)		303				4	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		03/01/2007	SCHEDULED REDEMPTION		1,076	1,076	1,105	1,103		(26)		(26)		1,076				16	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		03/01/2007	SCHEDULED REDEMPTION		7,425	7,425	7,593	7,558		(133)		(133)		7,425				126	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2007	SCHEDULED REDEMPTION		338	338	351	347		(8)		(8)		338				6	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		03/01/2007	SCHEDULED REDEMPTION		471	471	473	473		(2)		(2)		471				8	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		03/01/2007	SCHEDULED REDEMPTION		14,752	14,752	14,834	14,818		(66)		(66)		14,752				161	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		03/01/2007	SCHEDULED REDEMPTION		29,347	29,347	30,175	30,165		(817)		(817)		29,347				476	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		03/01/2007	SCHEDULED REDEMPTION		105,284	105,284	110,038	108,496		(3,212)		(3,212)		105,284				1,231	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		03/01/2007	SCHEDULED REDEMPTION		2,674	2,674	2,682	2,681		(7)		(7)		2,674				36	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		03/01/2007	SCHEDULED REDEMPTION		225	225	226	226						225				3	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		03/01/2007	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32					03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		03/01/2007	SCHEDULED REDEMPTION		76	76	76	76						76				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2007	SCHEDULED REDEMPTION		4,895	4,895	5,092	5,050		(155)		(155)		4,895				67	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		03/01/2007	SCHEDULED REDEMPTION		778	778	780	779		(1)		(1)		778				11	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		03/01/2007	SCHEDULED REDEMPTION		9,018	9,018	9,425	9,278		(260)		(260)		9,018				157	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		03/01/2007	SCHEDULED REDEMPTION		555	555	582	581		(26)		(26)		555				8	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		03/01/2007	SCHEDULED REDEMPTION		109	109	113	112		(3)		(3)		109				2	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		03/01/2007	SCHEDULED REDEMPTION		3,944	3,944	4,060	4,052		(107)		(107)		3,944				50	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		03/01/2007	SCHEDULED REDEMPTION		1,767	1,767	1,843	1,821		(53)		(53)		1,767				29	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		03/01/2007	SCHEDULED REDEMPTION		174	174	183	182		(8)		(8)		174				3	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2007	SCHEDULED REDEMPTION		4,386	4,386	4,555	4,506		(119)		(119)		4,386				55	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		03/01/2007	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				1	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		03/01/2007	SCHEDULED REDEMPTION		670	670	672	671		(2)		(2)		670				10	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		03/01/2007	SCHEDULED REDEMPTION		64,778	64,778	67,987	67,889		(3,111)		(3,111)		64,778				1,044	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		03/01/2007	SCHEDULED REDEMPTION		23,974	23,974	24,975	24,930		(957)		(957)		23,974				334	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31390D-ZF-4	FED NATL MTG ASSOC #643442		03/01/2007	SCHEDULED REDEMPTION		4,699	4,699	4,895	4,864		(166)		(166)		4,699				62	06/01/2017	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2007	SCHEDULED REDEMPTION		8,992	8,992	9,368	9,314		(322)		(322)		8,992				119	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		03/01/2007	SCHEDULED REDEMPTION		652	652	654	653		(1)		(1)		652				10	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		03/01/2007	SCHEDULED REDEMPTION		211	211	217	217		(6)		(6)		211				3	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		03/01/2007	SCHEDULED REDEMPTION		480	480	502	497		(17)		(17)		480				7	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		03/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(2)		(2)		36				1	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		03/01/2007	SCHEDULED REDEMPTION		525	525	549	540		(15)		(15)		525				8	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		03/01/2007	SCHEDULED REDEMPTION		4,406	4,406	4,626	4,600		(195)		(195)		4,406				49	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		03/01/2007	SCHEDULED REDEMPTION		287	287	301	300		(12)		(12)		287				4	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		03/01/2007	SCHEDULED REDEMPTION		1,455	1,455	1,528	1,514		(59)		(59)		1,455				24	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		03/01/2007	SCHEDULED REDEMPTION		1,732	1,732	1,818	1,812		(80)		(80)		1,732				28	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		03/01/2007	SCHEDULED REDEMPTION		102	102	105	104		(2)		(2)		102				2	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		03/01/2007	SCHEDULED REDEMPTION		594	594	598	597		(3)		(3)		594				9	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		03/01/2007	SCHEDULED REDEMPTION		862	862	867	866		(4)		(4)		862				13	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		03/01/2007	SCHEDULED REDEMPTION		16,700	16,700	17,454	17,251		(551)		(551)		16,700				291	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		03/01/2007	SCHEDULED REDEMPTION		2,717	2,717	2,732	2,729		(12)		(12)		2,717				44	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2007	SCHEDULED REDEMPTION		992	992	1,048	1,024		(32)		(32)		992				16	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		03/01/2007	SCHEDULED REDEMPTION		39	39	40	40						39				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		03/01/2007	SCHEDULED REDEMPTION		4,755	4,755	4,972	4,963		(207)		(207)		4,755				76	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		03/01/2007	SCHEDULED REDEMPTION		278	278	291	290		(12)		(12)		278				4	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		03/01/2007	SCHEDULED REDEMPTION		134	134	134	134		(1)		(1)		134				2	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		03/01/2007	SCHEDULED REDEMPTION		341	341	358	355		(14)		(14)		341				5	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		03/01/2007	SCHEDULED REDEMPTION		20	20	20	20						20					07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		03/01/2007	SCHEDULED REDEMPTION		138	138	145	144		(6)		(6)		138				2	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		03/01/2007	SCHEDULED REDEMPTION		199,136	199,136	210,337	205,692		(6,556)		(6,556)		199,136				3,727	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		03/01/2007	SCHEDULED REDEMPTION		108	108	108	108		(1)		(1)		108				2	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		03/01/2007	SCHEDULED REDEMPTION		316	316	318	317		(1)		(1)		316				4	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		03/01/2007	SCHEDULED REDEMPTION		100,938	100,938	101,492	101,387		(448)		(448)		100,938				1,267	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		03/01/2007	SCHEDULED REDEMPTION		21,527	21,527	22,607	22,479		(951)		(951)		21,527				349	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		03/01/2007	SCHEDULED REDEMPTION		19,307	19,307	20,276	20,160		(853)		(853)		19,307				313	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		03/01/2007	SCHEDULED REDEMPTION		3,501	3,501	3,523	3,519		(18)		(18)		3,501				48	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		03/01/2007	SCHEDULED REDEMPTION		4,080	4,080	4,281	4,257		(177)		(177)		4,080				61	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		03/01/2007	SCHEDULED REDEMPTION		115	115	120	119		(4)		(4)		115				2	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		03/01/2007	SCHEDULED REDEMPTION		7,632	7,632	8,015	7,960		(327)		(327)		7,632				102	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		03/01/2007	SCHEDULED REDEMPTION		444	444	465	463		(20)		(20)		444				6	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2007	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				1	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		03/01/2007	SCHEDULED REDEMPTION		53	53	55	54		(1)		(1)		53				1	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		03/01/2007	SCHEDULED REDEMPTION		17,690	17,690	18,578	18,436		(746)		(746)		17,690				192	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2007	SCHEDULED REDEMPTION		9,128	9,128	9,208	9,204		(76)		(76)		9,128				101	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		03/01/2007	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		03/01/2007	SCHEDULED REDEMPTION		5,140	5,140	5,398	5,364		(224)		(224)		5,140				83	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		03/01/2007	SCHEDULED REDEMPTION		11,215	11,215	11,777	11,703		(488)		(488)		11,215				181	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		03/01/2007	SCHEDULED REDEMPTION		827	827	832	831		(4)		(4)		827				12	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		03/01/2007	SCHEDULED REDEMPTION		696	696	700	699		(3)		(3)		696				10	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		03/01/2007	SCHEDULED REDEMPTION		771	771	810	805		(34)		(34)		771				11	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		03/01/2007	SCHEDULED REDEMPTION		1,180	1,180	1,213	1,210		(30)		(30)		1,180				14	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2007	SCHEDULED REDEMPTION		2,644	2,644	2,658	2,656		(11)		(11)		2,644				37	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		03/01/2007	SCHEDULED REDEMPTION		625	625	656	652		(27)		(27)		625				9	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		03/01/2007	SCHEDULED REDEMPTION		129,732	129,732	133,996	133,411		(3,679)		(3,679)		129,732				1,473	11/01/2017	1
31390W-X7-2	FED NATL MTG ASSOC #658702		03/01/2007	SCHEDULED REDEMPTION		3,895	3,895	3,849	3,849		46		46		3,895				43	03/01/2021	1
31390W-4M-1	FED NATL MTG ASSOC #658828		03/01/2007	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		03/01/2007	SCHEDULED REDEMPTION		37,852	37,852	38,255	38,245		(393)		(393)		37,852				482	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		03/01/2007	SCHEDULED REDEMPTION		1,400	1,400	1,470	1,461		(61)		(61)		1,400				17	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		03/01/2007	SCHEDULED REDEMPTION		522	522	548	545		(23)		(23)		522				8	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		03/01/2007	SCHEDULED REDEMPTION		4,467	4,467	4,579	4,574		(107)		(107)		4,467				64	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		03/01/2007	SCHEDULED REDEMPTION		7,105	7,105	7,306	7,303		(198)		(198)		7,105				114	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		03/01/2007	SCHEDULED REDEMPTION		6,715	6,715	7,045	7,010		(295)		(295)		6,715				102	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2007	SCHEDULED REDEMPTION		31,253	31,253	31,973	31,879		(625)		(625)		31,253				391	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		03/01/2007	SCHEDULED REDEMPTION		488	488	512	509		(21)		(21)		488				7	09/01/2032	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
31391C-NF-8	FED NATL MTG ASSOC #662890		03/01/2007	SCHEDULED REDEMPTION		9,497	9,497	9,734	9,723		(225)		(225)		9,497				130	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		03/01/2007	SCHEDULED REDEMPTION		68,197	68,197	70,495	70,179		(1,982)		(1,982)		68,197				910	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		03/01/2007	SCHEDULED REDEMPTION		247	247	252	252		(5)		(5)		247				3	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		03/01/2007	SCHEDULED REDEMPTION		722	722	740	737		(15)		(15)		722				8	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		03/01/2007	SCHEDULED REDEMPTION		34,411	34,411	35,364	35,236		(825)		(825)		34,411				450	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		03/01/2007	SCHEDULED REDEMPTION		382	382	401	398		(16)		(16)		382				6	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		03/01/2007	SCHEDULED REDEMPTION		943	943	970	969		(26)		(26)		943				14	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2007	SCHEDULED REDEMPTION		173	173	181	180		(7)		(7)		173				2	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2007	SCHEDULED REDEMPTION		6,722	6,722	6,902	6,885		(163)		(163)		6,722				77	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2007	SCHEDULED REDEMPTION		193,430	193,430	197,760	197,257		(3,827)		(3,827)		193,430				2,045	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		03/01/2007	SCHEDULED REDEMPTION		7,382	7,382	7,745	7,702		(320)		(320)		7,382				108	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2007	SCHEDULED REDEMPTION		317,897	317,897	323,299	321,780		(3,882)		(3,882)		317,897				2,526	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		03/01/2007	SCHEDULED REDEMPTION		122	122	128	126		(4)		(4)		122				2	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2007	SCHEDULED REDEMPTION		1,003	1,003	1,019	1,016		(14)		(14)		1,003				11	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		03/01/2007	SCHEDULED REDEMPTION		8,910	8,910	8,977	8,974		(65)		(65)		8,910				118	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2007	SCHEDULED REDEMPTION		51,400	51,400	53,609	53,159		(1,759)		(1,759)		51,400				714	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		03/01/2007	SCHEDULED REDEMPTION		970	970	977	977		(7)		(7)		970				12	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		03/01/2007	SCHEDULED REDEMPTION		492	492	515	512		(20)		(20)		492				7	01/01/2032	1
31391S-U5-7	FED NATL MTG ASSOC #675704		03/01/2007	SCHEDULED REDEMPTION		1,260	1,260	1,193	1,194		66		66		1,260				13	02/01/2033	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		03/01/2007	SCHEDULED REDEMPTION		825	825	863	862		(36)		(36)		825				14	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		03/01/2007	SCHEDULED REDEMPTION		4,231	4,231	4,337	4,332		(100)		(100)		4,231				53	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		03/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		03/01/2007	SCHEDULED REDEMPTION		3,940	3,940	3,990	3,986		(45)		(45)		3,940				48	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		03/01/2007	SCHEDULED REDEMPTION		452,854	452,854	464,316	461,974		(9,120)		(9,120)		452,854				4,600	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2007	SCHEDULED REDEMPTION		2,501	2,501	2,601	2,586		(85)		(85)		2,501				34	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		03/01/2007	SCHEDULED REDEMPTION		140,985	140,985	142,240	142,217		(1,232)		(1,232)		140,985				1,874	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		03/01/2007	SCHEDULED REDEMPTION		3,629	3,629	3,656	3,655		(26)		(26)		3,629				42	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		03/01/2007	SCHEDULED REDEMPTION		1,622	1,622	1,662	1,661		(39)		(39)		1,622				22	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		03/01/2007	SCHEDULED REDEMPTION		22,595	22,595	23,729	23,498		(903)		(903)		22,595				366	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		03/01/2007	SCHEDULED REDEMPTION		7,512	7,512	7,567	7,565		(53)		(53)		7,512				76	02/01/2018	1
31400B-ZG-4	FED NATL MTG ASSOC #683043		03/01/2007	SCHEDULED REDEMPTION		62,357	62,357	65,426	64,889		(2,532)		(2,532)		62,357				760	02/01/2033	1
31400B-5Z-5	FED NATL MTG ASSOC #683164		03/01/2007	SCHEDULED REDEMPTION		358	358	376	372		(14)		(14)		358				5	02/01/2033	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		03/01/2007	SCHEDULED REDEMPTION		65	65	68	67		(3)		(3)		65				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		03/01/2007	SCHEDULED REDEMPTION		1,495	1,495	1,528	1,522		(26)		(26)		1,495				17	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		03/01/2007	SCHEDULED REDEMPTION		728	728	708	708		20		20		728				6	05/01/2034	1
31400E-V9-8	FED NATL MTG ASSOC #685640		03/01/2007	SCHEDULED REDEMPTION		59,048	59,048	60,857	60,489		(1,440)		(1,440)		59,048				627	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		03/01/2007	SCHEDULED REDEMPTION		458	458	469	468		(10)		(10)		458				5	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		03/01/2007	SCHEDULED REDEMPTION		261	261	267	266		(5)		(5)		261				3	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		03/01/2007	SCHEDULED REDEMPTION		70,302	70,302	71,049	71,032		(730)		(730)		70,302				795	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		03/01/2007	SCHEDULED REDEMPTION		39	39	41	40		(2)		(2)		39				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		03/01/2007	SCHEDULED REDEMPTION		81	81	85	84		(3)		(3)		81				1	03/01/2033	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		03/01/2007	SCHEDULED REDEMPTION		34,525	34,525	34,892	34,883		(358)		(358)		34,525				322	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		03/01/2007	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		03/01/2007	SCHEDULED REDEMPTION		2,642	2,642	2,704	2,702		(61)		(61)		2,642				35	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		03/01/2007	SCHEDULED REDEMPTION		4,595	4,595	4,739	4,735		(140)		(140)		4,595				62	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2007	SCHEDULED REDEMPTION		20,056	20,056	20,269	20,264		(208)		(208)		20,056				232	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		03/01/2007	SCHEDULED REDEMPTION		720,121	720,121	728,785	728,582		(8,460)		(8,460)		720,121				9,716	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		03/01/2007	SCHEDULED REDEMPTION		608,831	608,831	600,574	601,146		7,686		7,686		608,831				8,233	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		03/01/2007	SCHEDULED REDEMPTION		401	401	420	419		(18)		(18)		401				6	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		03/01/2007	SCHEDULED REDEMPTION		50,799	50,799	51,433	51,385		(585)		(585)		50,799				494	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		03/01/2007	SCHEDULED REDEMPTION		32,317	32,317	32,560	32,552		(235)		(235)		32,317				437	02/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2007	SCHEDULED REDEMPTION		2,781	2,781	2,840	2,829		(49)		(49)		2,781				32	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		03/01/2007	SCHEDULED REDEMPTION		17,383	17,383	17,567	17,561		(179)		(179)		17,383				206	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		03/01/2007	SCHEDULED REDEMPTION		3,241	3,241	3,342	3,339		(98)		(98)		3,241				45	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		03/01/2007	SCHEDULED REDEMPTION		1,045	1,045	1,071	1,070		(25)		(25)		1,045				12	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		03/01/2007	SCHEDULED REDEMPTION		1,992	1,992	2,036	2,028		(35)		(35)		1,992				23	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		03/01/2007	SCHEDULED REDEMPTION		413	413	423	421		(8)		(8)		413				4	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		03/01/2007	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		03/01/2007	SCHEDULED REDEMPTION		321	321	329	328		(7)		(7)		321				4	03/01/2018	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 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)
31401P-GD-0	FED NATL MTG ASSOC #713996		03/01/2007	SCHEDULED REDEMPTION		10,024	10,024	10,030	10,030		(6)		(6)		10,024				109	07/01/2033	1
31401V-3P-4	FED NATL MTG ASSOC #720006		03/01/2007	SCHEDULED REDEMPTION		39,253	39,253	39,670	39,657		(404)		(404)		39,253				417	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		03/01/2007	SCHEDULED REDEMPTION		4,329	4,329	4,217	4,221		107		107		4,329				52	10/01/2033	1
31401X-EA-1	FED NATL MTG ASSOC #721129		03/01/2007	SCHEDULED REDEMPTION		20,171	20,171	21,154	21,115		(944)		(944)		20,171				219	07/01/2034	1
31401X-H8-3	FED NATL MTG ASSOC #721255		03/01/2007	SCHEDULED REDEMPTION		236,309	236,309	238,820	238,740		(2,431)		(2,431)		236,309				2,860	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		03/01/2007	SCHEDULED REDEMPTION		29,978	29,978	30,297	30,289		(311)		(311)		29,978				365	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		03/01/2007	SCHEDULED REDEMPTION		26,582	26,582	27,241	27,223		(641)		(641)		26,582				395	06/01/2033	1
31401Y-DT-9	FED NATL MTG ASSOC #722014		03/01/2007	SCHEDULED REDEMPTION		333	333	350	346		(13)		(13)		333				5	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		03/01/2007	SCHEDULED REDEMPTION		6,870	6,870	6,875	6,874		(4)		(4)		6,870				83	07/01/2033	1
31402A-JW-7	FED NATL MTG ASSOC #723077		03/01/2007	SCHEDULED REDEMPTION		2,272	2,272	2,176	2,180		92		92		2,272				23	04/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		03/01/2007	SCHEDULED REDEMPTION		45,219	45,219	46,429	46,312		(1,093)		(1,093)		45,219				614	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		03/01/2007	SCHEDULED REDEMPTION		40,148	40,148	40,574	40,550		(402)		(402)		40,148				458	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		03/01/2007	SCHEDULED REDEMPTION		113,856	113,856	113,447	113,466		389		389		113,856				1,258	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		03/01/2007	SCHEDULED REDEMPTION		10,178	10,178	10,185	10,184		(6)		(6)		10,178				112	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		03/01/2007	SCHEDULED REDEMPTION		63,064	63,064	64,332	64,212		(1,148)		(1,148)		63,064				774	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		03/01/2007	SCHEDULED REDEMPTION		56,342	56,342	57,526	57,418		(1,076)		(1,076)		56,342				684	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2007	SCHEDULED REDEMPTION		1,438	1,438	1,469	1,468		(30)		(30)		1,438				19	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		03/01/2007	SCHEDULED REDEMPTION		533,159	533,159	523,913	524,047		9,113		9,113		533,159				5,870	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		03/01/2007	SCHEDULED REDEMPTION		12,271	12,271	12,237	12,239		32		32		12,271				136	04/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2007	SCHEDULED REDEMPTION		9,170	9,170	9,119	9,127		44		44		9,170				92	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		03/01/2007	SCHEDULED REDEMPTION		21,188	21,188	21,724	21,701		(513)		(513)		21,188				279	08/01/2034	1
31402E-J4-1	FED NATL MTG ASSOC #726683		03/01/2007	SCHEDULED REDEMPTION		50,733	50,733	50,765	50,763		(30)		(30)		50,733				461	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		03/01/2007	SCHEDULED REDEMPTION		66,710	66,710	67,542	67,480		(770)		(770)		66,710				895	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		03/01/2007	SCHEDULED REDEMPTION		242	242	242	242						242				3	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		03/01/2007	SCHEDULED REDEMPTION		879	879	855	855		23		23		879				10	08/01/2033	1
31402E-WR-5	FED NATL MTG ASSOC #727056		03/01/2007	SCHEDULED REDEMPTION		49,782	49,782	49,253	49,291		490		490		49,782				495	09/01/2033	1
31402E-XX-1	FED NATL MTG ASSOC #727094		03/01/2007	SCHEDULED REDEMPTION		9,866	9,866	9,339	9,346		520		520		9,866				86	08/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		03/01/2007	SCHEDULED REDEMPTION		3,222	3,222	3,139	3,142		80		80		3,222				37	08/01/2033	1
31402H-J6-9	FED NATL MTG ASSOC #729385		03/01/2007	SCHEDULED REDEMPTION		93,253	93,253	89,159	89,263		3,990		3,990		93,253				951	08/01/2033	1
31402H-PE-5	FED NATL MTG ASSOC #729521		03/01/2007	SCHEDULED REDEMPTION		2,251	2,251	2,252	2,252		(1)		(1)		2,251				24	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		03/01/2007	SCHEDULED REDEMPTION		48,669	48,669	47,362	47,377		1,292		1,292		48,669				476	07/01/2033	1
31402H-YP-0	FED NATL MTG ASSOC #729818		03/01/2007	SCHEDULED REDEMPTION		684	684	699	697		(12)		(12)		684				8	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		03/01/2007	SCHEDULED REDEMPTION		1,610	1,610	1,628	1,628		(18)		(18)		1,610				21	08/01/2034	1
31402J-2E-6	FED NATL MTG ASSOC #730773		03/01/2007	SCHEDULED REDEMPTION		1,563	1,563	1,480	1,481		82		82		1,563				15	08/01/2033	1
31402J-2F-3	FED NATL MTG ASSOC #730774		03/01/2007	SCHEDULED REDEMPTION		179,762	179,762	177,852	177,983		1,779		1,779		179,762				2,049	08/01/2033	1
31402K-GP-3	FED NATL MTG ASSOC #731106		03/01/2007	SCHEDULED REDEMPTION		6,915	6,915	6,546	6,550		364		364		6,915				69	07/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		03/01/2007	SCHEDULED REDEMPTION		90,046	90,046	89,385	89,431		615		615		90,046				1,088	08/01/2033	1
31402K-2L-7	FED NATL MTG ASSOC #731679		03/01/2007	SCHEDULED REDEMPTION		1,036	1,036	1,059	1,055		(19)		(19)		1,036				12	02/01/2019	1
31402N-GL-6	FED NATL MTG ASSOC #733803		03/01/2007	SCHEDULED REDEMPTION		42,424	42,424	44,127	43,076		(652)		(652)		42,424				593	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		03/01/2007	SCHEDULED REDEMPTION		17,697	17,697	17,974	17,948		(251)		(251)		17,697				229	12/01/2017	1
31402N-4B-1	FED NATL MTG ASSOC #734418		03/01/2007	SCHEDULED REDEMPTION		250,983	250,983	240,552	241,208		9,776		9,776		250,983				2,733	08/01/2033	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		03/01/2007	SCHEDULED REDEMPTION		269	269	282	280		(11)		(11)		269				4	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		03/01/2007	SCHEDULED REDEMPTION		5,857	5,857	5,970	5,949		(93)		(93)		5,857				53	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		03/01/2007	SCHEDULED REDEMPTION		904	904	880	880		24		24		904				9	08/01/2033	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		03/01/2007	SCHEDULED REDEMPTION		21,652	21,652	21,630	21,632		20		20		21,652				214	11/01/2019	1
31402Q-7H-8	FED NATL MTG ASSOC #735396		03/01/2007	SCHEDULED REDEMPTION		1,035	1,035	1,007	1,010		26		26		1,035				10	04/01/2035	1
31402R-DA-4	FED NATL MTG ASSOC #735497		03/01/2007	SCHEDULED REDEMPTION		3,282	3,282	3,193	3,201		81		81		3,282				32	05/01/2035	1
31402R-TQ-2	FED NATL MTG ASSOC #735959		01/01/2007	Various		21,724,640	22,152,485	21,837,506	21,886,061		1,050		1,050		21,887,111		(162,471)	(162,471)	153,545	06/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		03/01/2007	SCHEDULED REDEMPTION		105,767	105,767	111,006	109,761		(3,994)		(3,994)		105,767				1,153	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		03/01/2007	SCHEDULED REDEMPTION		22,216	22,216	21,643	21,666		550		550		22,216				238	09/01/2033	1
31402T-M7-7	FED NATL MTG ASSOC #737582		03/01/2007	SCHEDULED REDEMPTION		8,674	8,674	8,904	8,902		(228)		(228)		8,674				99	09/01/2033	1
31402T-V4-4	FED NATL MTG ASSOC #737835		03/01/2007	SCHEDULED REDEMPTION		56,567	56,567	54,251	54,386		2,181		2,181		56,567				628	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		03/01/2007	SCHEDULED REDEMPTION		6,539	6,539	6,370	6,377		162		162		6,539				73	09/01/2033	1
31402U-ME-9	FED NATL MTG ASSOC #738457		03/01/2007	SCHEDULED REDEMPTION		10,335	10,335	9,784	9,791		544		544		10,335				100	09/01/2033	1
31402U-X9-8	FED NATL MTG ASSOC #738804		03/01/2007	SCHEDULED REDEMPTION		162,309	162,309	168,243	166,600		(4,291)		(4,291)		162,309				1,596	10/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		03/01/2007	SCHEDULED REDEMPTION		26	26	28	27		(1)		(1)		26					09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		03/01/2007	SCHEDULED REDEMPTION		127,092	127,092	131,103	130,056		(2,964)		(2,964)		127,092				1,673	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		03/01/2007	SCHEDULED REDEMPTION		368	368	377	375		(7)		(7)		368				4	09/01/2018	1
31402W-LA-4	FED NATL MTG ASSOC #740221		03/01/2007	SCHEDULED REDEMPTION		7,304	7,304	6,914	6,919		385		385		7,304				68	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
31402W-LE-6	FED NATL MTG ASSOC #740225		03/01/2007	SCHEDULED REDEMPTION		11,257	11,257	10,694	10,743		514		514		11,257				108	09/01/2033	1
31402W-NL-8	FED NATL MTG ASSOC #740295		03/01/2007	SCHEDULED REDEMPTION		888	888	841	841		47		47		888				9	10/01/2033	1
31402W-QE-1	FED NATL MTG ASSOC #740353		03/01/2007	SCHEDULED REDEMPTION		6,905	6,905	6,991	6,984		(80)		(80)		6,905				85	10/01/2033	1
31402W-SP-4	FED NATL MTG ASSOC #740426		03/01/2007	SCHEDULED REDEMPTION		2,974	2,974	3,069	3,042		(68)		(68)		2,974				41	09/01/2033	1
31402X-R4-0	FED NATL MTG ASSOC #741307		03/01/2007	SCHEDULED REDEMPTION		489	489	514	506		(17)		(17)		489				7	09/01/2033	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		03/01/2007	SCHEDULED REDEMPTION		165	165	169	168		(4)		(4)		165				2	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		03/01/2007	SCHEDULED REDEMPTION		116,370	116,370	118,739	118,562		(2,192)		(2,192)		116,370				1,307	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		03/01/2007	SCHEDULED REDEMPTION		66,766	66,766	64,973	64,994		1,773		1,773		66,766				726	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		03/01/2007	SCHEDULED REDEMPTION		277,202	277,202	271,657	271,892		5,309		5,309		277,202				2,997	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		03/01/2007	SCHEDULED REDEMPTION		484,376	484,376	487,403	486,902		(2,527)		(2,527)		484,376				6,634	09/01/2033	1
31402Y-QH-0	FED NATL MTG ASSOC #742156		03/01/2007	SCHEDULED REDEMPTION		123,719	123,719	127,334	126,398		(2,679)		(2,679)		123,719				1,251	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		03/01/2007	SCHEDULED REDEMPTION		243,674	243,674	251,288	250,843		(7,170)		(7,170)		243,674				3,291	10/01/2033	1
31403B-HM-8	FED NATL MTG ASSOC #743736		03/01/2007	SCHEDULED REDEMPTION		1,216	1,216	1,249	1,248		(32)		(32)		1,216				18	11/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		03/01/2007	SCHEDULED REDEMPTION		88,796	88,796	91,150	91,122		(2,325)		(2,325)		88,796				1,255	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		03/01/2007	SCHEDULED REDEMPTION		3,389	3,389	3,391	3,391		(2)		(2)		3,389				38	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		03/01/2007	SCHEDULED REDEMPTION		2,770	2,770	2,771	2,771		(2)		(2)		2,770				32	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		03/01/2007	SCHEDULED REDEMPTION		23,049	23,049	22,891	22,892		157		157		23,049				281	11/01/2036	1
31403E-M4-6	FED NATL MTG ASSOC #746579		03/01/2007	SCHEDULED REDEMPTION		4,017	4,017	4,019	4,019		(2)		(2)		4,017				46	10/01/2033	1
31403F-HE-7	FED NATL MTG ASSOC #747329		03/01/2007	SCHEDULED REDEMPTION		4,113	4,113	4,312	4,304		(191)		(191)		4,113				61	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		03/01/2007	SCHEDULED REDEMPTION		95,210	95,210	93,499	93,571		1,639		1,639		95,210				1,134	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		03/01/2007	SCHEDULED REDEMPTION		65,153	65,153	65,194	65,192		(39)		(39)		65,153				791	10/01/2033	1
31403G-RW-4	FED NATL MTG ASSOC #748501		03/01/2007	SCHEDULED REDEMPTION		33,578	33,578	32,713	32,749		830		830		33,578				413	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		03/01/2007	SCHEDULED REDEMPTION		18,136	18,136	17,668	17,687		449		449		18,136				193	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2007	SCHEDULED REDEMPTION		57,136	57,136	59,484	58,717		(1,581)		(1,581)		57,136				636	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		03/01/2007	SCHEDULED REDEMPTION		152,176	152,176	157,313	156,664		(4,488)		(4,488)		152,176				2,073	11/01/2018	1
31403H-E5-5	FED NATL MTG ASSOC #749056		03/01/2007	SCHEDULED REDEMPTION		21,189	21,189	20,835	20,841		348		348		21,189				244	11/01/2033	1
31403H-JY-7	FED NATL MTG ASSOC #749179		03/01/2007	SCHEDULED REDEMPTION		4,460	4,460	4,340	4,341		118		118		4,460				49	10/01/2033	1
31403J-RX-6	FED NATL MTG ASSOC #750302		03/01/2007	SCHEDULED REDEMPTION		934	934	884	885		49		49		934				9	09/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		03/01/2007	SCHEDULED REDEMPTION		4,155	4,155	4,043	4,044		110		110		4,155				38	11/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		03/01/2007	SCHEDULED REDEMPTION		8,232	8,232	8,292	8,290		(58)		(58)		8,232				101	01/01/2019	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		03/01/2007	SCHEDULED REDEMPTION		15,808	15,808	15,542	15,551		258		258		15,808				206	02/01/2034	1
31403K-JW-4	FED NATL MTG ASSOC #750977		03/01/2007	SCHEDULED REDEMPTION		40,260	40,260	38,435	38,622		1,637		1,637		40,260				405	11/01/2033	1
31403K-JX-2	FED NATL MTG ASSOC #750978		03/01/2007	SCHEDULED REDEMPTION		8,391	8,391	8,175	8,183		208		208		8,391				98	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		03/01/2007	SCHEDULED REDEMPTION		20,122	20,122	20,619	20,587		(465)		(465)		20,122				299	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		03/01/2007	SCHEDULED REDEMPTION		436,551	436,551	444,698	442,945		(6,395)		(6,395)		436,551				5,653	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		03/01/2007	SCHEDULED REDEMPTION		176,159	176,159	179,792	178,914		(2,755)		(2,755)		176,159				2,016	12/01/2033	1
31403N-CF-2	FED NATL MTG ASSOC #753470		03/01/2007	SCHEDULED REDEMPTION		1,821	1,821	1,772	1,773		48		48		1,821				22	11/01/2033	1
31403N-KJ-5	FED NATL MTG ASSOC #753697		03/01/2007	SCHEDULED REDEMPTION		1,519	1,519	1,438	1,439		80		80		1,519				17	09/01/2033	1
31403N-RZ-2	FED NATL MTG ASSOC #753904		03/01/2007	SCHEDULED REDEMPTION		563	563	589	588		(25)		(25)		563				8	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		03/01/2007	SCHEDULED REDEMPTION		28,244	28,244	29,118	28,888		(644)		(644)		28,244				420	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		03/01/2007	SCHEDULED REDEMPTION		9,703	9,703	9,812	9,811		(108)		(108)		9,703				145	11/01/2033	1
31403R-DC-9	FED NATL MTG ASSOC #755299		03/01/2007	SCHEDULED REDEMPTION		29,995	29,995	28,395	28,414		1,581		1,581		29,995				332	12/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		03/01/2007	SCHEDULED REDEMPTION		5,566	5,566	5,422	5,429		137		137		5,566				62	12/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		03/01/2007	SCHEDULED REDEMPTION		21,063	21,063	20,710	20,717		345		345		21,063				227	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		03/01/2007	SCHEDULED REDEMPTION		124,985	124,985	130,772	130,544		(5,559)		(5,559)		124,985				1,557	08/01/2034	1
31403T-QF-4	FED NATL MTG ASSOC #757454		03/01/2007	SCHEDULED REDEMPTION		7,718	7,718	7,775	7,773		(54)		(54)		7,718				94	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		03/01/2007	SCHEDULED REDEMPTION		107,316	107,316	109,605	109,139		(1,823)		(1,823)		107,316				1,177	02/01/2034	1
31403U-GR-6	FED NATL MTG ASSOC #758108		03/01/2007	SCHEDULED REDEMPTION		897	897	907	904		(7)		(7)		897				9	12/01/2018	1
31403U-HE-4	FED NATL MTG ASSOC #758129		03/01/2007	SCHEDULED REDEMPTION		7,614	7,614	7,208	7,213		401		401		7,614				67	12/01/2033	1
31403V-YT-0	FED NATL MTG ASSOC #759522		03/01/2007	SCHEDULED REDEMPTION		9,671	9,671	9,508	9,512		159		159		9,671				112	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		03/01/2007	SCHEDULED REDEMPTION		1,220	1,220	1,199	1,200		20		20		1,220				15	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		03/01/2007	SCHEDULED REDEMPTION		229	229	231	231		(2)		(2)		229				3	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		03/01/2007	SCHEDULED REDEMPTION		63,464	63,464	64,179	64,166		(702)		(702)		63,464				950	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		03/01/2007	SCHEDULED REDEMPTION		2,540	2,540	2,559	2,558		(18)		(18)		2,540				31	03/01/2019	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		03/01/2007	SCHEDULED REDEMPTION		9,336	9,336	9,180	9,183		153		153		9,336				108	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		03/01/2007	SCHEDULED REDEMPTION		673	673	687	685		(12)		(12)		673				8	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		03/01/2007	SCHEDULED REDEMPTION		14,292	14,292	14,399	14,395		(104)		(104)		14,292				173	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		03/01/2007	SCHEDULED REDEMPTION		3,132	3,132	3,200	3,192		(60)		(60)		3,132				35	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		03/01/2007	SCHEDULED REDEMPTION		194,269	194,269	201,980	199,444		(5,175)		(5,175)		194,269				2,028	01/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
31404B-QD-7	FED NATL MTG ASSOC #763752		03/01/2007	SCHEDULED REDEMPTION		13,661	13,661	13,430	13,436		225		225		13,661				162	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		03/01/2007	SCHEDULED REDEMPTION		25,430	25,430	25,001	25,010		420		420		25,430				342	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		03/01/2007	SCHEDULED REDEMPTION		9,558	9,558	9,396	9,401		157		157		9,558				98	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		03/01/2007	SCHEDULED REDEMPTION		928	928	951	950		(21)		(21)		928				12	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		03/01/2007	SCHEDULED REDEMPTION		39,358	39,358	38,694	38,709		649		649		39,358				538	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		03/01/2007	SCHEDULED REDEMPTION		6,044	6,044	6,294	6,284		(241)		(241)		6,044				98	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		03/01/2007	SCHEDULED REDEMPTION		22,282	22,282	22,765	22,667		(385)		(385)		22,282				301	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		03/01/2007	SCHEDULED REDEMPTION		25,788	25,788	25,353	25,368		420		420		25,788				312	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		03/01/2007	SCHEDULED REDEMPTION		29,709	29,709	29,925	29,916		(207)		(207)		29,709				396	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		03/01/2007	SCHEDULED REDEMPTION		6,386	6,386	6,279	6,281		105		105		6,386				69	03/01/2034	1
31404F-CH-4	FED NATL MTG ASSOC #766972		03/01/2007	SCHEDULED REDEMPTION		857	857	835	836		21		21		857				9	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		03/01/2007	SCHEDULED REDEMPTION		71,463	71,463	74,076	73,309		(1,846)		(1,846)		71,463				1,069	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2007	SCHEDULED REDEMPTION		7,947	7,947	8,124	8,083		(136)		(136)		7,947				97	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		03/01/2007	SCHEDULED REDEMPTION		2,622	2,622	2,547	2,549		73		73		2,622				29	03/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		03/01/2007	SCHEDULED REDEMPTION		289	289	296	296		(7)		(7)		289				4	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		03/01/2007	SCHEDULED REDEMPTION		993	993	1,029	1,022		(30)		(30)		993				11	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		03/01/2007	SCHEDULED REDEMPTION		30,415	30,415	29,906	29,926		489		489		30,415				346	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		03/01/2007	SCHEDULED REDEMPTION		29,824	29,824	29,321	29,334		490		490		29,824				343	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		03/01/2007	SCHEDULED REDEMPTION		7,311	7,311	7,187	7,191		120		120		7,311				69	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		03/01/2007	SCHEDULED REDEMPTION		1,072	1,072	1,054	1,055		17		17		1,072				14	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2007	SCHEDULED REDEMPTION		25,329	25,329	24,902	24,911		418		418		25,329				236	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		03/01/2007	SCHEDULED REDEMPTION		85,554	85,554	84,110	84,147		1,407		1,407		85,554				876	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		03/01/2007	SCHEDULED REDEMPTION		5,318	5,318	5,229	5,232		86		86		5,318				72	04/01/2034	1
31404P-QL-8	FED NATL MTG ASSOC #774559		03/01/2007	SCHEDULED REDEMPTION		557	557	529	532		24		24		557				6	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		03/01/2007	SCHEDULED REDEMPTION		6,661	6,661	6,472	6,475		186		186		6,661				74	05/01/2034	1
31404R-TH-0	FED NATL MTG ASSOC #776452		03/01/2007	SCHEDULED REDEMPTION		1,357	1,357	1,393	1,392		(35)		(35)		1,357				22	01/01/2034	1
31404R-X2-8	FED NATL MTG ASSOC #776597		03/01/2007	SCHEDULED REDEMPTION		4,108	4,108	3,902	3,928		180		180		4,108				42	04/01/2029	1
31404S-J7-1	FED NATL MTG ASSOC #777086		03/01/2007	SCHEDULED REDEMPTION		695	695	676	676		19		19		695				8	05/01/2034	1
31404S-5F-8	FED NATL MTG ASSOC #777646		03/01/2007	SCHEDULED REDEMPTION		57,948	57,948	56,391	56,408		1,540		1,540		57,948				584	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		03/01/2007	SCHEDULED REDEMPTION		16,871	16,871	16,392	16,402		469		469		16,871				170	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		03/01/2007	SCHEDULED REDEMPTION		10,603	10,603	10,636	10,635		(32)		(32)		10,603				127	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		03/01/2007	SCHEDULED REDEMPTION		10,808	10,808	10,660	10,681		127		127		10,808				107	06/01/2034	1
31405A-T5-2	FED NATL MTG ASSOC #783672		03/01/2007	SCHEDULED REDEMPTION		225,549	225,549	216,914	217,546		8,002		8,002		225,549				2,480	06/01/2034	1
31405D-FF-9	FED NATL MTG ASSOC #785966		03/01/2007	SCHEDULED REDEMPTION		266,897	266,897	268,830	268,727		(1,830)		(1,830)		266,897				3,287	07/01/2019	1
31405D-HS-9	FED NATL MTG ASSOC #786041		03/01/2007	SCHEDULED REDEMPTION		3,722	3,722	3,877	3,871		(149)		(149)		3,722				60	07/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		03/01/2007	SCHEDULED REDEMPTION		6,730	6,730	6,908	6,897		(166)		(166)		6,730				96	07/01/2034	1
31405E-CD-5	FED NATL MTG ASSOC #786768		03/01/2007	SCHEDULED REDEMPTION		5,264	5,264	5,506	5,497		(232)		(232)		5,264				85	08/01/2034	1
31405F-NC-2	FED NATL MTG ASSOC #787987		03/01/2007	SCHEDULED REDEMPTION		3,299	3,299	3,452	3,445		(147)		(147)		3,299				53	07/01/2034	1
31405H-E3-8	FED NATL MTG ASSOC #789554		03/01/2007	SCHEDULED REDEMPTION		10,998	10,998	11,077	11,075		(77)		(77)		10,998				146	04/01/2019	1
31405H-H7-6	FED NATL MTG ASSOC #789654		03/01/2007	SCHEDULED REDEMPTION		18,358	18,358	18,491	18,482		(124)		(124)		18,358				225	11/01/2019	1
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2007	SCHEDULED REDEMPTION		74,092	74,092	75,354	75,306		(1,213)		(1,213)		74,092				1,065	09/01/2034	1
31405J-NQ-3	FED NATL MTG ASSOC #790699		03/01/2007	SCHEDULED REDEMPTION		164	164	171	171		(7)		(7)		164				2	09/01/2034	1
31405J-VW-1	FED NATL MTG ASSOC #790929		03/01/2007	SCHEDULED REDEMPTION		8,054	8,054	8,438	8,423		(369)		(369)		8,054				130	09/01/2034	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2007	SCHEDULED REDEMPTION		2,268	2,268	2,328	2,323		(55)		(55)		2,268				33	09/01/2034	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		03/01/2007	SCHEDULED REDEMPTION		23,235	23,235	23,848	23,796		(561)		(561)		23,235				338	09/01/2034	1
31405R-DZ-6	FED NATL MTG ASSOC #796720		03/01/2007	SCHEDULED REDEMPTION		17,308	17,308	18,098	18,067		(759)		(759)		17,308				279	08/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		03/01/2007	SCHEDULED REDEMPTION		5,771	5,771	6,056	5,978		(208)		(208)		5,771				85	10/01/2034	1
31405R-MC-7	FED NATL MTG ASSOC #796955		03/01/2007	SCHEDULED REDEMPTION		20,251	20,251	20,596	20,537		(286)		(286)		20,251				248	10/01/2034	1
31405R-5W-2	FED NATL MTG ASSOC #797461		03/01/2007	SCHEDULED REDEMPTION		861	861	788	791		70		70		861				9	01/01/2035	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		03/01/2007	SCHEDULED REDEMPTION		136,548	136,548	140,815	139,949		(3,401)		(3,401)		136,548				2,022	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		03/01/2007	SCHEDULED REDEMPTION		9,907	9,907	9,094	9,127		779		779		9,907				108	08/01/2035	1
31405S-FS-8	FED NATL MTG ASSOC #797677		03/01/2007	SCHEDULED REDEMPTION		2,179	2,179	2,000	2,008		171		171		2,179				23	10/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2007	SCHEDULED REDEMPTION		5,284	5,284	5,367	5,361		(77)		(77)		5,284				59	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		03/01/2007	SCHEDULED REDEMPTION		91,871	91,871	96,421	95,177		(3,306)		(3,306)		91,871				1,026	11/01/2034	1
31405X-NJ-8	FED NATL MTG ASSOC #802393		03/01/2007	SCHEDULED REDEMPTION		141,491	141,491	144,730	144,270		(2,779)		(2,779)		141,491				2,112	01/01/2035	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2007	SCHEDULED REDEMPTION		4,692	4,692	4,839	4,816		(123)		(123)		4,692				63	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		03/01/2007	SCHEDULED REDEMPTION		4,367	4,367	4,330	4,332		35		35		4,367				52	03/01/2035	1
31406C-F4-5	FED NATL MTG ASSOC #805787		03/01/2007	SCHEDULED REDEMPTION		7,219	7,219	7,342	7,320		(101)		(101)		7,219				89	11/01/2034	1
31406D-BP-0	FED NATL MTG ASSOC #806546		03/01/2007	SCHEDULED REDEMPTION		2,998	2,998	3,045	3,036		(38)		(38)		2,998				37	12/01/2019	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 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)
31406D-XX-9	FED NATL MTG ASSOC #807194		03/01/2007	SCHEDULED REDEMPTION		4,517	4,517	4,568	4,561		(44)		(44)		4,517				55	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		03/01/2007	SCHEDULED REDEMPTION		22,751	22,751	23,084	23,064		(312)		(312)		22,751				244	01/01/2020	1
31406E-DC-5	FED NATL MTG ASSOC #807499		03/01/2007	SCHEDULED REDEMPTION		158,769	158,769	162,403	161,887		(3,118)		(3,118)		158,769				1,645	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		03/01/2007	SCHEDULED REDEMPTION		158,939	158,939	162,167	161,594		(2,655)		(2,655)		158,939				1,969	01/01/2035	1
31406E-ZB-3	FED NATL MTG ASSOC #808138		03/01/2007	SCHEDULED REDEMPTION		322	322	312	313		9		9		322				3	03/01/2035	1
31406F-A9-2	FED NATL MTG ASSOC #808332		03/01/2007	SCHEDULED REDEMPTION		1,602	1,602	1,675	1,672		(69)		(69)		1,602				23	02/01/2035	1
31406F-TY-7	FED NATL MTG ASSOC #808867		03/01/2007	SCHEDULED REDEMPTION		9,863	9,863	10,089	10,055		(192)		(192)		9,863				131	01/01/2035	1
31406F-UT-6	FED NATL MTG ASSOC #808894		03/01/2007	SCHEDULED REDEMPTION		1,948	1,948	1,993	1,986		(38)		(38)		1,948				26	01/01/2035	1
31406G-SX-8	FED NATL MTG ASSOC #809734		03/01/2007	SCHEDULED REDEMPTION		373,583	373,583	382,134	380,805		(7,223)		(7,223)		373,583				5,021	02/01/2035	1
31406G-VA-4	FED NATL MTG ASSOC #809809		03/01/2007	SCHEDULED REDEMPTION		235,469	235,469	240,859	240,022		(4,553)		(4,553)		235,469				2,967	02/01/2035	1
31406H-5W-3	FED NATL MTG ASSOC #810961		03/01/2007	SCHEDULED REDEMPTION		27,687	27,687	27,614	27,606		80		80		27,687				332	04/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		03/01/2007	SCHEDULED REDEMPTION		2,273	2,273	2,300	2,298		(25)		(25)		2,273				26	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		03/01/2007	SCHEDULED REDEMPTION		4,400	4,400	4,460	4,456		(57)		(57)		4,400				53	07/01/2020	1
31406J-W7-4	FED NATL MTG ASSOC #811670		03/01/2007	SCHEDULED REDEMPTION		600	600	611	610		(10)		(10)		600				7	03/01/2020	1
31406J-W8-2	FED NATL MTG ASSOC #811671		03/01/2007	SCHEDULED REDEMPTION		101	101	98	98		3		3		101				1	03/01/2035	1
31406J-4T-7	FED NATL MTG ASSOC #811834		03/01/2007	SCHEDULED REDEMPTION		2,710	2,710	2,795	2,777		(67)		(67)		2,710				36	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		03/01/2007	SCHEDULED REDEMPTION		131,093	131,093	135,190	134,327		(3,235)		(3,235)		131,093				1,955	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		03/01/2007	SCHEDULED REDEMPTION		11,656	11,656	11,557	11,563		94		94		11,656				143	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		03/01/2007	SCHEDULED REDEMPTION		3,506	3,506	3,476	3,477		28		28		3,506				43	03/01/2035	1
31406K-ZC-7	FED NATL MTG ASSOC #812639		03/01/2007	SCHEDULED REDEMPTION		3,576	3,576	3,621	3,615		(38)		(38)		3,576				44	04/01/2035	1
31406K-5D-8	FED NATL MTG ASSOC #812744		03/01/2007	SCHEDULED REDEMPTION		6,855	6,855	7,012	6,990		(135)		(135)		6,855				91	02/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		03/01/2007	SCHEDULED REDEMPTION		9,087	9,087	9,232	9,216		(129)		(129)		9,087				111	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		03/01/2007	SCHEDULED REDEMPTION		3,485	3,485	3,456	3,457		28		28		3,485				43	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		03/01/2007	SCHEDULED REDEMPTION		40,168	40,168	39,828	39,846		322		322		40,168				389	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		03/01/2007	SCHEDULED REDEMPTION		3,542	3,542	3,652	3,629		(87)		(87)		3,542				47	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		03/01/2007	SCHEDULED REDEMPTION		72,531	72,531	74,797	74,337		(1,807)		(1,807)		72,531				745	02/01/2035	1
31406M-GV-2	FED NATL MTG ASSOC #813912		03/01/2007	SCHEDULED REDEMPTION		4,408	4,408	4,355	4,356		52		52		4,408				48	11/01/2020	1
31406M-HD-1	FED NATL MTG ASSOC #813928		03/01/2007	SCHEDULED REDEMPTION		6,674	6,674	6,534	6,543		131		131		6,674				55	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		03/01/2007	SCHEDULED REDEMPTION		222,972	222,972	221,081	221,185		1,786		1,786		222,972				2,834	03/01/2035	1
31406M-WP-7	FED NATL MTG ASSOC #814354		03/01/2007	SCHEDULED REDEMPTION		132,092	132,092	135,115	134,645		(2,554)		(2,554)		132,092				1,964	03/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		03/01/2007	SCHEDULED REDEMPTION		473,405	473,405	469,391	469,601		3,804		3,804		473,405				6,201	04/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		03/01/2007	SCHEDULED REDEMPTION		397,414	397,414	400,581	400,131		(2,717)		(2,717)		397,414				4,440	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		03/01/2007	SCHEDULED REDEMPTION		12,426	12,426	12,089	12,116		311		311		12,426				114	02/01/2035	1
31406N-4F-8	FED NATL MTG ASSOC #815422		03/01/2007	SCHEDULED REDEMPTION		17,093	17,093	16,527	16,552		542		542		17,093				189	02/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		03/01/2007	SCHEDULED REDEMPTION		353,045	353,045	357,017	356,477		(3,432)		(3,432)		353,045				4,183	03/01/2035	1
31406P-E8-8	FED NATL MTG ASSOC #815659		03/01/2007	SCHEDULED REDEMPTION		20,668	20,668	20,623	20,629		39		39		20,668				263	02/01/2035	1
31406P-U6-4	FED NATL MTG ASSOC #816105		03/01/2007	SCHEDULED REDEMPTION		2,508	2,508	2,539	2,534		(26)		(26)		2,508				31	05/01/2035	1
31406P-VR-7	FED NATL MTG ASSOC #816124		03/01/2007	SCHEDULED REDEMPTION		2,541	2,541	2,333	2,342		200		200		2,541				28	09/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		03/01/2007	SCHEDULED REDEMPTION		176,153	176,153	174,660	174,738		1,415		1,415		176,153				1,817	03/01/2035	1
31406Q-GW-1	FED NATL MTG ASSOC #816613		03/01/2007	SCHEDULED REDEMPTION		2,852	2,852	2,917	2,907		(56)		(56)		2,852				38	03/01/2035	1
31406Q-VK-0	FED NATL MTG ASSOC #817018		03/01/2007	SCHEDULED REDEMPTION		910	910	883	886		24		24		910				10	02/01/2035	1
31406R-D9-3	FED NATL MTG ASSOC #817428		03/01/2007	SCHEDULED REDEMPTION		1,498	1,498	1,375	1,380		118		118		1,498				15	08/01/2035	1
31406R-KM-6	FED NATL MTG ASSOC #817600		03/01/2007	SCHEDULED REDEMPTION		1,034	1,034	1,050	1,049		(15)		(15)		1,034				12	11/01/2020	1
31406R-KN-4	FED NATL MTG ASSOC #817601		03/01/2007	SCHEDULED REDEMPTION		287	287	264	265		23		23		287				3	10/01/2035	1
31406R-QH-1	FED NATL MTG ASSOC #817756		03/01/2007	SCHEDULED REDEMPTION		2,845	2,845	2,811	2,811		34		34		2,845				32	04/01/2021	1
31406R-S2-2	FED NATL MTG ASSOC #817837		03/01/2007	SCHEDULED REDEMPTION		1,109	1,109	1,096	1,096		13		13		1,109				12	11/01/2021	1
31406S-4L-4	FED NATL MTG ASSOC #819027		03/01/2007	SCHEDULED REDEMPTION		76,717	76,717	76,066	76,102		615		615		76,717				1,037	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		03/01/2007	SCHEDULED REDEMPTION		661,773	661,773	668,553	668,361		(6,588)		(6,588)		661,773				9,857	04/01/2035	1
31406T-DE-8	FED NATL MTG ASSOC #819201		03/01/2007	SCHEDULED REDEMPTION		17,230	17,230	17,192	17,197		33		33		17,230				214	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2007	SCHEDULED REDEMPTION		106,177	106,177	106,177	106,177						106,177				1,298	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		03/01/2007	SCHEDULED REDEMPTION		149,371	149,371	151,052	150,814		(1,443)		(1,443)		149,371				2,048	03/01/2035	1
31406U-CV-8	FED NATL MTG ASSOC #820084		03/01/2007	SCHEDULED REDEMPTION		132	132	138	138		(6)		(6)		132				2	04/01/2035	1
31406U-TG-3	FED NATL MTG ASSOC #820551		03/01/2007	SCHEDULED REDEMPTION		244,636	244,636	250,236	249,366		(4,730)		(4,730)		244,636				3,057	04/01/2035	1
31406V-EB-8	FED NATL MTG ASSOC #821030		03/01/2007	SCHEDULED REDEMPTION		260	260	252	253		6		6		260				3	05/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		03/01/2007	SCHEDULED REDEMPTION		3,355	3,355	3,406	3,403		(48)		(48)		3,355				41	05/01/2020	1
31406V-R4-0	FED NATL MTG ASSOC #821407		03/01/2007	SCHEDULED REDEMPTION		212,889	212,889	215,616	215,176		(2,287)		(2,287)		212,889				2,905	06/01/2035	1
31406V-VZ-6	FED NATL MTG ASSOC #821532		03/01/2007	SCHEDULED REDEMPTION		112,155	112,155	113,591	113,360		(1,205)		(1,205)		112,155				1,107	06/01/2035	1
31406V-2F-2	FED NATL MTG ASSOC #821674		03/01/2007	SCHEDULED REDEMPTION		624,138	624,138	632,135	630,844		(6,706)		(6,706)		624,138				6,628	06/01/2035	1
31406W-7D-0	FED NATL MTG ASSOC #822692		03/01/2007	SCHEDULED REDEMPTION		3,303	3,303	3,347	3,344		(41)		(41)		3,303				37	04/01/2020	1

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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 During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31406X-DC-3	FED NATL MTG ASSOC #822799		03/01/2007	SCHEDULED REDEMPTION		222	222	204	205		17		17		222				2	04/01/2035	1
31406X-HS-4	FED NATL MTG ASSOC #822941		03/01/2007	SCHEDULED REDEMPTION		1,603	1,603	1,640	1,634		(31)		(31)		1,603				21	04/01/2035	1
31406X-P5-5	FED NATL MTG ASSOC #823144		03/01/2007	SCHEDULED REDEMPTION		3,642	3,642	3,739	3,714		(72)		(72)		3,642				49	04/01/2035	1
31406Y-R7-7	FED NATL MTG ASSOC #824110		03/01/2007	SCHEDULED REDEMPTION		152,607	152,607	156,672	155,628		(3,022)		(3,022)		152,607				1,567	04/01/2035	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2007	SCHEDULED REDEMPTION		13,946	13,946	13,946	13,946						13,946				163	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		03/01/2007	SCHEDULED REDEMPTION		1,208	1,208	1,223	1,222		(14)		(14)		1,208				12	05/01/2020	1
31407B-Q3-6	FED NATL MTG ASSOC #825874		03/01/2007	SCHEDULED REDEMPTION		1,076	1,076	988	991		85		85		1,076				10	08/01/2035	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		03/01/2007	SCHEDULED REDEMPTION		1,539	1,539	1,560	1,558		(19)		(19)		1,539				18	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		03/01/2007	SCHEDULED REDEMPTION		1,046	1,046	1,073	1,066		(20)		(20)		1,046				16	07/01/2035	1
31407C-5Y-9	FED NATL MTG ASSOC #827163		03/01/2007	SCHEDULED REDEMPTION		403,073	403,073	412,300	410,700		(7,627)		(7,627)		403,073				4,719	05/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		03/01/2007	SCHEDULED REDEMPTION		5,326	5,326	5,214	5,222		104		104		5,326				47	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		03/01/2007	SCHEDULED REDEMPTION		2,568	2,568	2,636	2,618		(50)		(50)		2,568				34	06/01/2035	1
31407E-4F-7	FED NATL MTG ASSOC #828922		03/01/2007	SCHEDULED REDEMPTION		3,300	3,300	3,029	3,040		259		259		3,300				33	08/01/2035	1
31407F-BK-5	FED NATL MTG ASSOC #829042		03/01/2007	SCHEDULED REDEMPTION		787	787	798	797		(10)		(10)		787				8	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		03/01/2007	SCHEDULED REDEMPTION		1,868	1,868	1,898	1,896		(28)		(28)		1,868				19	09/01/2020	1
31407F-CL-2	FED NATL MTG ASSOC #829075		03/01/2007	SCHEDULED REDEMPTION		12,517	12,517	12,666	12,657		(141)		(141)		12,517				142	09/01/2020	1
31407F-DJ-6	FED NATL MTG ASSOC #829105		03/01/2007	SCHEDULED REDEMPTION		16,794	16,794	16,761	16,764		31		31		16,794				178	10/01/2020	1
31407F-ET-3	FED NATL MTG ASSOC #829146		01/01/2007	Various		8,749,257	8,977,703	8,734,674	8,736,265		1,066		1,066		8,737,331		11,925	11,925	49,789	10/01/2035	1
31407F-HQ-6	FED NATL MTG ASSOC #829239		03/01/2007	SCHEDULED REDEMPTION		3,442	3,442	3,160	3,171		271		271		3,442				35	08/01/2035	1
31407F-KK-5	FED NATL MTG ASSOC #829298		03/01/2007	SCHEDULED REDEMPTION		12,714	12,714	11,671	11,715		1,000		1,000		12,714				128	09/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2007	SCHEDULED REDEMPTION		8,505	8,505	8,505	8,505						8,505				95	06/01/2035	1
31407H-H8-2	FED NATL MTG ASSOC #831055		03/01/2007	SCHEDULED REDEMPTION		10,789	10,789	10,660	10,661		128		128		10,789				112	09/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		03/01/2007	SCHEDULED REDEMPTION		645	645	641	641		4		4		645				8	11/01/2035	1
31407H-V3-7	FED NATL MTG ASSOC #831434		03/01/2007	SCHEDULED REDEMPTION		16,100	16,100	15,907	15,908		191		191		16,100				185	03/01/2021	1
31407J-DD-1	FED NATL MTG ASSOC #831800		03/01/2007	SCHEDULED REDEMPTION		1,779	1,779	1,821	1,821		(42)		(42)		1,779				26	09/01/2036	1
31407J-GG-1	FED NATL MTG ASSOC #831899		03/01/2007	SCHEDULED REDEMPTION		16,659	16,659	16,460	16,461		198		198		16,659				194	10/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		03/01/2007	SCHEDULED REDEMPTION		1,104	1,104	1,117	1,116		(12)		(12)		1,104				13	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		03/01/2007	SCHEDULED REDEMPTION		1,867	1,867	1,897	1,895		(28)		(28)		1,867				22	08/01/2020	1
31407K-4M-8	FED NATL MTG ASSOC #833428		03/01/2007	SCHEDULED REDEMPTION		1,800	1,800	1,652	1,658		141		141		1,800				18	09/01/2035	1
31407M-4H-5	FED NATL MTG ASSOC #835224		03/01/2007	SCHEDULED REDEMPTION		1,568	1,568	1,589	1,588		(20)		(20)		1,568				17	08/01/2020	1
31407M-4K-8	FED NATL MTG ASSOC #835226		03/01/2007	SCHEDULED REDEMPTION		36,221	36,221	35,788	35,792		430		430		36,221				389	08/01/2020	1
31407N-FH-1	FED NATL MTG ASSOC #835468		03/01/2007	SCHEDULED REDEMPTION		753	753	762	761		(8)		(8)		753				8	10/01/2020	1
31407N-QM-8	FED NATL MTG ASSOC #835760		03/01/2007	SCHEDULED REDEMPTION		117,064	117,064	110,991			6,073		6,073		117,064				878	09/01/2035	1
31407N-X9-9	FED NATL MTG ASSOC #836004		03/01/2007	SCHEDULED REDEMPTION		717	717	725	724		(8)		(8)		717				8	09/01/2020	1
31407P-KG-2	FED NATL MTG ASSOC #836495		03/01/2007	SCHEDULED REDEMPTION		3,729	3,729	3,685	3,685		44		44		3,729				42	10/01/2020	1
31407Q-DZ-6	FED NATL MTG ASSOC #837220		03/01/2007	SCHEDULED REDEMPTION		1,472	1,472	1,472	1,472		1		1		1,472				15	08/01/2020	1
31407Q-TZ-9	FED NATL MTG ASSOC #837668		03/01/2007	SCHEDULED REDEMPTION		1,419	1,419	1,303	1,308		112		112		1,419				14	08/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2007	SCHEDULED REDEMPTION		8,270	8,270	8,270	8,270						8,270				92	07/01/2035	1
31407Q-6Y-7	FED NATL MTG ASSOC #837987		03/01/2007	SCHEDULED REDEMPTION		4,135	4,135	3,796	3,810		325		325		4,135				42	09/01/2035	1
31407R-HT-4	FED NATL MTG ASSOC #838242		03/01/2007	SCHEDULED REDEMPTION		177	177	163	163		14		14		177				2	08/01/2035	1
31407R-U6-9	FED NATL MTG ASSOC #838605		03/01/2007	SCHEDULED REDEMPTION		281	281	258	259		22		22		281				3	09/01/2035	1
31407R-VD-3	FED NATL MTG ASSOC #838612		03/01/2007	SCHEDULED REDEMPTION		10,846	10,846	9,956	9,993		853		853		10,846				107	09/01/2035	1
31407S-TX-0	FED NATL MTG ASSOC #839466		03/01/2007	SCHEDULED REDEMPTION		4,681	4,681	4,297	4,313		368		368		4,681				50	09/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2007	SCHEDULED REDEMPTION		18,523	18,523	18,523	18,523						18,523				206	07/01/2035	1
31407T-2L-3	FED NATL MTG ASSOC #840579		03/01/2007	SCHEDULED REDEMPTION		2,215	2,215	2,188	2,188		26		26		2,215				25	10/01/2020	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2007	SCHEDULED REDEMPTION		4,203	4,203	4,203	4,203						4,203				47	08/01/2035	1
31407U-2B-2	FED NATL MTG ASSOC #841470		03/01/2007	SCHEDULED REDEMPTION		619	619	568	570		49		49		619				7	09/01/2035	1
31407V-MQ-5	FED NATL MTG ASSOC #841967		03/01/2007	SCHEDULED REDEMPTION		41,974	41,974	43,525	43,522		(1,548)		(1,548)		41,974				487	05/01/2035	1
31407W-R7-0	FED NATL MTG ASSOC #843010		03/01/2007	SCHEDULED REDEMPTION		1,714,065	1,714,065	1,716,208	1,716,155		(2,089)		(2,089)		1,714,065				18,077	03/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2007	SCHEDULED REDEMPTION		1,961	1,961	1,913	1,917		44		44		1,961				22	11/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		03/01/2007	SCHEDULED REDEMPTION		2,864	2,864	2,853	2,854		9		9		2,864				28	11/01/2020	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		03/01/2007	SCHEDULED REDEMPTION		78,248	78,248	76,129	76,142		2,106		2,106		78,248				910	11/01/2035	1
31407Y-RR-2	FED NATL MTG ASSOC #844796		03/01/2007	SCHEDULED REDEMPTION		184	184	169	170		14		14		184				2	09/01/2035	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		03/01/2007	SCHEDULED REDEMPTION		12,012	12,012	11,535	11,575		437		437		12,012				119	10/01/2035	1
31407Y-RU-5	FED NATL MTG ASSOC #844799		03/01/2007	SCHEDULED REDEMPTION		4,019	4,019	3,690	3,704		316		316		4,019				41	10/01/2035	1
31407Y-4M-8	FED NATL MTG ASSOC #845128		03/01/2007	SCHEDULED REDEMPTION		11,247	11,247	11,113	11,114		133		133		11,247				135	12/01/2020	1
31407Y-6K-0	FED NATL MTG ASSOC #845174		03/01/2007	SCHEDULED REDEMPTION		2,740	2,740	2,707	2,708		33		33		2,740				32	01/01/2021	1
31408A-JN-1	FED NATL MTG ASSOC #845469		03/01/2007	SCHEDULED REDEMPTION		2,411	2,411	2,382	2,382		29		29		2,411				25	04/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		03/01/2007	SCHEDULED REDEMPTION		51,088	51,088	50,478	50,481		607		607		51,088				439	06/01/2021	1

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	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		03/01/2007	SCHEDULED REDEMPTION		6,817	6,817	6,736	6,736		81		81		6,817				68	07/01/2021	1
31408A-K7-4	FED NATL MTG ASSOC #845518		03/01/2007	SCHEDULED REDEMPTION		7,734	7,734	7,963	7,959		(225)		(225)		7,734				105	07/01/2021	1
31408A-NL-0	FED NATL MTG ASSOC #845595		03/01/2007	SCHEDULED REDEMPTION		5,642	5,642	5,619	5,621		20		20		5,642				44	10/01/2020	1
31408B-LV-8	FED NATL MTG ASSOC #846440		03/01/2007	SCHEDULED REDEMPTION		5,967	5,967	5,896	5,896		71		71		5,967				66	12/01/2020	1
31408C-BG-0	FED NATL MTG ASSOC #847039		03/01/2007	SCHEDULED REDEMPTION		1,379	1,379	1,362	1,362		16		16		1,379				15	11/01/2020	1
31408D-U2-8	FED NATL MTG ASSOC #848501		03/01/2007	SCHEDULED REDEMPTION		10,026	10,026	9,204	9,240		786		786		10,026				110	12/01/2035	1
31408E-AR-3	FED NATL MTG ASSOC #848816		03/01/2007	SCHEDULED REDEMPTION		50,039	50,039	49,441	49,445		594		594		50,039				525	01/01/2021	1
31408E-RL-8	FED NATL MTG ASSOC #849291		03/01/2007	SCHEDULED REDEMPTION		12,902	12,902	12,848	12,854		49		49		12,902				129	01/01/2021	1
31408F-CD-9	FED NATL MTG ASSOC #849768		03/01/2007	SCHEDULED REDEMPTION		442	442	405	407		35		35		442				4	11/01/2035	1
31408F-US-6	FED NATL MTG ASSOC #850293		03/01/2007	SCHEDULED REDEMPTION		29,860	29,860	29,503	29,505		354		354		29,860				345	12/01/2020	1
31408G-FS-1	FED NATL MTG ASSOC #850777		03/01/2007	SCHEDULED REDEMPTION		12,600	12,600	12,449	12,450		150		150		12,600				142	01/01/2021	1
31408G-FT-9	FED NATL MTG ASSOC #850778		03/01/2007	SCHEDULED REDEMPTION		1,255	1,255	1,240	1,240		15		15		1,255				14	01/01/2021	1
31408H-NK-7	FED NATL MTG ASSOC #851894		03/01/2007	SCHEDULED REDEMPTION		2,774	2,774	2,546	2,556		218		218		2,774				29	10/01/2035	1
31408H-2F-1	FED NATL MTG ASSOC #852274		03/01/2007	SCHEDULED REDEMPTION		6,103	6,103	6,030	6,030		72		72		6,103				68	04/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		03/01/2007	SCHEDULED REDEMPTION		1,371	1,371	1,361	1,361		9		9		1,371				17	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		03/01/2007	SCHEDULED REDEMPTION		93	93	93	93		1		1		93				1	03/01/2036	1
31408J-LQ-2	FED NATL MTG ASSOC #852735		03/01/2007	SCHEDULED REDEMPTION		1,818	1,818	1,818	1,818						1,818				17	01/01/2021	1
31408X-3R-9	FED NATL MTG ASSOC #864008		03/01/2007	SCHEDULED REDEMPTION		628	628	627	627		1		1		628				6	12/01/2020	1
31409A-DQ-9	FED NATL MTG ASSOC #865111		03/01/2007	SCHEDULED REDEMPTION		5,054	5,054	4,994	4,994		60		60		5,054				59	01/01/2021	1
31409A-F8-7	FED NATL MTG ASSOC #865191		03/01/2007	SCHEDULED REDEMPTION		7,018	7,018	6,934	6,935		83		83		7,018				84	02/01/2021	1
31409A-LW-7	FED NATL MTG ASSOC #865341		03/01/2007	SCHEDULED REDEMPTION		3,369	3,369	3,328	3,329		40		40		3,369				40	02/01/2021	1
31409B-F4-4	FED NATL MTG ASSOC #866087		03/01/2007	SCHEDULED REDEMPTION		8,946	8,946	8,884	8,885		61		61		8,946				121	03/01/2036	1
31409C-M7-7	FED NATL MTG ASSOC #867182		03/01/2007	SCHEDULED REDEMPTION		836	836	826	827		10		10		836				9	02/01/2021	1
31409C-UW-3	FED NATL MTG ASSOC #867397		03/01/2007	SCHEDULED REDEMPTION		551	551	544	544		7		7		551				6	05/01/2021	1
31409C-V8-5	FED NATL MTG ASSOC #867439		03/01/2007	SCHEDULED REDEMPTION		14,105	14,105	13,724	13,726		380		380		14,105				159	05/01/2036	1
31409C-6X-8	FED NATL MTG ASSOC #867686		03/01/2007	SCHEDULED REDEMPTION		3,730	3,730	3,685	3,685		44		44		3,730				40	05/01/2021	1
31409D-EB-5	FED NATL MTG ASSOC #867830		03/01/2007	SCHEDULED REDEMPTION		32,464	32,464	32,076	32,078		386		386		32,464				355	02/01/2021	1
31409F-FR-4	FED NATL MTG ASSOC #869676		03/01/2007	SCHEDULED REDEMPTION		8,743	8,743	8,639	8,640		104		104		8,743				103	03/01/2021	1
31409F-MN-5	FED NATL MTG ASSOC #869865		03/01/2007	SCHEDULED REDEMPTION		7,314	7,314	7,226	7,227		87		87		7,314				86	04/01/2021	1
31409F-5C-8	FED NATL MTG ASSOC #870343		03/01/2007	SCHEDULED REDEMPTION		2,087	2,087	2,063	2,063		25		25		2,087				23	03/01/2021	1
31409G-HN-9	FED NATL MTG ASSOC #870637		03/01/2007	SCHEDULED REDEMPTION		11,216	11,216	11,082	11,083		133		133		11,216				128	10/01/2021	1
31409G-HT-6	FED NATL MTG ASSOC #870642		03/01/2007	SCHEDULED REDEMPTION		10,141	10,141	10,020	10,021		120		120		10,141				121	10/01/2021	1
31409G-ML-7	FED NATL MTG ASSOC #870763		03/01/2007	SCHEDULED REDEMPTION		1,833	1,833	1,881	1,881		(48)		(48)		1,833				27	07/01/2036	1
31409G-MZ-6	FED NATL MTG ASSOC #870776		03/01/2007	SCHEDULED REDEMPTION		2,301	2,301	2,355	2,354		(54)		(54)		2,301				28	07/01/2036	1
31409G-YQ-3	FED NATL MTG ASSOC #871119		03/01/2007	SCHEDULED REDEMPTION		1,606	1,606	1,595	1,595		11		11		1,606				20	12/01/2036	1
31409H-JY-1	FED NATL MTG ASSOC #871579		03/01/2007	SCHEDULED REDEMPTION		2,402	2,402	2,373	2,373		29		29		2,402				28	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		03/01/2007	SCHEDULED REDEMPTION		1,912	1,912	1,899	1,899		13		13		1,912				26	04/01/2036	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		03/01/2007	SCHEDULED REDEMPTION		10,446	10,446	10,321	10,322		124		124		10,446				115	04/01/2021	1
31409J-CK-4	FED NATL MTG ASSOC #872274		03/01/2007	SCHEDULED REDEMPTION		17,726	17,726	17,514	17,515		211		211		17,726				195	05/01/2021	1
31409J-KL-3	FED NATL MTG ASSOC #872499		03/01/2007	SCHEDULED REDEMPTION		2,514	2,514	2,573	2,573		(59)		(59)		2,514				35	06/01/2036	1
31409V-AH-6	FED NATL MTG ASSOC #879408		03/01/2007	SCHEDULED REDEMPTION		31,703	31,703	31,324	31,326		376		376		31,703				383	02/01/2021	1
31409V-HB-2	FED NATL MTG ASSOC #879626		03/01/2007	SCHEDULED REDEMPTION		1,841	1,841	1,819	1,820		22		22		1,841				21	06/01/2021	1
31409V-HT-3	FED NATL MTG ASSOC #879642		03/01/2007	SCHEDULED REDEMPTION		8,872	8,872	9,132	9,128		(256)		(256)		8,872				118	07/01/2021	1
31409W-LN-9	FED NATL MTG ASSOC #880633		03/01/2007	SCHEDULED REDEMPTION		7,946	7,946	7,851	7,851		94		94		7,946				94	04/01/2021	1
31409W-WW-7	FED NATL MTG ASSOC #880961		03/01/2007	SCHEDULED REDEMPTION		8,028	8,028	8,242	8,238		(210)		(210)		8,028				108	09/01/2021	1
31409W-2J-9	FED NATL MTG ASSOC #881077		03/01/2007	SCHEDULED REDEMPTION		1,954	1,954	1,941	1,941		13		13		1,954				24	04/01/2036	1
31409X-XX-2	FED NATL MTG ASSOC #881894		03/01/2007	SCHEDULED REDEMPTION		1,977	1,977	1,954	1,954		23		23		1,977				22	04/01/2021	1
31409X-YF-0	FED NATL MTG ASSOC #881910		03/01/2007	SCHEDULED REDEMPTION		3,073	3,073	3,036	3,037		36		36		3,073				36	06/01/2021	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		03/01/2007	SCHEDULED REDEMPTION		1,066	1,066	1,059	1,059		7		7		1,066				14	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2007	SCHEDULED REDEMPTION		18,955	18,955	18,955	18,955						18,955				209	02/01/2036	1
31410B-6H-2	FED NATL MTG ASSOC #884772		03/01/2007	SCHEDULED REDEMPTION		1,153,530	1,153,530	1,165,697	1,165,592		(12,062)		(12,062)		1,153,530				13,377	10/01/2036	1
31410C-D3-3	FED NATL MTG ASSOC #884922		03/01/2007	SCHEDULED REDEMPTION		647	647	639	639		8		8		647				7	04/01/2021	1
31410C-EM-0	FED NATL MTG ASSOC #884940		03/01/2007	SCHEDULED REDEMPTION		13,275	13,275	13,116	13,117		158		158		13,275				155	05/01/2021	1
31410C-JP-8	FED NATL MTG ASSOC #885070		03/01/2007	SCHEDULED REDEMPTION		859	859	849	849		10		10		859				9	05/01/2021	1
31410C-RH-7	FED NATL MTG ASSOC #885288		03/01/2007	SCHEDULED REDEMPTION		2,885	2,885	2,850	2,850		34		34		2,885				32	06/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2007	SCHEDULED REDEMPTION		5,569	5,569	5,733	5,730		(161)		(161)		5,569				77	06/01/2021	1
31410C-SJ-2	FED NATL MTG ASSOC #885321		03/01/2007	SCHEDULED REDEMPTION		3,193	3,193	3,288	3,286		(93)		(93)		3,193				39	06/01/2021	1
31410C-Z2-1	FED NATL MTG ASSOC #885561		03/01/2007	SCHEDULED REDEMPTION		10,737	10,737	10,609	10,610		128		128		10,737				131	08/01/2021	1
31410C-5N-8	FED NATL MTG ASSOC #885653		03/01/2007	SCHEDULED REDEMPTION		122,074	122,074	118,770	118,791		3,283		3,283		122,074				1,481	10/01/2036	1

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
31410C-5R-9	FED NATL MTG ASSOC #885656		03/01/2007	SCHEDULED REDEMPTION		65,082	65,082	67,531	67,527		(2,445)		(2,445)		65,082				855	10/01/2036	1
31410D-VP-2	FED NATL MTG ASSOC #886322		03/01/2007	SCHEDULED REDEMPTION		225,475	225,475	219,371	219,405		6,070		6,070		225,475				2,452	07/01/2036	1
31410E-TY-4	FED NATL MTG ASSOC #887167		03/01/2007	SCHEDULED REDEMPTION		4,018	4,018	4,137	4,134		(116)		(116)		4,018				54	09/01/2021	1
31410E-W9-5	FED NATL MTG ASSOC #887272		03/01/2007	SCHEDULED REDEMPTION		3,001	3,001	3,138	3,138		(137)		(137)		3,001				49	07/01/2036	1
31410M-CE-8	FED NATL MTG ASSOC #891169		03/01/2007	SCHEDULED REDEMPTION		63	63	66	66		(3)		(3)		63				1	07/01/2036	1
31410M-F6-2	FED NATL MTG ASSOC #891289		03/01/2007	SCHEDULED REDEMPTION		4,408	4,408	4,355	4,356		52		52		4,408				48	10/01/2021	1
31410M-GK-0	FED NATL MTG ASSOC #891302		03/01/2007	SCHEDULED REDEMPTION		660	660	652	652		8		8		660				7	10/01/2021	1
31410M-RQ-5	FED NATL MTG ASSOC #891595		03/01/2007	SCHEDULED REDEMPTION		138,572	138,572	134,821	134,842		3,730		3,730		138,572				1,554	06/01/2036	1
31410M-4L-1	FED NATL MTG ASSOC #891927		03/01/2007	SCHEDULED REDEMPTION		75,170	75,170	77,367	77,363		(2,193)		(2,193)		75,170				1,217	06/01/2036	1
31410P-RY-1	FED NATL MTG ASSOC #893403		03/01/2007	SCHEDULED REDEMPTION		2,271	2,271	2,244	2,244		27		27		2,271				26	09/01/2021	1
31410Q-AJ-0	FED NATL MTG ASSOC #893809		03/01/2007	SCHEDULED REDEMPTION		3,190	3,190	3,274	3,273		(84)		(84)		3,190				52	08/01/2036	1
31410Q-A5-0	FED NATL MTG ASSOC #893828		03/01/2007	SCHEDULED REDEMPTION		95,724	95,724	97,791	97,755		(2,031)		(2,031)		95,724				1,396	10/01/2021	1
31410Q-CH-2	FED NATL MTG ASSOC #893872		03/01/2007	SCHEDULED REDEMPTION		32,182	32,182	33,605	33,603		(1,421)		(1,421)		32,182				460	10/01/2036	1
31410Q-5H-0	FED NATL MTG ASSOC #894648		03/01/2007	SCHEDULED REDEMPTION		663	663	655	655		8		8		663				7	11/01/2021	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		03/01/2007	SCHEDULED REDEMPTION		3,912	3,912	3,885	3,885		27		27		3,912				48	11/01/2036	1
31410R-EY-1	FED NATL MTG ASSOC #894851		03/01/2007	SCHEDULED REDEMPTION		6,991	6,991	7,197	7,194		(203)		(203)		6,991				95	09/01/2021	1
31410R-3B-3	FED NATL MTG ASSOC #895494		03/01/2007	SCHEDULED REDEMPTION		25,585	25,585	26,337	26,324		(738)		(738)		25,585				325	08/01/2021	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2007	SCHEDULED REDEMPTION		6,437	6,437	6,437	6,437						6,437				73	04/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		03/01/2007	SCHEDULED REDEMPTION		25,148	25,148	25,974	25,973		(825)		(825)		25,148				370	10/01/2036	1
31410S-G2-7	FED NATL MTG ASSOC #895817		03/01/2007	SCHEDULED REDEMPTION		1,080	1,080	1,126	1,126		(46)		(46)		1,080				12	05/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2007	SCHEDULED REDEMPTION		3,702	3,702	3,702	3,702						3,702				41	03/01/2036	1
31410T-CA-1	FED NATL MTG ASSOC #896565		03/01/2007	SCHEDULED REDEMPTION		6,479	6,479	6,670	6,666		(187)		(187)		6,479				77	07/01/2021	1
31410T-DZ-5	FED NATL MTG ASSOC #896620		03/01/2007	SCHEDULED REDEMPTION		516	516	510	510		6		6		516				6	09/01/2021	1
31410T-NN-1	FED NATL MTG ASSOC #896897		03/01/2007	SCHEDULED REDEMPTION		2,446	2,446	2,528	2,528		(81)		(81)		2,446				35	06/01/2036	1
31410T-YD-1	FED NATL MTG ASSOC #897208		03/01/2007	SCHEDULED REDEMPTION		1,967	1,967	2,051	2,051		(84)		(84)		1,967				27	08/01/2036	1
31410T-2W-4	FED NATL MTG ASSOC #897289		03/01/2007	SCHEDULED REDEMPTION		30,563	30,563	31,402	31,387		(824)		(824)		30,563				408	08/01/2021	1
31410T-2Y-0	FED NATL MTG ASSOC #897291		03/01/2007	SCHEDULED REDEMPTION		69,927	69,927	71,998	71,961		(2,034)		(2,034)		69,927				1,016	09/01/2021	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2007	SCHEDULED REDEMPTION		4,398	4,398	4,398	4,398						4,398				50	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2007	SCHEDULED REDEMPTION		18,544	18,544	18,544	18,544						18,544				214	08/01/2036	1
31410U-YX-4	FED NATL MTG ASSOC #898126		03/01/2007	SCHEDULED REDEMPTION		47,244	47,244	49,093	49,090		(1,845)		(1,845)		47,244				732	09/01/2036	1
31410U-ZD-7	FED NATL MTG ASSOC #898140		03/01/2007	SCHEDULED REDEMPTION		478	478	472	472		6		6		478				5	08/01/2021	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2007	SCHEDULED REDEMPTION		10,477	10,477	10,193	10,195		282		282		10,477				123	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		03/01/2007	SCHEDULED REDEMPTION		6,393	6,393	6,349	6,350		44		44		6,393				76	11/01/2036	1
31410V-U2-4	FED NATL MTG ASSOC #898901		03/01/2007	SCHEDULED REDEMPTION		2,818	2,818	2,784	2,785		33		33		2,818				31	11/01/2021	1
31410V-U8-1	FED NATL MTG ASSOC #898907		03/01/2007	SCHEDULED REDEMPTION		26,709	26,709	26,390	26,392		317		317		26,709				315	12/01/2021	1
31410V-VC-1	FED NATL MTG ASSOC #898911		03/01/2007	SCHEDULED REDEMPTION		16,724	16,724	16,524	16,525		199		199		16,724				188	11/01/2021	1
31410X-HH-2	FED NATL MTG ASSOC #900332		03/01/2007	SCHEDULED REDEMPTION		4,312	4,312	4,282	4,282		29		29		4,312				53	09/01/2036	1
31410Y-RX-4	FED NATL MTG ASSOC #901502		03/01/2007	SCHEDULED REDEMPTION		1,366	1,366	1,350	1,350		16		16		1,366				15	11/01/2021	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		03/01/2007	SCHEDULED REDEMPTION		1,904	1,904	1,881	1,882		23		23		1,904				21	12/01/2021	1
31410Y-XC-3	FED NATL MTG ASSOC #901675		03/01/2007	SCHEDULED REDEMPTION		4,478	4,478	4,669	4,668		(191)		(191)		4,478				66	10/01/2036	1
31411A-P8-2	FED NATL MTG ASSOC #902347		03/01/2007	SCHEDULED REDEMPTION		15,792	15,792	15,603	15,604		188		188		15,792				176	11/01/2021	1
31411A-YE-9	FED NATL MTG ASSOC #902609		03/01/2007	SCHEDULED REDEMPTION		9,568	9,568	9,454	9,454		114		114		9,568				111	11/01/2021	1
31411A-3E-3	FED NATL MTG ASSOC #902697		03/01/2007	SCHEDULED REDEMPTION		3,344	3,344	3,487	3,487		(142)		(142)		3,344				54	09/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		03/01/2007	SCHEDULED REDEMPTION		555	555	551	551		4		4		555				7	12/01/2036	1
31411B-AL-7	FED NATL MTG ASSOC #902811		03/01/2007	SCHEDULED REDEMPTION		100,543	100,543	97,822	97,839		2,705		2,705		100,543				1,211	12/01/2036	1
31411B-CJ-0	FED NATL MTG ASSOC #902873		03/01/2007	SCHEDULED REDEMPTION		1,878	1,878	1,855	1,855		22		22		1,878				21	12/01/2021	1
31411B-JX-2	FED NATL MTG ASSOC #903078		03/01/2007	SCHEDULED REDEMPTION		11,681	11,681	11,542	11,542		139		139		11,681				130	12/01/2021	1
31411B-TF-0	FED NATL MTG ASSOC #903350		03/01/2007	SCHEDULED REDEMPTION		2,260	2,260	2,233	2,234		27		27		2,260				25	10/01/2021	1
31411B-7K-3	FED NATL MTG ASSOC #903698		03/01/2007	SCHEDULED REDEMPTION		10,369	10,369	10,245	10,246		123		123		10,369				113	10/01/2021	1
31411D-B4-0	FED NATL MTG ASSOC #904659		03/01/2007	SCHEDULED REDEMPTION		25,118	25,118	24,817	24,819		298		298		25,118				262	11/01/2021	1
31411D-FS-3	FED NATL MTG ASSOC #904777		03/01/2007	SCHEDULED REDEMPTION		2,018	2,018	2,004	2,004		14		14		2,018				25	12/01/2036	1
31411D-4L-0	FED NATL MTG ASSOC #905427		03/01/2007	SCHEDULED REDEMPTION		18,743	18,743	18,519	18,520		223		223		18,743				199	11/01/2021	1
31411E-QB-6	FED NATL MTG ASSOC #905950		03/01/2007	SCHEDULED REDEMPTION		10,740	10,740	10,612	10,613		128		128		10,740				120	01/01/2022	1
31411E-S5-7	FED NATL MTG ASSOC #906040		03/01/2007	SCHEDULED REDEMPTION		35,142	35,142	34,722	34,724		418		418		35,142				392	01/01/2022	1
31411F-KV-5	FED NATL MTG ASSOC #906708		03/01/2007	SCHEDULED REDEMPTION		682	682	674	674		8		8		682				8	12/01/2021	1
31411G-CV-2	FED NATL MTG ASSOC #907384		03/01/2007	SCHEDULED REDEMPTION		17,843	17,843	17,630	17,631		212		212		17,843				218	01/01/2022	1
31411G-Q7-0	FED NATL MTG ASSOC #907778		03/01/2007	SCHEDULED REDEMPTION		3,682	3,682	3,657	3,657		25		25		3,682				49	12/01/2036	1
31412B-FT-4	FED NATL MTG ASSOC #920078		03/01/2007	SCHEDULED REDEMPTION		8,238	8,238	8,181	8,182		56		56		8,238				99	12/01/2036	1
31412B-FX-5	FED NATL MTG ASSOC #920082		03/01/2007	SCHEDULED REDEMPTION		527,048	527,048	523,425	523,454		3,594		3,594		527,048				5,914	12/01/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
31412B-KG-6	FED NATL MTG ASSOC #920195		03/01/2007	SCHEDULED REDEMPTION		11,861	11,861	11,719	11,720		141		141		11,861				132	12/01/2021	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2007	SCHEDULED REDEMPTION		5,277	5,277	5,277							5,277				44	10/01/2036	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		03/01/2007	SCHEDULED REDEMPTION		21,476	21,476	21,735	21,679		(202)		(202)		21,476				262	11/01/2033	1
3133T9-NW-1	FHR 1948 PJ		03/01/2007	SCHEDULED REDEMPTION		195,327	195,327	198,501	196,649		(1,322)		(1,322)		195,327				2,912	03/15/2027	1
31393K-XW-0	FHR 2574 FT		03/15/2007	SCHEDULED REDEMPTION		1,103,724	1,103,724	1,109,544	1,108,403		(4,679)		(4,679)		1,103,724				13,782	11/15/2016	1
31393V-P9-6	FHR 2628 LE		03/01/2007	SCHEDULED REDEMPTION		161,844	161,844	151,704	153,796		8,048		8,048		161,844				1,168	06/15/2033	1
31393W-3W-7	FHR 2650 PN		03/01/2007	SCHEDULED REDEMPTION		468,929	468,929	467,098	467,524		1,405		1,405		468,929				4,690	12/15/2032	1
31394T-TV-7	FHR 2764 JA		03/01/2007	Various		439,919	439,919	417,098			22,821		22,821		439,919				3,299	03/15/2019	1
31395E-4R-5	FHR 2837 ED		03/01/2007	Various		4,133	4,133	4,032			101		101		4,133				34	08/15/2019	1
31395M-VJ-5	FHR 2922 GA		03/01/2007	SCHEDULED REDEMPTION		347,224	347,224	340,022	340,264		6,961		6,961		347,224				4,258	05/15/2034	1
31395W-K5-5	FHR 3005 ZG		02/01/2007	SCHEDULED REDEMPTION		88,506	88,506	87,099	86,826		1,033		1,033		88,506				996	02/15/2020	1
31396A-FB-5	FHR 3028 FM		01/25/2007	Various		18,576,956	18,558,983	18,512,585	18,516,994		597		597		18,517,591		59,365	59,365	129,321	09/15/2035	1
31396G-YH-8	FHR 3096 ZB		01/01/2007	SCHEDULED REDEMPTION		127,554	127,554	127,036	127,298		256		256		127,554				585	01/15/2036	1
31396G-T2-7	FHR 3098 ZH		03/01/2007	SCHEDULED REDEMPTION		333,526	333,526	328,940			4,586		4,586		333,526				1,529	01/15/2036	1
31396H-Z9-3	FHR 3116 ZB		03/01/2007	SCHEDULED REDEMPTION		1,491,270	1,491,270	1,454,921	1,463,027		28,243		28,243		1,491,270				16,914	02/15/2036	1
31397B-B6-7	FHR 3211 ZC		03/01/2007	SCHEDULED REDEMPTION		2,933,952	2,933,952	2,926,617	2,933,952						2,933,952				38,768	09/15/2036	1
31397B-B7-5	FHR 3211 ZD		03/01/2007	SCHEDULED REDEMPTION		981,715	981,715	976,346	979,077		2,638		2,638		981,715				13,325	09/15/2036	1
31397B-SV-4	FHR 3226 HZ		02/01/2007	SCHEDULED REDEMPTION		4,289,120	4,289,120	4,279,738	4,281,049		8,071		8,071		4,289,120				27,566	10/15/2036	1
31397E-MB-8	FHR 3262 KZ		03/01/2007	SCHEDULED REDEMPTION		1,007,322	1,007,322	1,002,286			5,037		5,037		1,007,322				9,234	01/15/2027	1
31397F-HC-9	FHR 3271 SE		03/01/2007	SCHEDULED REDEMPTION		257,633	257,633	257,995			(362)		(362)		257,633				1,460	02/15/2037	1
31397F-HR-6	FHR 3271 TZ		03/01/2007	SCHEDULED REDEMPTION		417,676	417,676	416,893			783		783		417,676				2,088	02/15/2037	1
31397F-J3-7	FHR 3271 ZL		03/01/2007	SCHEDULED REDEMPTION		238,493	238,493	238,046			447		447		238,493				1,192	02/15/2037	1
31397F-A4-4	FHR 3272 DF		03/15/2007	SCHEDULED REDEMPTION		141,148	141,148	141,148							141,148				755	02/15/2037	1
31392A-4P-0	FNR 2001-69 PN		03/01/2007	SCHEDULED REDEMPTION		303,677	303,677	315,824	303,677						303,677				4,127	04/25/2030	1
31392B-CN-4	FNR 2001-70 LK		03/01/2007	SCHEDULED REDEMPTION		930,867	930,867	949,194	935,455		(4,588)		(4,588)		930,867				11,372	06/25/2030	1
31392F-ES-2	FNR 2002-71 AP		03/01/2007	SCHEDULED REDEMPTION		413,852	413,852	420,965	423,755		(9,903)		(9,903)		413,852				4,505	11/25/2032	1
31393U-QZ-9	FNR 2003-117 KF		03/25/2007	SCHEDULED REDEMPTION		1,105,180	1,105,180	1,112,087	1,111,940		(6,761)		(6,761)		1,105,180				13,859	08/25/2033	1
31393U-K3-6	FNR 2003-129 JB		03/01/2007	SCHEDULED REDEMPTION		1,499	1,499	1,393	1,409		91		91		1,499				17	09/25/2018	1
31393D-LN-9	FNR 2003-64 HA		01/16/2007	Various		23,705,785	25,787,184	24,973,276	25,087,132		11,558		11,558		25,098,690		(1,392,905)	(1,392,905)	102,619	07/25/2022	1
31394E-DJ-4	FNR 2005-58		01/25/2007	Various		5,429,153	5,425,810	5,408,855	5,409,086		260		260		5,409,346		19,807	19,807	29,457	07/25/2035	1
31394E-KS-6	FNR 2005-66 PF		01/25/2007	Various		5,289,267	5,286,010	5,269,492	5,265,482		319		319		5,265,801		23,465	23,465	28,698	07/25/2035	1
31394U-NA-6	FNR 2005-97 LB		03/01/2007	SCHEDULED REDEMPTION		1,350	1,350	1,222	1,223		127		127		1,350				15	11/25/2035	1
31396P-L9-0	FNR 2007-12 BA		03/25/2007	SCHEDULED REDEMPTION		417	417	412			4		4		417				2	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		03/25/2007	SCHEDULED REDEMPTION		768	768	757			11		11		768				4	02/25/2036	1
31397C-DF-3	FREDDIE MAC		03/01/2007	SCHEDULED REDEMPTION		866,010	866,010	863,847	860,984		2,154		2,154		866,010				9,381	11/01/2036	1
31397C-DJ-5	FREDDIE MAC		03/01/2007	SCHEDULED REDEMPTION		762,027	762,027	760,956	760,958		1,070		1,070		762,027				10,440	11/30/2036	1
38374B-BR-3	GNR 2003-63 UF		03/20/2007	SCHEDULED REDEMPTION		356,950	356,950	356,839	356,874		77		77		356,950				4,504	07/20/2030	1
38374M-3Y-3	GNR 2006-25 GZ		03/01/2007	SCHEDULED REDEMPTION		1,210,595	1,210,595	1,198,489	1,204,639		5,955		5,955		1,210,595				15,710	05/20/2036	1
38374N-MN-4	GNR 2006-41 ZA		02/01/2007	SCHEDULED REDEMPTION		4,115,632	4,115,632	4,105,343	4,113,246		2,386		2,386		4,115,632				25,817	08/16/2036	1
010316-BZ-9	ALABAMA MENTAL HLTH SPL TAX LTD 05		03/15/2007	PRAGER MCCARTHY & SEALY		203,350	200,000	211,536	204,228		(643)		(643)		203,585		(235)	(235)	3,028	06/01/2008	1FE
091020-AN-7	BIRMINGHAM AL INDL WTR BRD WTR 78		01/01/2007	CALLED @ 100.00000000		145,000	145,000	162,024	145,000						145,000				4,495	07/01/2008	1
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/14/2007	Various		605,293	600,000	600,696	600,422		(12)		(12)		600,410		4,883	4,883	14,675	07/01/2018	1FE
091156-DB-2	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 78		03/01/2007	MATURED		1,255,000	1,255,000	1,255,000	1,255,000						1,255,000				41,572	03/01/2007	1
192706-AC-3	COLBERT CNTY AL HLTH HELEN KELLER 95		01/29/2007	CALLED @ 101.00000000		3,535,000	3,500,000	3,326,715	3,382,908		555		555		3,383,463		151,537	151,537	32,424	06/01/2020	1FE
21685L-BA-8	COOPERATIVE DIST SPANISH FT AL HWY 04		02/01/2007	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				7,200	02/01/2029	2
233091-EY-9	DCH HLTHCARE AUTH AL HLTHCARE FAC 02		03/13/2007	PRAGER MCCARTHY & SEALY		1,160,504	1,090,000	1,122,962	1,113,825		(514)		(514)		1,113,311		47,194	47,194	13,974	06/01/2017	1FE
472675-DD-6	JEFFERSON CNTY AL SAN SWR REF WTS 78		03/01/2007	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				67,500	03/01/2007	1
472682-EX-7	JEFFERSON CNTY AL SWR WRTS 97 D		02/01/2007	CALLED @ 101.00000000		2,191,700	2,170,000	2,147,584	2,170,000		21,700		21,700		2,191,700				61,845	02/01/2019	1FE
472682-FB-4	JEFFERSON CNTY AL SWR WRTS 97 D		02/01/2007	CALLED @ 101.00000000		25,199,500	24,950,000	24,871,545	25,142,618		56,882		56,882		25,199,500				717,313	02/01/2027	1
472682-LU-5	JEFFERSON CNTY AL SWR WRTS 97A REF		02/01/2007	CALLED @ 101.00		10,120,200	10,020,000	9,918,725	10,020,000						10,020,000		100,200	100,200	281,813	02/01/2022	1FE
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		01/01/2007	CALLED @ 100.00000000		75,000	75,000	71,046	71,469						71,469		3,531	3,531	2,250	01/01/2032	1FE
610436-BE-6	MONROE CNTY AL HOSP BRD TAX ANTIC 78		02/01/2007	MATURED		140,000	140,000	146,024	140,037		(37)		(37)		140,000				4,638	02/01/2007	1
627371-CG-0	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2007	MATURED		675,000	675,000	686,968	675,021		(21)		(21)		675,000				22,781	03/01/2007	1
683761-EZ-9	OPP AL UTILS BRD ELEC WTR & SWR 77		03/01/2007	MATURED		1,975,000	1,975,000	1,999,352	1,975,000						1,975,000				61,225	03/01/2007	1
874364-DT-6	TALLADEGA AL WTR & SWR BRD SER 78		02/15/2007	MATURED		1,470,000	1,470,000	1,474,513	1,470,000						1,470,000				48,694	02/15/2007	1
221825-AW-2	COTTONWOOD AZ WTR SYS 2006 SR		01/19/2007	PRAGER MCCARTHY & SEALY		107,180	100,000	104,040	103,750		(20)		(20)		103,729		3,451	3,451	2,819	07/01/2035	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)
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		03/13/2007	PRAGER MCCARTHY & SEALY		103,320	100,000	100,073	100,068		(1)		(1)		100,067		3,253	3,253	3,188	07/01/2025	1FE
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		03/02/2007	WACHOVIA SECURITIES		774,960	750,000	746,985	747,063		17		17		747,080		27,880	27,880	23,063	07/01/2026	1FE
391577-KU-6	GREATER AZ DEV INFRA PINAL CNTY 06-1		03/08/2007	WACHOVIA SECURITIES		520,340	500,000	494,055	494,212		47		47		494,259		26,081	26,081	19,813	08/01/2023	1FE
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1		03/05/2007	WACHOVIA SECURITIES		519,970	500,000	492,620	492,799		50		50		492,849		27,121	27,121	19,500	08/01/2024	1FE
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A		03/28/2007	PRAGER MCCARTHY & SEALY		201,626	200,000	200,000	200,000						200,000		1,626	1,626	7,933	08/01/2040	1FE
795742-AW-5	SALT RIVER PROJ AZ AGRIC IMPT COP 03		03/13/2007	PRAGER MCCARTHY & SEALY		214,792	200,000	211,068	208,174		(213)		(213)		207,961		6,831	6,831	2,917	12/01/2018	1FE
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A		01/22/2007	PRAGER MCCARTHY & SEALY		109,890	100,000	110,120	107,950		(62)		(62)		107,889		2,001	2,001	788	06/01/2014	1FE
04048P-AG-5	UNIVERSITY OF ARIZONA COP 2006 A		03/16/2007	PRAGER MCCARTHY & SEALY		272,813	250,000	263,238	262,824		(247)		(247)		262,576		10,236	10,236	3,819	06/01/2020	1FE
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		01/01/2007	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,813	01/01/2032	1FE
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		01/01/2007	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				3,281	07/01/2031	1FE
15239M-BL-5	CENTRAL AR WTR 2004		03/26/2007	PRAGER MCCARTHY & SEALY		104,066	100,000	103,047	101,848		(49)		(49)		101,799		2,267	2,267	2,225	10/01/2019	1FE
15239M-BR-2	CENTRAL AR WTR 2004		01/23/2007	PRAGER MCCARTHY & SEALY		109,391	105,000	106,981	106,628		(12)		(12)		106,616		2,775	2,775	1,593	10/01/2024	1FE
348761-BE-6	FORT SMITH AR SALES & USE TAX 2001 A		02/09/2007	PRAGER MCCARTHY & SEALY		121,232	120,000	119,357	119,732		22		22		119,754		1,478	1,478	1,071	12/01/2010	1FE
480256-CP-9	JONESBORO AR WTR & LIGHT PUB UTIL 05		03/14/2007	COMMERCE CAPITAL		1,017,310	1,000,000	1,033,810	1,022,879		(1,651)		(1,651)		1,021,228		(3,918)	(3,918)	14,639	11/15/2009	1FE
699140-AQ-2	PARAGOULD AR SALES & USE TAX 2001		03/14/2007	STIFEL NICOLAUS & CO, INC.		331,279	325,000	325,000	325,000						325,000		6,279	6,279	4,339	06/01/2009	1FE
850269-AS-0	SPRINGDALE AR SALES & USE TAX 06		03/14/2007	Various		1,005,279	1,000,000	1,006,910	1,006,191		(780)		(780)		1,005,411		(132)	(132)	17,694	07/01/2008	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		03/23/2007	PRAGER MCCARTHY & SEALY		390,079	375,000	389,805	379,027		(79)		(79)		378,947		11,132	11,132	6,375	11/01/2021	1FE
937537-CH-9	WASHINGTON CNTY AR HOSP WA MED 05 A		02/22/2007	STERNE AGEE & LEACH		311,346	300,000	297,249	297,315		8		8		297,323		14,023	14,023	8,583	02/01/2035	2FE
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB 04A		03/19/2007	STONE & YOUNGBERG		241,147	350,000	192,469	218,729		2,386		2,386		221,116		20,031	20,031		10/01/2016	1FE
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		03/28/2007	PRAGER MCCARTHY & SEALY		164,401	155,000	160,236	158,651		(117)		(117)		158,534		5,867	5,867	22	10/01/2022	1FE
130175-U6-7	CALIFORNIA EDL FAC POMONA COLLEGE 05A		01/03/2007	PRAGER MCCARTHY & SEALY		49,077	100,000	42,174	43,632		43		43		43,675		5,402	5,402		07/01/2023	1FE
13033J-ZK-1	CALIFORNIA HLTH FAC SMALL FAC SER A		02/01/2007	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,513	03/01/2011	1FE
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A		02/01/2007	CALLED @ 40.605		424,322	1,045,000	321,243	422,269		2,051		2,051		424,320		2	2		08/01/2022	1FE
18933Q-AV-8	CLOVIS CA PUB FIN AUTH WTR REV 03		03/21/2007	PRAGER MCCARTHY & SEALY		529,327	500,000	517,765	512,230		(396)		(396)		511,834		17,493	17,493	14,069	03/01/2023	1FE
291195-KA-2	EMERYVILLE CA PUB FING AUTH REDEV 02A		01/16/2007	CITIGROUP GLOBAL MARKETS		870,286	805,000	858,041	840,814		(230)		(230)		840,584		29,702	29,702	16,201	09/01/2018	1FE
296344-CP-7	ESCONDIDO CA COP WSTWTR PROJ 05 A		01/22/2007	PRAGER MCCARTHY & SEALY		103,325	100,000	98,660	98,747		3		3		98,750		4,575	4,575	1,850	09/01/2024	1FE
38122N-NZ-1	GOLDEN STATE TOBACCO SEC CORP SER A-1		03/08/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,925,000	10,000,000	9,770,700							9,770,700		154,300	154,300		06/01/2033	2Z
544712-D8-2	LOS ANGELES CNTY CA MET TRANS A1SR 03B		03/06/2007	BANC AMERICA SECURITIES		2,572,875	2,500,000	2,477,286			287		287		2,477,573		95,302	95,302	77,500	07/01/2021	1FE
544712-UU-4	LOS ANGELES CNTY CA MET TRANS A1SR 03B		12/06/2006	PRE-REFUNDING		18,049,509	18,215,000	18,046,170	18,049,435		(446)		(446)		18,048,989		520	520	352,916	07/01/2021	1FE
684105-EA-3	ORANGE CA REDEV AGY TAX ALLOC 03A REF		02/09/2007	PRAGER MCCARTHY & SEALY		208,290	200,000	200,462	200,334		(5)		(5)		200,328		7,962	7,962	4,301	09/01/2022	1FE
699202-EL-7	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		02/27/2007	Various		368,627	345,000	363,333	357,701		(159)		(159)		357,541		11,086	11,086	8,833	08/01/2019	1FE
699202-EM-5	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		01/10/2007	PRAGER MCCARTHY & SEALY		106,696	100,000	104,474	103,104		(17)		(17)		103,087		3,609	3,609	2,292	08/01/2020	1FE
724568-HK-9	PITTSBURG CA REDEV TAX LOS MEDANOS 03A		02/27/2007	CITIGROUP GLOBAL MARKETS		241,598	225,000	236,309	233,028		(179)		(179)		232,849		8,749	8,749	6,594	08/01/2015	1FE
785849-PY-0	SACRAMENTO CA CITY FING TAX ALLOC 05A		03/28/2007	PRAGER MCCARTHY & SEALY		166,625	155,000	160,168	159,720		(109)		(109)		159,611		7,014	7,014	2,605	12/01/2024	1FE
798147-ZE-7	SAN JOSE CA REDEV SET-ASIDE TAX 05 A		02/15/2007	PRAGER MCCARTHY & SEALY		134,454	125,000	129,260	129,042		(54)		(54)		128,988		5,465	5,465	3,472	08/01/2023	1FE
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		03/15/2007	MORGAN KEEGAN & COMPANY, INC.		2,052,880	2,000,000	2,000,000	2,000,000						2,000,000		52,880	52,880	27,250	06/01/2022	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		01/01/2007	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,594	01/01/2024	1FE
249271-FK-8	DENVER CO ARPT SPL FAC RENTAL CAR 99A		01/01/2007	MATURED		975,000	975,000	984,887	975,000						975,000				25,594	01/01/2007	1FE
249181-J5-8	DENVER CO ARPT SYS REV SER 2001 D REF		02/20/2007	PRAGER MCCARTHY & SEALY		312,084	300,000	313,053	306,120		(211)		(211)		305,909		6,175	6,175	4,083	11/15/2010	1FE
75913T-EB-6	REGIONAL TRANSN DIST CO COP 05A		02/12/2007	PRAGER MCCARTHY & SEALY		408,282	400,000	420,452	410,082		(311)		(311)		409,771		(1,489)	(1,489)	2,890	06/01/2009	1FE
75913T-EC-4	REGIONAL TRANSN DIST CO COP 05A		01/04/2007	PRAGER MCCARTHY & SEALY		185,585	180,000	190,476	185,727		(35)		(35)		185,692		(107)	(107)	855	06/01/2010	1FE
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		02/27/2007	PRAGER MCCARTHY & SEALY		233,244	225,000	238,455	233,313		(296)		(296)		233,017		227	227	2,559	06/01/2011	1FE
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		01/05/2007	PRAGER MCCARTHY & SEALY		146,770	140,000	148,625	145,635		(24)		(24)		145,611		1,159	1,159	683	06/01/2012	1FE
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A		01/04/2007	PRAGER MCCARTHY & SEALY		105,725	100,000	105,449	104,152		(11)		(11)		104,141		1,584	1,584	475	06/01/2014	1FE
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A		02/01/2007	PRAGER MCCARTHY & SEALY		115,084	110,000	114,689	113,709		(42)		(42)		113,666		1,418	1,418	894	06/01/2014	1FE
109876-AQ-5	BRISTOL CT RES FAC COVANTA 2005		03/08/2007	PRAGER MCCARTHY & SEALY		1,175,781	1,140,000	1,210,714	1,181,022		(1,928)		(1,928)		1,179,094		(3,313)	(3,313)	35,435	07/01/2009	1FE
207743-KP-9	CONNECTICUT HIGHER ED FAM ED LN 03B SR		01/26/2007	PRAGER MCCARTHY & SEALY		105,314	100,000	105,222	103,635		(42)		(42)		103,593		1,721	1,721	1,056	11/15/2016	1FE
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03B SR		01/23/2007	PRAGER MCCARTHY & SEALY		105,495	100,000	104,247	102,962		(28)		(28)		102,934		2,561	2,561	986	11/15/2017	1FE
20775N-AK-6	CONNECTICUT RES REC AMER REF FUEL 98A		02/01/2007	PRAGER MCCARTHY & SEALY		5,115,323	4,970,000	5,298,169	5,042,136		(3,608)		(3,608)		5,038,527		76,796	76,796	61,504	11/15/2008	1FE
207758-DF-7	CONNECTICUT SPL TAX OBLIG TRANSN 05 A		02/07/2007	PRAGER MCCARTHY & SEALY		103,040	100,000	99,741	99,750		1		1		99,751		3,289	3,289	2,763	07/01/2025	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		03/27/2007	PRAGER MCCARTHY & SEALY		1,035,652	960,000	1,027,085	1,026,905		(1,109)		(1,109)		1,025,796		9,856	9,856	10,533	06/01/2024	1FE
246428-TD-8	DELAWARE TRANSN AUTH TRANSN SYS 05 SR		03/08/2007	Various		514,780	500,000	494,975	495,223		35		35		495,258		19,521	19,521	14,245	07/01/2021	1FE
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/01/2007	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				6,625	01/01/2031	4
010687-CG-4	ALACHUA CNTY FL HOSP REV SER 1978		02/15/2007	MATURED		1,675,000	1,675,000	1,573,956	1,674,005		995		995		1,675,000				56,531	02/15/2007	1
107480-DM-4	BREVARD CNTY FL UTIL REV SER 1978		03/01/2007	MATURED		2,905,000	2,905,000	2,832,375	2,904,047		953		953		2,905,000				98,770	03/01/2007	1
139372-DW-3	CAPE CORAL FL WTR & SWR JR LIEN 78		02/15/2007	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,500	02/15/2007	1
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		01/01/2007	CALLED @ 100.00000000		275,000	275,000	273,699	268,910						268,910		6,090	6,090	5,775	07/01/2021	1FE
183248-BX-0	CLAY CNTY FL HSG FIN BLANDING PLACE 95		01/22/2007	CALLED @ 101.00000000		7,115,450	7,045,000	7,045,000	7,045,000						7,045,000		70,450	70,450	78,346	12/01/2025	2
29087L-AQ-1	EMERALD COAST FL UTILS AUTH 04		03/12/2007	PRAGER MCCARTHY & SEALY		105,440	100,000	105,463	103,443		(88)		(88)		103,355		2,085	2,085	3,351	01/01/2019	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		03/01/2007	Various		34,556	125,000	22,519	34,528		26		26		34,553		3	3		07/01/2030	1FE
341150-UM-0	FLORIDA ST DEPT OF TRANS 05 B REF		03/08/2007	PRAGER MCCARTHY & SEALY		212,606	200,000	223,038	214,003		(1,045)		(1,045)		212,959		(353)	(353)	8,836	07/01/2009	1FE
469359-CQ-4	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		01/24/2007	FAHNESTOCK & CO., INC.		1,055,750	1,000,000	1,031,890	1,020,689		(223)		(223)		1,020,467		35,283	35,283	16,389	10/01/2019	1FE
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF		01/18/2007	PRAGER MCCARTHY & SEALY		120,511	110,000	123,710	119,191		(96)		(96)		119,094		1,416	1,416	1,968	04/01/2014	1FE
593416-BN-9	MIAMI FL HLTH FAC AUTH REG FIXED AIRS 94		02/15/2007	CALLED @ 100.00000000		5,000,000	5,000,000	4,579,200	4,782,361		3,557		3,557		4,785,919		214,081	214,081	131,250	08/15/2015	1FE
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B		01/29/2007	PRAGER MCCARTHY & SEALY		67,285	100,000	49,995	61,491		256		256		61,748		5,537	5,537		10/01/2016	1FE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		03/28/2007	Various		2,226,683	2,750,000	1,440,313	2,106,013		19,075		19,075		2,125,087		101,595	101,595		10/01/2012	1FE
702541-BM-4	PASCO CNTY FL WTR & SWR 81 ETM		02/01/2007	MATURED		90,000	90,000	90,558	90,005		(5)		(5)		90,000				3,375	02/01/2007	1
746027-BF-7	PUNTA GORDA FL UTIL REV IMPT SER 1978		01/01/2007	CALLED @ 100.00		5,000	5,000	5,000	5,000						5,000				156	01/01/2008	1
875234-BP-0	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B		03/20/2007	PIPER JAFFRAY INC.		522,180	500,000	524,150	510,993		(613)		(613)		510,380		11,800	11,800	12,542	10/01/2011	1FE
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05		03/01/2007	PRAGER MCCARTHY & SEALY		364,928	350,000	347,011	347,119		21		21		347,139		17,788	17,788	4,156	12/01/2023	1FE
047870-EE-6	ATLANTA GA WTR & WASTEWTR 2004		03/13/2007	PRAGER MCCARTHY & SEALY		518,471	500,000	538,315	521,907		(1,393)		(1,393)		520,514		(2,043)	(2,043)	8,875	11/01/2009	1FE
047681-MC-2	ATLANTA-FULTON GA REC AUTH REV 05 B		01/03/2007	PRAGER MCCARTHY & SEALY		612,213	595,000	593,376	593,422		1		1		593,423		18,790	18,790	2,752	12/01/2026	1FE
051470-BB-7	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		02/01/2007	MATURED		135,000	135,000	135,000	135,000						135,000				4,118	02/01/2007	1
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93		03/02/2007	PRAGER MCCARTHY & SEALY		109,633	100,000	111,274	105,656		(221)		(221)		105,434		4,199	4,199	2,383	10/01/2012	1FE

SCHEDULE D - PART 4

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307125-CS-1	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		03/01/2007	MATURED		230,000	230,000	230,000	230,000						230,000				8,338	03/01/2007	3
372480-AY-9	GEO L SMITH II GA WORLD CONGRESS CTR 00		01/03/2007	MORGAN STANLEY DEAN WITTER		4,014,038	3,750,000	4,157,850	3,937,653		(975)		(975)		3,936,678		77,360	77,360	116,875	07/01/2010	1FE
403763-HK-4	GWINNETT CNTY GA WTR & SEW 1976		03/01/2007	MATURED		490,000	490,000	477,892	489,842		158		158		490,000				17,150	03/01/2007	1
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2007	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				8,200	02/01/2011	1
626207-LL-6	MUNICIPAL ELEC AUTH GA COMB CYC 03A		01/30/2007	PRAGER MCCARTHY & SEALY		898,487	845,000	871,896	864,616		(210)		(210)		864,406		34,081	34,081	10,649	11/01/2019	1FE
776032-KC-7	ROME GA WTR & SWR 2004 REF		01/03/2007	PRAGER MCCARTHY & SEALY		187,898	180,000	182,781	182,251		(4)		(4)		182,247		5,651	5,651	4,208	01/01/2020	1FE
776032-KE-3	ROME GA WTR & SWR 2004 REF		03/26/2007	PRAGER MCCARTHY & SEALY		642,583	620,000	620,521	620,422		(5)		(5)		620,417		22,166	22,166	17,670	01/01/2022	1FE
931583-BE-7	WALKER CNTY GA WTR & SEW AUTH SER 77		01/01/2007	MATURED		180,000	180,000	180,000	180,000						180,000				5,400	01/01/2007	1
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		01/01/2007	CALLED @ 100.00000000		55,000	55,000	51,290	51,814						51,814		3,186	3,186	1,581	07/01/2030	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2007	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				3,656	01/01/2014	1FE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		01/01/2007	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				375	07/01/2010	1FE
167592-E7-5	CHICAGO IL OHARE INTL ARPT GEN 3RD 04 A		02/13/2007	PRAGER MCCARTHY & SEALY		1,125,732	1,100,000	1,167,650	1,133,207		(1,716)		(1,716)		1,131,490		(5,758)	(5,758)	33,333	01/01/2009	1FE
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A		03/01/2007	CALLED @ 100.00000000		35,000	35,000	38,115	36,516		(37)		(37)		36,479		(1,479)	(1,479)	1,269	09/01/2028	1FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2007	SCHEDULED REDEMPTION		493,658	493,658	437,183	437,183		56,475		56,475		493,658				15,933	12/31/2024	3
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2007	SCHEDULED REDEMPTION		366,374	366,374	324,481	324,481		41,892		41,892		366,374				11,826	12/31/2024	3
451908-E8-6	ILLINOIS DEV FIN AUTH TXBLE MTG NEW BLUF		01/01/2007	CALLED @ 100.00		3,075,000	3,075,000	3,075,000	3,075,000						3,075,000				98,400	07/01/2024	1FE
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		03/01/2007	CALLED @ 100.00		25,000	25,000	25,000		25,000			25,000		25,000				1,094	03/01/2010	6*
452010-U5-8	ILLINOIS HSG DEV AUTH MULTI FAM 1994 5		03/01/2007	CALLED @ 100.00000000		25,000	25,000	25,235	25,000						25,000				831	09/01/2014	1FE
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989		01/01/2007	CALLED @ 100.00		1,800,000	1,800,000	1,888,182	1,814,689						1,814,689		(14,689)	(14,689)	64,125	01/01/2010	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		03/01/2007	CALLED @ 100.00		400,000	400,000	396,000	396,670		69		69		396,739		3,261	3,261	10,500	03/01/2015	4
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		09/01/2006	Various		3,000			98,333								3,000	3,000	3,000	03/01/2035	4
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF		02/08/2007	PRAGER MCCARTHY & SEALY		204,712	200,000	205,190	201,082		(15)		(15)		201,067		3,645	3,645	5,242	07/01/2017	1FE
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF		02/02/2007	PRAGER MCCARTHY & SEALY		105,748	100,000	103,274	102,223		(30)		(30)		102,193		3,555	3,555	3,000	07/01/2018	1FE
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05		01/01/2007	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				175	01/01/2037	3
349250-LU-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98		03/05/2007	PRAGER MCCARTHY & SEALY		104,161	100,000	102,899	102,047		(125)		(125)		101,921		2,240	2,240	1,648	11/15/2009	1FE
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		03/09/2007	PRAGER MCCARTHY & SEALY		128,555	120,000	128,232	125,326		(132)		(132)		125,195		3,360	3,360	3,717	08/01/2018	1FE
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		03/28/2007	PRAGER MCCARTHY & SEALY		117,040	110,000	115,806	114,224		(130)		(130)		114,094		2,946	2,946	3,682	08/01/2020	1FE
454797-5V-9	INDIANA HLTH FAC METHODIST HOSP 01		01/23/2007	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	2,972,010	2,978,051		91		91		2,978,143		21,857	21,857	58,677	09/15/2022	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		03/01/2007	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,200	09/01/2026	3
455280-NL-7	INDIANAPOLIS IN LOC PUB IMPT BD BK C		01/01/2007	MATURED		8,000,000	8,000,000	2,788,400	8,000,000						8,000,000					01/01/2007	1FE
455393-AH-1	INDIANAPOLIS IN THERMAL ENERGY 01A		03/15/2007	PRAGER MCCARTHY & SEALY		210,730	200,000	218,394	212,237		(459)		(459)		211,779		(1,049)	(1,049)	4,200	10/01/2010	1FE
569027-GK-5	MARION CNTY IN CONV REC EXC TAX 03A SR		03/22/2007	UNION BANK OF SWITZERLAND		530,755	500,000	523,240	516,044		(521)		(521)		515,522		15,233	15,233	8,056	06/01/2019	1FE
569027-GL-3	MARION CNTY IN CONV REC EXC TAX 03A SR		03/29/2007	PRAGER MCCARTHY & SEALY		847,449	800,000	831,280	821,624		(285)		(285)		821,339		26,110	26,110	7,222	06/01/2020	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2007	CALLED @ 100.00000000		75,000	75,000	75,000	74,960	41			41		75,000				2,063	01/15/2021	3
121825-CB-7	BURLINGTON KS PCR KS GAS & ELEC 04B-1 RM		03/20/2007	LEHMAN BROTHERS INC.		8,840,595	8,500,000	8,500,000	8,500,000						8,500,000		340,595	340,595	128,256	06/01/2031	1FE
485427-8L-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		02/14/2007	PRAGER MCCARTHY & SEALY		1,668,563	1,620,000	1,722,190	1,655,804		(1,564)		(1,564)		1,654,241		14,323	14,323	15,664	06/01/2009	1FE
890644-AK-3	TOPEKA KS SALES TAX 2006		01/08/2007	PRAGER MCCARTHY & SEALY		102,546	100,000	100,000	100,000						100,000		2,546	2,546	307	12/15/2016	1FE
967338-MF-8	WICHITA KS WTR & SWR UTIL 2005 B		01/29/2007	PRAGER MCCARTHY & SEALY		103,373	100,000	106,617	104,238		(123)		(123)		104,115		(742)	(742)	1,667	10/01/2009	1FE
49118N-AX-3	KENTUCKY ASSET/LIAB COMMN FED HWY 05		03/01/2007	PRAGER MCCARTHY & SEALY		520,723	510,000	540,835	523,792		(1,178)		(1,178)		522,614		(1,891)	(1,891)	17,488	09/01/2008	1FE
49118N-BB-0	KENTUCKY ASSET/LIAB COMMN FED HWY 05		01/17/2007	PRAGER MCCARTHY & SEALY		104,697	100,000	108,601	105,316		(79)		(79)		105,237		(540)	(540)	4,458	09/01/2010	1FE

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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)
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD 00 REF		01/23/2007	PRAGER MCCARTHY & SEALY		208,752	200,000	219,350	206,439		(172)		(172)		206,267		2,485	2,485	6,264	07/01/2009	1FE
015086-KT-7	ALEXANDRIA LA UTILS REV 2004		01/11/2007	PRAGER MCCARTHY & SEALY		270,578	250,000	274,833	266,426		(86)		(86)		266,340		4,238	4,238	2,639	05/01/2014	1FE
015086-KU-4	ALEXANDRIA LA UTILS REV 2004		03/12/2007	Various		436,042	400,000	438,236	427,608		(522)		(522)		427,086		8,956	8,956	7,056	05/01/2015	1FE
015086-KV-2	ALEXANDRIA LA UTILS REV 2004		02/26/2007	PRAGER MCCARTHY & SEALY		109,250	100,000	108,901	107,117		(105)		(105)		107,011		2,239	2,239	1,667	05/01/2016	1FE
015086-KY-6	ALEXANDRIA LA UTILS REV 2004		01/26/2007	PRAGER MCCARTHY & SEALY		161,531	150,000	158,886	157,171		(52)		(52)		157,119		4,412	4,412	1,875	05/01/2019	1FE
100210-LN-1	BOSSIER CITY LA PUB IMPT SALES TAX 02		01/11/2007	PRAGER MCCARTHY & SEALY		407,197	380,000	419,866	403,795		(161)		(161)		403,634		3,562	3,562	2,428	12/01/2012	1FE
100210-LP-6	BOSSIER CITY LA PUB IMPT SALES TAX 02		01/04/2007	PRAGER MCCARTHY & SEALY		1,892,346	1,755,000	1,926,639	1,870,865		(331)		(331)		1,870,534		21,812	21,812	9,263	12/01/2013	1FE
100210-LQ-4	BOSSIER CITY LA PUB IMPT SALES TAX 02		01/11/2007	PRAGER MCCARTHY & SEALY		268,955	250,000	270,995	264,353		(79)		(79)		264,274		4,681	4,681	1,597	12/01/2014	1FE
100210-LR-2	BOSSIER CITY LA PUB IMPT SALES TAX 02		02/27/2007	PRAGER MCCARTHY & SEALY		322,197	300,000	322,125	315,283		(311)		(311)		314,972		7,225	7,225	3,778	12/01/2015	1FE
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002		01/26/2007	PRAGER MCCARTHY & SEALY		105,999	100,000	106,378	105,082		(49)		(49)		105,033		966	966	2,917	07/01/2019	1FE
128467-BZ-9	CALCASIEU PARISH LA TAX DIST NO 3 04 ST		03/06/2007	PRAGER MCCARTHY & SEALY		493,401	475,000	503,191	485,197		(155)		(155)		485,042		8,358	8,358	6,550	11/01/2018	1FE
546456-BE-3	LOUISIANA CITIZENS PPTY INS ASSMT 06B		03/28/2007	PRAGER MCCARTHY & SEALY		107,787	100,000	104,443	104,188		(91)		(91)		104,097		3,690	3,690	1,681	06/01/2022	1FE
546279-ZR-4	LOUISIANA LOC GOVT DENHAM SPR SWR 06		01/26/2007	PRAGER MCCARTHY & SEALY		202,258	200,000	200,474	200,472		(3)		(3)		200,469		1,789	1,789	1,175	12/01/2036	1FE
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		01/11/2007	PRAGER MCCARTHY & SEALY		275,440	250,000	270,468	263,228		(79)		(79)		263,149		12,291	12,291	7,486	07/01/2013	1FE
546540-EH-4	LOUISIANA ST UNIV AUXILIARY 2006		03/16/2007	POPULAR SECURITIES		1,089,320	1,000,000	1,059,190	1,057,277		(1,101)		(1,101)		1,056,176		33,144	33,144	30,833	07/01/2018	1FE
54651P-AV-5	LOUISIANA TRANSN AUTH TOLL SUB BANS 05		03/09/2007	PRAGER MCCARTHY & SEALY		464,596	450,000	482,135	465,407		(553)		(553)		464,854		(258)	(258)	4,347	09/01/2009	1FE
647719-JU-8	NEW ORLEANS LA SEWERAGE SVC 2002		01/22/2007	PRAGER MCCARTHY & SEALY		105,304	100,000	102,113	101,542		(14)		(14)		101,528		3,776	3,776	750	06/01/2021	1FE
647753-JT-0	NEW ORLEANS LA WTR 2002		03/26/2007	PRAGER MCCARTHY & SEALY		106,667	100,000	109,156	105,023		(155)		(155)		104,868		1,799	1,799	1,639	12/01/2013	1FE
647753-JV-5	NEW ORLEANS LA WTR 2002		03/23/2007	PRAGER MCCARTHY & SEALY		106,406	100,000	105,746	103,674		(133)		(133)		103,541		2,865	2,865	1,625	12/01/2015	1FE
647753-JW-3	NEW ORLEANS LA WTR 2002		03/27/2007	PRAGER MCCARTHY & SEALY		159,207	150,000	157,119	154,561		(168)		(168)		154,393		4,814	4,814	2,479	12/01/2016	1FE
790207-AV-6	ST JOHN BAPTIST PARISH LA SALES TX 87		01/01/2007	MATURED		1,040,000	1,040,000	1,026,490	1,040,000						1,040,000				39,520	01/01/2007	1
560459-GJ-2	MAINE MUN BOND BANK 2003 A REF		03/13/2007	PRAGER MCCARTHY & SEALY		192,399	175,000	195,080	188,827		(369)		(369)		188,458		3,941	3,941	3,445	11/01/2014	1FE
560459-RB-7	MAINE MUN BOND BANK 2005 A REF		03/13/2007	Various		3,294,825	3,200,000	3,322,144	3,209,778		(125)		(125)		3,209,652		85,172	85,172	41,225	11/01/2017	1FE
560459-RC-5	MAINE MUN BOND BANK 2005 A REF		03/13/2007	PRAGER MCCARTHY & SEALY		205,351	200,000	206,218	199,605		4		4		199,609		5,742	5,742	2,703	11/01/2018	1FE
75913W-DZ-7	REGIONAL WASTE SYS ME SOLID WASTE 05T		02/15/2007	PRAGER MCCARTHY & SEALY		104,387	100,000	107,832	105,011		(189)		(189)		104,822		(435)	(435)	3,194	07/01/2010	1FE
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		03/20/2007	FERRIS BAKER WATTS		257,985	250,000	251,738	251,719		(34)		(34)		251,685		6,300	6,300	4,031	01/01/2021	1FE
57586C-UY-9	MASSACHUSETTS HLTH ED WORCESTER 06F		03/26/2007	MORGAN STANLEY DEAN WITTER		1,031,560	1,000,000	1,011,740	1,011,740		(229)		(229)		1,011,511		20,049	20,049	10,625	10/01/2023	1FE
57585J-RL-7	MASSACHUSETTS HLTH ED YOUVILLE HSE 97A		02/15/2007	CALLED @ 102.00000000		2,040,000	2,000,000	2,000,000	2,000,000		40,000		40,000		2,040,000				60,500	02/15/2029	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		01/01/2007	CALLED @ 100.00000000		25,000	25,000	26,338	25,456						25,456		(456)	(456)	919	01/01/2028	1FE
576000-AK-9	MASSACHUSETTS SCH BLDG SALES TAX 05A		01/10/2007	PRAGER MCCARTHY & SEALY		734,321	700,000	756,721	736,546		(393)		(393)		736,153		(1,832)	(1,832)	32,181	08/15/2010	1FE
57583P-DK-2	MASSACHUSETTS ST FED HWY GANS 2000 A		03/08/2007	PRAGER MCCARTHY & SEALY		107,857	100,000	110,675	107,552		(358)		(358)		107,194		663	663	1,406	12/15/2013	1FE
576004-EZ-4	MASSACHUSETTS ST FED HWY GANS 2003 A		03/23/2007	Various		2,671,388	2,500,000	2,687,025	2,638,049		(4,975)		(4,975)		2,633,074		38,314	38,314	35,521	12/15/2012	1FE
576049-TK-6	MASSACHUSETTS WTR RES AUTH 2000 A		03/02/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,617,060	1,500,000	1,690,860	1,622,012		(5,155)		(5,155)		1,616,857		203	203	51,750	08/01/2030	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		01/01/2007	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				3,594	01/01/2029	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2007	CALLED @ 100.00		130,000	130,000	129,350	129,797						129,797		203	203	4,144	01/01/2016	1
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A		03/02/2007	PRAGER MCCARTHY & SEALY		322,935	300,000	325,137	317,794		(417)		(417)		317,377		5,558	5,558	5,250	11/01/2017	1FE
48507R-AG-2	KANSAS CITY MO PFC REV 01		01/10/2007	PRAGER MCCARTHY & SEALY		2,669,966	2,600,000	2,666,296	2,622,126		(390)		(390)		2,621,736		48,230	48,230	37,917	04/01/2009	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		03/01/2007	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,447	03/01/2030	1FE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		03/01/2007	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,997	09/01/2025	1FE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		03/01/2007	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,448	03/01/2031	1FE
791638-NW-5	ST LOUIS MO ARPT LAMBERT INTL 98 REF		03/30/2007	PRAGER MCCARTHY & SEALY		745,731	720,000	760,788	737,180		(814)		(814)		736,366		9,364	9,364	24,665	07/01/2010	1FE
791638-QL-6	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		03/02/2007	PRAGER MCCARTHY & SEALY		542,825	500,000	548,605	529,983		(1,124)		(1,124)		528,859		13,966	13,966	19,219	07/01/2015	1FE
791638-VU-0	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		03/05/2007	PRAGER MCCARTHY & SEALY		804,208	770,000	833,672	809,269		(1,475)		(1,475)		807,795		(3,587)	(3,587)	25,286	07/01/2009	1FE
791649-JS-6	ST LOUIS MO IDA CONFLUENCE ACDY 2007A		03/21/2007	STIFEL NICOLAUS & CO, INC.		580,750	575,000	575,000							575,000		5,750	5,750	3,522	06/15/2025	3Z
791649-JT-4	ST LOUIS MO IDA CONFLUENCE ACDY 2007A		03/21/2007	STIFEL NICOLAUS & CO, INC.		1,010,000	1,000,000	1,000,000							1,000,000		10,000	10,000	6,242	06/15/2032	3Z
793190-BT-5	ST PETERS MO WTRWKS & SWR RFG 1978		01/01/2007	MATURED		270,000	270,000	273,140	270,000						270,000				10,125	01/01/2007	1
079226-AC-0	BELLEVUE NE DEV BELLEVUE UNIV PROJ 05		01/12/2007	PRAGER MCCARTHY & SEALY		288,597	285,000	295,505	288,805		(125)		(125)		288,681		(84)	(84)	1,674	06/01/2008	1FE
079226-AE-6	BELLEVUE NE DEV BELLEVUE UNIV PROJ 05		03/15/2007	PRAGER MCCARTHY & SEALY		956,519	930,000	975,617	955,371		(1,505)		(1,505)		953,866		2,653	2,653	12,459	06/01/2010	1FE
239298-CA-8	DAWSON CNTY NE PUB PWR ELEC 06 A		01/26/2007	PIPER JAFFRAY INC.		608,502	600,000	598,026	598,065		5		5		598,070		10,432	10,432	3,546	06/15/2026	1FE
239298-CS-9	DAWSON CNTY NE PUB PWR ELEC 06 B		01/26/2007	PIPER JAFFRAY INC.		958,391	945,000	941,891	941,952		8		8		941,960		16,430	16,430	5,585	06/15/2026	1FE
259226-AN-8	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		01/11/2007	DAVIDSON, D.A., & CO.		1,122,976	1,070,000	1,123,147	1,094,108		(102)		(102)		1,094,006		28,970	28,970	18,190	09/01/2018	1FE
534238-Y6-1	LINCOLN NE HWY ALLOC FUND 2004		03/26/2007	PRAGER MCCARTHY & SEALY		207,206	200,000	204,080	202,183		(60)		(60)		202,123		5,083	5,083	3,275	11/15/2021	1FE
534357-JB-5	LINCOLN NE WATER 2003		02/06/2007	PRAGER MCCARTHY & SEALY		104,451	100,000	104,294	103,885		(105)		(105)		103,780		671	671	4,917	08/15/2010	1FE
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		02/26/2007	PRAGER MCCARTHY & SEALY		106,551	100,000	105,121	102,923		(83)		(83)		102,841		3,710	3,710	2,083	04/01/2012	1FE
63967C-QA-3	NEBRASKA INV FIN AGY SGL FAM HSG 96C		03/01/2007	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				3,623	09/01/2028	1FE
681793-N6-8	OMAHA NE PUB PWR DIST ELEC SYS 02 B		01/18/2007	PRAGER MCCARTHY & SEALY		1,227,324	1,200,000	1,188,072	1,190,409		60		60		1,190,469		36,855	36,855	24,367	02/01/2015	1FE
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		03/06/2007	PRAGER MCCARTHY & SEALY		206,681	200,000	212,472	204,055		(269)		(269)		203,786		2,895	2,895	6,060	02/01/2009	1FE
837255-BM-9	SOUTH CENTRAL NE PUB PWR DIST ELEC 06		01/25/2007	PIPER JAFFRAY INC.		1,004,180	1,000,000	1,000,000	1,000,000						1,000,000		4,180	4,180	16,011	12/15/2026	1FE
914641-VU-6	UNIVERSITY OF NE-LINCOLN PKG PROJ 03		01/10/2007	PRAGER MCCARTHY & SEALY		1,151,907	1,115,000	1,148,216	1,136,845		(190)		(190)		1,136,656		15,251	15,251	6,272	06/01/2016	1FE
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		03/12/2007	PRAGER MCCARTHY & SEALY		106,157	100,000	103,215	102,372		(60)		(60)		102,312		3,845	3,845	3,351	07/01/2018	1FE
44266#-AA-1	HOWARD HUGHES PPTIES NV TXBL NOTES 93		01/01/2007	MATURED		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				70,000	01/01/2007	1
759853-FA-7	RENO NV REDEV AGY DNTWN DEV REF 95A		03/02/2007	CALLED @ 100.00000000		6,000,000	6,000,000	5,998,596	5,989,052		159		159		5,989,211		10,789	10,789	94,033	06/01/2018	1FE
645779-BL-2	NEW JERSEY ECON DEV NJ NAT GAS CO 05A		02/12/2007	PRAGER MCCARTHY & SEALY		102,698	100,000	100,136	100,122		(1)		(1)		100,121		2,577	2,577	2,800	08/01/2023	1FE
645916-UA-3	NEW JERSEY ECON MOTOR VEH COMMN 03A		03/13/2007	PRAGER MCCARTHY & SEALY		652,699	830,000	577,381	620,823		4,176		4,176		624,999		27,699	27,699		07/01/2013	1FE
64579F-FG-3	NEW JERSEY HLTH ST CLARES HOSP 04A		02/07/2007	UNION BANK OF SWITZERLAND		956,413	925,000	915,399	904,451		82		82		904,533		51,880	51,880	26,973	07/01/2025	1FE
64579E-QL-3	NEW JERSEY HLTH VIRTUA HLTH 98		01/09/2007	PRAGER MCCARTHY & SEALY		3,012,636	2,900,000	3,109,351	2,959,430		(695)		(695)		2,958,735		53,901	53,901	80,777	07/01/2009	1FE
646107-S2-9	NEW JERSEY HSG MTG FIN MULTI 2002 C		01/11/2007	PRAGER MCCARTHY & SEALY		203,176	195,000	195,000	195,000						195,000		8,176	8,176	1,873	11/01/2011	1FE
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B		03/22/2007	PRAGER MCCARTHY & SEALY		574,758	550,000	594,864	566,391		(1,037)		(1,037)		565,354		9,403	9,403	19,892	09/15/2009	1FE
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB		02/07/2007	PRAGER MCCARTHY & SEALY		328,992	300,000	334,029	322,849		(403)		(403)		322,446		6,546	6,546	7,044	09/15/2014	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2007	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				300	01/01/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
702826-HP-6	PASSAIC VALLEY NJ SEW COMMRS SWR 03 F		02/27/2007	PRAGER MCCARTHY & SEALY		539,030	500,000	532,620	522,551		(480)		(480)		522,071		16,959	16,959	6,319	12/01/2016	1FE
841442-CB-0	SOUTHEAST MORRIS CNTY NJ UTIL 77 A		01/01/2007	MATURED		485,000	485,000	485,000	485,000						485,000				14,550	01/01/2007	1
013538-GG-2	ALBUQUERQUE NM ARPT REF REV 2001		01/04/2007	PRAGER MCCARTHY & SEALY		567,812	535,000	571,022	553,422		(83)		(83)		553,339		14,473	14,473	15,017	07/01/2011	1FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		03/29/2007	PRAGER MCCARTHY & SEALY		103,297	100,000	106,730	104,041		(379)		(379)		103,663		(366)	(366)	3,167	08/15/2009	1FE
647110-CG-8	NEW MEXICO ED ASST ED LN 4.95% SR 01 A-3		03/07/2007	FIRST ALBANY		7,173,131	7,030,000	7,029,649	7,029,877		11		11		7,029,888		143,243	143,243	184,625	03/01/2009	1FE
647198-6R-6	NEW MEXICO MTG FIN AUTH SGL FAM 97B-2		01/01/2007	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,835	07/01/2028	1FE
647353-AS-0	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		03/15/2007	Various		3,520,268	3,465,000	3,600,204	3,498,836		(4,782)		(4,782)		3,494,054		26,214	26,214	44,135	06/15/2008	1FE
647310-D6-5	NEW MEXICO ST SEVERANCE TAX 2006 A		01/23/2007	PRAGER MCCARTHY & SEALY		102,091	100,000	99,701	99,716		2		2		99,718		2,373	2,373	2,550	07/01/2015	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		01/19/2007	CRONIN & COMANY		1,181,346	1,155,000	1,155,000	1,155,000						1,155,000		26,346	26,346	30,038	07/01/2016	1FE
799108-AS-4	SAN MIGUEL CNTY NM GROSS RCPTS 1997		03/09/2007	CALLED @ 100.00000000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				81,467	03/01/2027	1FE
841849-CG-5	SOUTHEASTERN NM HSG DEV ROSWELL 78		01/18/2007	CALLED @ 100.00000000		80,000	80,000	80,400		80,005	(2)		80,004		80,004		(4)	(4)	2,238	03/01/2007	6*
841849-CH-3	SOUTHEASTERN NM HSG DEV ROSWELL 78		01/18/2007	CALLED @ 100.00000000		85,000	85,000	85,425		85,039	(1)		85,037		85,037		(37)	(37)	2,378	03/01/2008	6*
841849-CJ-9	SOUTHEASTERN NM HSG DEV ROSWELL 78		01/18/2007	CALLED @ 100.00000000		70,000	70,000	70,350		70,057	(1)		70,056		70,056		(56)	(56)	1,958	03/01/2009	6*
542690-AU-6	LONG ISLAND PWR AUTH NY ELEC SYS 98A		01/22/2007	PRAGER MCCARTHY & SEALY		792,524	755,000	840,972	789,041		(740)		(740)		788,300		4,223	4,223	6,229	12/01/2009	1FE
542690-AW-2	LONG ISLAND PWR AUTH NY ELEC SYS 98A		03/29/2007	Various		2,538,921	2,385,000	2,675,445	2,522,303		(5,934)		(5,934)		2,516,370		22,551	22,551	34,744	12/01/2010	1FE
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		03/12/2007	PRAGER MCCARTHY & SEALY		487,129	450,000	504,446	479,201		(783)		(783)		478,417		8,712	8,712	5,645	12/01/2011	1FE
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF		02/14/2007	PRAGER MCCARTHY & SEALY		327,903	300,000	345,060	329,376		(614)		(614)		328,762		(859)	(859)	4,354	11/15/2012	1FE
649903-DA-6	NEW YORK DORM AUTH (NYU HOSPO		01/25/2007	UNION BANK OF SWITZERLAND		10,219,500	10,000,000	10,202,800							10,202,800		16,700	16,700		07/01/2036	3Z
64966W-AC-1	NEW YORK NY HSG AUTH PROG CAP FD 05A		03/13/2007	PRAGER MCCARTHY & SEALY		1,287,851	1,265,000	1,338,699	1,295,713		(3,020)		(3,020)		1,292,693		(4,842)	(4,842)	41,110	07/01/2008	1FE
64966W-AD-9	NEW YORK NY HSG AUTH PROG CAP FD 05A		02/14/2007	PRAGER MCCARTHY & SEALY		391,727	380,000	407,079	394,871		(783)		(783)		394,088		(2,362)	(2,362)	12,086	07/01/2009	1FE
649716-R4-1	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		03/21/2007	PRE-REFUNDING		1,705,489	1,785,000	1,698,285	1,705,119		361		361		1,705,480		9	9	34,708	05/01/2031	1FE
649716-CC-9	NEW YORK NY TRANSITIONAL FIN AUTH 98 B		03/07/2007	PRAGER MCCARTHY & SEALY		439,520	430,000	437,594	434,652		(198)		(198)		434,454		5,065	5,065	5,744	11/15/2017	1FE
64983T-Y9-8	NEW YORK ST DORM LEAKE & WATTS 04		03/12/2007	PRAGER MCCARTHY & SEALY		108,180	100,000	106,388	105,231		(124)		(124)		105,108		3,072	3,072	3,528	07/01/2017	1FE
649903-DV-0	NEW YORK ST DORM NY HOSP QUEENS 07A		03/07/2007	FIRST ALBANY		16,388,960	16,000,000	16,000,000							16,000,000		388,960	388,960	55,800	08/15/2027	1FE
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D		01/09/2007	PRAGER MCCARTHY & SEALY		101,442	100,000	100,000	99,369		2		2		99,371		2,071	2,071	467	12/01/2015	1FE
650028-FR-9	NEW YORK ST THRUWAY PERS INC TRANSN 05A		01/10/2007	PRAGER MCCARTHY & SEALY		210,966	205,000	219,875	211,971		(127)		(127)		211,844		(879)	(879)	3,445	03/15/2009	1FE
680002-BD-3	OLD MAIN HSG DEV CORP NY SECT 8 MTG		02/01/2007	MATURED		250,000	250,000	250,000	250,000						250,000				10,000	02/01/2007	4
733581-VM-1	PORT AUTH NY & NJ CONS 119TH SER 1999		02/01/2007	CALLED @ 101.00000000		1,515,000	1,500,000	1,531,380	1,507,229		(337)		(337)		1,506,892		8,108	8,108	32,583	09/15/2011	1FE
733581-VV-1	PORT AUTH NY & NJ CONS 119TH SER 1999		02/01/2007	CALLED @ 101.00000000		7,070,000	7,000,000	6,713,560	6,784,526		1,010		1,010		6,785,536		284,464	284,464	145,444	09/15/2019	1FE
73358T-BP-5	PORT AUTH NY & NJ CONS 133RD SER 2004		01/22/2007	PRAGER MCCARTHY & SEALY		307,072	300,000	300,000	300,000						300,000		7,072	7,072	6,857	07/15/2021	1FE
73358T-DV-0	PORT AUTH NY & NJ CONS 135TH SER 2004		02/08/2007	PRAGER MCCARTHY & SEALY		102,336	100,000	98,643	98,752		5		5		98,757		3,579	3,579	1,850	09/15/2025	1FE
73358T-XM-8	PORT AUTH NY & NJ CONS 146TH SER 2006		02/20/2007	PRAGER MCCARTHY & SEALY		101,211	100,000	100,077	100,077		(1)		(1)		100,076		1,135	1,135	1,025	12/01/2034	1FE
864768-CZ-7	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A		01/01/2007	CALLED @ 100.00000000		100,000	100,000	96,749	97,452						97,452		2,548	2,548	3,625	01/01/2020	4
864768-DM-5	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99B		01/01/2007	CALLED @ 100.00000000		100,000	100,000	100,250	100,211						100,211		(211)	(211)	3,813	01/01/2030	4
616110-BE-1	MOORESVILLE NC ENTERPRISE SYS 2004		02/08/2007	PRAGER MCCARTHY & SEALY		104,499	100,000	103,173	102,572		(35)		(35)		102,537		1,962	1,962	1,275	05/01/2017	1FE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		01/01/2007	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,823	09/01/2027	1FE
914720-BZ-9	UNIVERSITY OF NC SYS POOL 2002 A		01/08/2007	PRE-REFUNDING		525,710	505,000	537,820	525,799		(62)		(62)		525,737		(27)	(27)	7,144	04/01/2015	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		01/01/2007	CALLED @ 100.00000000		340,000	340,000	340,000	340,000						340,000				9,775	07/01/2029	1FE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC		01/01/2007	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				3,383	07/01/2031	1FE
123559-BF-2	BUTLER CNTY OH SALES TAX GOVT SVCS 05B		02/01/2007	PRAGER MCCARTHY & SEALY		104,786	100,000	108,962	105,748		(133)		(133)		105,615		(829)	(829)	708	12/15/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
186352-EA-4	CLEVELAND OH ARPT SYS REV 1997 A		01/31/2007	Various		204,162	200,000	193,978	197,331		38		38		197,369		6,793	6,793	5,766	01/01/2011	1FE
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		02/01/2007	PRAGER MCCARTHY & SEALY		106,809	100,000	106,787	103,866		(68)		(68)		103,797		3,012	3,012	3,135	01/01/2012	1FE
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02		02/06/2007	PRAGER MCCARTHY & SEALY		106,763	100,000	112,558	107,277		(117)		(117)		107,160		(397)	(397)	944	12/01/2012	1FE
407287-DG-3	HAMILTON CNTY OH SALES TAX SUB 00 B		01/03/2007	PRE-REFUNDING		5,003,983	5,000,000	5,006,250	5,003,996		(5)		(5)		5,003,991		(8)	(8)	23,333	12/01/2032	1FE
407288-RL-5	HAMILTON CNTY OH SWR SYS 05A		02/05/2007	PRAGER MCCARTHY & SEALY		117,762	115,000	123,344	118,608		(189)		(189)		118,420		(658)	(658)	1,070	12/01/2008	1FE
463281-AP-0	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2007	MATURED		240,000	240,000	240,000	240,000						240,000				8,880	02/01/2007	1
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF		01/30/2007	PRAGER MCCARTHY & SEALY		108,152	100,000	106,974	104,040		(59)		(59)		103,981		4,171	4,171	1,849	10/01/2013	1FE
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		01/01/2007	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				2,240	01/01/2026	1FE
677659-RM-8	OHIO WTR DEV FRESH WTR 2005 REF		03/02/2007	PRAGER MCCARTHY & SEALY		370,306	350,000	382,435	372,503		(514)		(514)		371,989		(1,683)	(1,683)	3,590	12/01/2011	1FE
914023-EG-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		02/13/2007	UNION BANK OF SWITZERLAND		373,247	355,000	379,367	370,287		(239)		(239)		370,048		3,199	3,199	10,539	01/01/2017	1FE
914023-EJ-1	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		02/20/2007	PRAGER MCCARTHY & SEALY		103,561	100,000	103,014	101,891		(34)		(34)		101,857		1,704	1,704	2,900	01/01/2019	1FE
914119-EK-4	UNIVERSITY OF CINCINNATI OH RCPT 03 C		03/12/2007	PRAGER MCCARTHY & SEALY		106,785	100,000	106,233	104,226		(119)		(119)		104,108		2,677	2,677	1,444	06/01/2020	1FE
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A		01/01/2007	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,120	07/01/2022	1FE
628207-ED-0	MUSTANG OK IMPT AUTH UTIL 06 REF		03/27/2007	BOSC, INC.		1,427,197	1,320,000	1,370,015	1,367,232		(1,092)		(1,092)		1,366,140		61,057	61,057	32,817	10/01/2021	1FE
678595-AG-4	OKLAHOMA CITY OK PUB PPTY HOTEL 05		01/26/2007	PRAGER MCCARTHY & SEALY		107,723	100,000	107,271	105,984		(64)		(64)		105,919		1,804	1,804	1,667	10/01/2013	1FE
678595-AM-1	OKLAHOMA CITY OK PUB PPTY HOTEL 05		02/07/2007	PRAGER MCCARTHY & SEALY		163,298	150,000	157,611	156,687		(63)		(63)		156,624		6,673	6,673	2,729	10/01/2018	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		03/01/2007	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				476	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		03/01/2007	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				868	09/01/2020	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		02/01/2007	Various		14,380	75,000	9,324	10,965		5		5		10,970		3,410	3,410		09/01/2031	1FE
878884-CW-3	TECUMSEH OK UTIL AUTH UTIL SYS 04		03/26/2007	Various		3,190,637	3,090,000	3,117,316	3,111,641		(942)		(942)		3,110,699		79,938	79,938	58,837	11/01/2026	1FE
899518-BN-3	TULSA CNTY OK INDL AUTH CAP IMPT 05C		03/22/2007	PRAGER MCCARTHY & SEALY		221,024	200,000	213,290	212,129		(160)		(160)		211,970		9,054	9,054	2,778	05/15/2016	1FE
68607V-JR-7	OREGON ST DEPT ADMIN SVCS LOTTERY 03 A		01/24/2007	PRAGER MCCARTHY & SEALY		107,422	100,000	106,452	104,657		(47)		(47)		104,611		2,811	2,811	1,639	04/01/2016	1FE
017357-RV-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 00		03/08/2007	PRAGER MCCARTHY & SEALY		539,885	500,000	554,810	537,352		(1,547)		(1,547)		535,805		4,080	4,080	7,792	12/01/2024	1FE
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01		02/16/2007	PRAGER MCCARTHY & SEALY		106,759	100,000	104,868	102,987		(63)		(63)		102,924		3,835	3,835	1,125	12/01/2012	1FE
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF		01/29/2007	UNION BANK OF SWITZERLAND		320,190	300,000	315,570	312,410		(116)		(116)		312,294		7,896	7,896	8,167	07/15/2019	1FE
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF		01/22/2007	PRAGER MCCARTHY & SEALY		107,001	100,000	104,452	103,552		(26)		(26)		103,525		3,476	3,476	2,639	07/15/2020	1FE
414734-CC-5	HARRISBURG PA PKG AUTH GTD PKG 03 O		03/21/2007	PRAGER MCCARTHY & SEALY		215,974	200,000	215,940	211,467		(362)		(362)		211,104		4,870	4,870	6,528	08/01/2014	1FE
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02		02/01/2007	PRAGER MCCARTHY & SEALY		261,155	250,000	268,465	263,487		(321)		(321)		263,166		(2,011)	(2,011)	3,299	11/01/2010	1FE
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2007	CALLED @ 100.00000000		30,000	30,000	28,915	29,804		24		24		29,828		172	172	863	03/01/2011	1
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		01/03/2007	PRAGER MCCARTHY & SEALY		108,609	100,000	106,070	103,650		(11)		(11)		103,639		4,970	4,970	977	11/01/2013	1FE
762243-CW-1	RHODE ISLAND HLTH ED BROWN UNIV 03A		01/09/2007	BANC AMERICA SECURITIES		1,037,385	1,000,000	992,070	992,557		5		5		992,562		44,823	44,823	40,969	09/01/2033	1FE
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G		03/21/2007	PRAGER MCCARTHY & SEALY		104,009	100,000	100,868	100,784		(18)		(18)		100,766		3,243	3,243	2,388	09/15/2021	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		01/01/2007	CALLED @ 100.00000000		700,000	700,000	696,983	698,591						698,591		1,409	1,409	21,000	07/01/2012	1FE
837152-BM-8	SOUTH CAROLINA TRANSN INFRA BK 99A		03/01/2007	PRAGER MCCARTHY & SEALY		105,812	100,000	110,157	106,361		(336)		(336)		106,025		(213)	(213)	2,368	10/01/2016	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2007	CALLED @ 100.00		110,000	110,000	109,450	109,828						109,828		172	172	3,506	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2007	CALLED @ 100.00		50,000	50,000	50,000	50,000						50,000				1,750	01/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
499523-RX-8	KNOX CNTY TN HLTH BAPTIST OF E TN 02		03/29/2007	BEAR STEARNS SECURITIES CORP.		4,857,430	4,640,000	4,565,296	4,571,575		407		407		4,571,982		285,449	285,449	140,747	04/15/2031	2FE
586158-KW-6	MEMPHIS TN ELEC SYS SUB 2003 A		02/20/2007	PRAGER MCCARTHY & SEALY		165,932	155,000	165,791	164,680		(212)		(212)		164,468		1,464	1,464	1,765	12/01/2012	1FE
586158-LE-5	MEMPHIS TN ELEC SYS SUB 2003 A		03/01/2007	CITIGROUP GLOBAL MARKETS		538,095	500,000	524,290	523,146		(525)		(525)		522,622		15,474	15,474	6,597	12/01/2017	1FE
586111-JE-7	MEMPHIS-SHELBY CNTY TN ARPT 03A REF		03/02/2007	PRAGER MCCARTHY & SEALY		287,929	260,000	276,325	271,996		(240)		(240)		271,756		16,173	16,173	7,053	09/01/2014	1FE
62621N-AJ-7	MUNICIPAL ENERGY ACQUISITION CORP TENN G		01/02/2007	PRAGER MCCARTHY & SEALY		100,631	100,000	99,136	99,870		1		1		99,871		760	760	1,421	03/01/2008	1FE
880443-BB-1	TENNESSEE ENERGY ACQ GOLDMAN GAS 06A		03/02/2007	PRAGER MCCARTHY & SEALY		261,193	250,000	257,948	257,147		(331)		(331)		256,816		4,377	4,377	7,882	09/01/2010	1FE
880443-BC-9	TENNESSEE ENERGY ACQ GOLDMAN GAS 06A		02/20/2007	PRAGER MCCARTHY & SEALY		210,910	200,000	209,412	208,777		(247)		(247)		208,530		2,380	2,380	12,056	09/01/2011	1FE
880459-LS-9	TENNESSEE HSG DEV AGY HOMEOWNERSHIP PROG		01/01/2007	CALLED @ 100.00000000		855,000	855,000	855,000	855,000						855,000				27,146	01/01/2031	1FE
880557-A7-8	TENNESSEE ST SCH BD HIGHER ED 2ND 04B		01/23/2007	PRAGER MCCARTHY & SEALY		724,542	700,000	700,000	700,000						700,000		24,542	24,542	7,438	05/01/2019	1FE
963864-EL-3	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2007	MATURED		30,000	30,000	30,000	30,000						30,000				1,088	01/01/2007	1
01852L-BL-3	ALLIANCE ARPT AUTH TX AMERICAN AIR 07		03/29/2007	CITIGROUP GLOBAL MARKETS		8,128,000	8,000,000	8,107,200							8,107,200		20,800	20,800		12/01/2029	5Z
052425-CR-4	AUSTIN TX HSG FIN RUTLAND PLACE 98 A		01/12/2007	BEAR STEARNS SECURITIES CORP.		11,353,938	11,675,000	11,675,000	9,501,115						9,501,115		1,852,823	1,852,823	162,315	11/01/2033	4FE
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE		03/01/2007	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,650	09/01/2026	3
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		03/01/2007	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,994	09/01/2037	3
088379-VT-6	BEXAR CNTY TX HSG MULTI SUNCREST 02B		03/01/2007	CALLED @ 100.00000000		15,000	15,000	15,000	13,986	1,014			1,014		15,000				600	09/01/2012	3
106213-GB-1	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99A RM		03/06/2007	CITIGROUP GLOBAL MARKETS		11,456,400	10,000,000	10,000,000	10,000,000						10,000,000		1,456,400	1,456,400	337,944	04/01/2033	2FE
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		01/01/2007	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						165,000				6,084	01/01/2010	1
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2007	CALLED @ 100.00000000		185,000	185,000	185,000	185,000						185,000				8,695	01/01/2013	1
185504-LA-3	CLEBURNE TX WTRWKS & SWR REV 99		02/15/2007	CALLED @ 100.00000000		9,570,000	9,570,000	9,445,781	9,468,808		486		486		9,469,294		100,706	100,706	275,138	02/15/2024	1FE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 9		03/26/2007	Various		28,000	28,000	28,000	6,447		21,553		21,553		28,000					12/10/2015	6
414152-NE-4	HARRIS CNTY TX HLTH MEM HERMANN 98		03/15/2007	PRAGER MCCARTHY & SEALY		891,921	875,000	926,765	883,662		(984)		(984)		882,678		9,243	9,243	11,397	06/01/2008	1FE
414152-MF-2	HARRIS CNTY TX HLTH MEMORIAL HOSP 97A		03/14/2007	PRAGER MCCARTHY & SEALY		411,095	400,000	428,324	413,690		(1,970)		(1,970)		411,720		(625)	(625)	6,983	06/01/2008	1FE
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2007	CALLED @ 100.00000000		575,000	575,000	563,137	571,323		261		261		571,585		3,415	3,415	21,275	02/15/2010	1
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2007	CALLED @ 100.00000000		1,175,000	1,175,000	1,150,759	1,167,487		534		534		1,168,021		6,979	6,979	43,475	02/15/2010	1FE
442348-G8-5	HOUSTON TX ARPT SYS SUB LIEN 00A		03/16/2007	LEHMAN BROTHERS INC.		6,945,794	6,560,000	6,916,405			(11,509)		(11,509)		6,904,896		40,898	40,898	83,822	07/01/2011	1FE
442348-Q9-2	HOUSTON TX ARPT SYS SUB LIEN 01A		01/10/2007	PRAGER MCCARTHY & SEALY		1,039,068	1,010,000	1,036,119	1,019,669		(154)		(154)		1,019,515		19,553	19,553	27,354	07/01/2009	1FE
796253-RY-0	SAN ANTONIO TX ELEC & GAS SYS 97 REF		02/01/2007	CALLED @ 101.00		25,325,750	25,075,000	24,738,516	25,075,000						25,075,000		250,750	250,750	689,563	02/01/2020	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		01/28/2007	SCHEDULED REDEMPTION		185,967	185,967	185,967	185,967						185,967				2,882	04/28/2012	1
88275B-CJ-5	TEXAS ST DEPT HSG ASMARA PROJ 96 A		01/01/2007	Various		993,700	975,000	975,000	994,500						994,500		(800)	(800)	30,713	01/01/2016	1FE
88275B-CK-2	TEXAS ST DEPT HSG ASMARA PROJ 96 A		01/01/2007	CALLED @ 102.00000000		3,570,000	3,500,000	3,500,000	3,500,000						3,500,000		70,000	70,000	112,000	01/01/2027	1FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		02/19/2007	DISTRIBUTION		486,331		486,331	486,331						486,331					08/01/2033	6
915137-YZ-0	UNIVERSITY OF TX SYS REV FING SYS 2006B		03/02/2007	LEHMAN BROTHERS INC.		14,509,298	13,895,000	14,456,775			(15,698)		(15,698)		14,441,076		68,222	68,222	389,832	08/15/2010	1FE
967222-TW-0	WICHITA FALLS TX WTR & SWR PR LIEN 07		02/27/2007	FIRST ALBANY		10,321,709	10,140,000	10,127,426							10,127,426		194,282	194,282	44,363	08/01/2024	1FE
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY RE		02/27/2007	PRAGER MCCARTHY & SEALY		103,399	100,000	116,643	103,096		(343)		(343)		102,754		645	645	4,184	07/01/2008	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2007	CALLED @ 100.00000000		15,000	15,000	15,015	15,014						15,014		(14)	(14)	366	07/01/2023	1FE
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A		03/16/2007	PRAGER MCCARTHY & SEALY		109,830	100,000	110,407	107,219		(174)		(174)		107,045		2,785	2,785	1,528	12/01/2014	1FE
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A		03/29/2007	STERNE AGEE & LEACH		535,470	500,000	529,140	522,792		(623)		(623)		522,169		13,301	13,301	8,472	12/01/2020	1FE
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A		01/25/2007	PRAGER MCCARTHY & SEALY		106,807	100,000	104,010	103,185		(27)		(27)		103,158		3,649	3,649	819	12/01/2023	1FE
924211-X8-3	VERMONT MUN BOND BANK 2004-1		03/16/2007	PRAGER MCCARTHY & SEALY		109,972	100,000	106,073	104,856		(116)		(116)		104,741		5,231	5,231	1,528	12/01/2015	1FE
924211-X9-1	VERMONT MUN BOND BANK 2004-1		01/25/2007	PRAGER MCCARTHY & SEALY		163,269	150,000	158,078	156,465		(56)		(56)		156,409		6,860	6,860	1,229	12/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
924211-5B-7	VERMONT MUN BOND BANK 2005-3 REF		03/14/2007	PRAGER MCCARTHY & SEALY		486,977	475,000	503,719	489,458		(1,287)		(1,287)		488,171		(1,194)	(1,194)	6,139	12/01/2008	1FE
924211-5D-3	VERMONT MUN BOND BANK 2005-3 REF		03/13/2007	PRAGER MCCARTHY & SEALY		389,708	375,000	401,951	391,410		(1,122)		(1,122)		390,288		(581)	(581)	5,469	12/01/2009	1FE
924211-5G-6	VERMONT MUN BOND BANK 2005-3 REF		01/26/2007	PRAGER MCCARTHY & SEALY		106,121	100,000	108,793	106,297		(98)		(98)		106,198		(77)	(77)	833	12/01/2011	1FE
165141-CZ-3	CHESAPEAKE BAY VA BRDG TUNNEL REF 01		03/12/2007	PRAGER MCCARTHY & SEALY		1,636,988	1,605,000	1,700,674	1,645,861		(2,022)		(2,022)		1,643,838		(6,850)	(6,850)	46,180	07/01/2008	1FE
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98		01/01/2007	CALLED @ 100.00		248,600	248,600	248,600	248,600						248,600				8,080	01/01/2028	3
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2007	CALLED @ 100.00000000		20,000	20,000	19,846	19,948						19,948		52	52	580	01/01/2016	1
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B		01/01/2007	CALLED @ 100.00		500,000	500,000	500,000	500,000						500,000				19,125	01/01/2010	2
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A		01/17/2007	SCHEDULED REDEMPTION		27,073	27,073	27,073	27,073						27,073					10/01/2029	1
769312-CE-7	RIVERSIDE VA REGL JAIL FAC 2003		01/19/2007	PRAGER MCCARTHY & SEALY		160,644	150,000	157,325	155,991		(39)		(39)		155,952		4,692	4,692	4,229	07/01/2021	1FE
852412-GT-6	STAFFORD CNTY VA IND VA MUN LEAGUE 05C		02/21/2007	PRAGER MCCARTHY & SEALY		102,905	100,000	100,000	100,000						100,000		2,905	2,905	2,563	08/01/2025	1FE
92812U-FE-3	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-2		02/12/2007	PRAGER MCCARTHY & SEALY		99,692	100,000	100,000	100,000						100,000		(308)	(308)	1,396	04/01/2010	1FE
92812U-GS-1	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		03/13/2007	Various		249,724	250,000	250,000	249,028		53		53		249,080		643	643	6,480	07/01/2010	1FE
927790-BF-1	VIRGINIA TRANSN BRD FED HWY REIMB 02		03/16/2007	LEHMAN BROTHERS INC.		9,297,090	9,000,000	9,727,740	9,380,784		(29,387)		(29,387)		9,351,397		(54,307)	(54,307)	212,500	10/01/2009	1FE
223777-BJ-1	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		02/15/2007	PRAGER MCCARTHY & SEALY		104,430	100,000	101,396	101,284		(45)		(45)		101,239		3,191	3,191	4,861	09/01/2010	1FE
29270M-CB-7	ENERGY NORTHWEST WA WIND PROJ 05		01/11/2007	PRAGER MCCARTHY & SEALY		398,947	380,000	391,054	389,141		(46)		(46)		389,095		9,852	9,852	9,827	07/01/2020	1FE
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A		02/26/2007	PRAGER MCCARTHY & SEALY		143,238	140,000	138,198	138,199		8		8		138,206		5,032	5,032	1,050	07/01/2030	1FE
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05		03/26/2007	PRAGER MCCARTHY & SEALY		106,751	100,000	102,589	102,159		(56)		(56)		102,103		4,648	4,648	1,639	12/01/2023	1FE
735387-AL-6	PORT OF SEATTLE WA PFC REV 1998 B		01/03/2007	MORGAN STANLEY DEAN WITTER		6,979,389	6,745,000	7,149,902	6,890,108		(760)		(760)		6,889,348		90,041	90,041	36,395	12/01/2010	1FE
93975W-AP-0	WASHINGTON ECON BIOMED UNIV OF WA 04A		01/12/2007	PRAGER MCCARTHY & SEALY		325,125	300,000	323,760	318,897		(103)		(103)		318,794		6,331	6,331	2,056	06/01/2019	1FE
701352-BT-2	PARKERSBURG WV COMB WTRWKS SEW 05A		01/29/2007	MORGAN KEEGAN & COMPANY, INC.		256,440	250,000	253,405	252,474		(20)		(20)		252,455		3,985	3,985	5,625	08/01/2022	1FE
956695-WJ-5	WEST VIRGINIA WTR DEV AUTH PROG IV 05B		02/07/2007	MORGAN KEEGAN & COMPANY, INC.		259,995	250,000	248,013	248,056		5		5		248,061		11,934	11,934	3,332	11/01/2035	1FE
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B		01/01/2007	CALLED @ 100		85,000	85,000	85,000	85,000						85,000				3,506	01/01/2017	3
97710V-XZ-6	WISCONSIN HLTH & ED FROEDTERT HLTH 05A		02/14/2007	PRAGER MCCARTHY & SEALY		102,557	100,000	105,979	102,725		(158)		(158)		102,567		(10)	(10)	1,931	04/01/2009	1FE
977109-BK-2	WISCONSIN ST PETRO INSPECTION FEE 04 I		03/15/2007	MORGAN STANLEY DEAN WITTER		17,915,050	17,205,000	17,875,135			(26,176)		(26,176)		17,848,959		66,092	66,092	188,777	07/01/2010	1FE
3199999. Bonds - Special Revenues						619,401,373	612,830,412	610,230,916	497,577,062	261,155	(48,786)		212,369		612,279,028		7,122,345	7,122,345	9,911,797	XXX	XXX
15189T-AM-9	CENTERPOINT ENERGY INC 3.750000% 05/15/2		01/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,406,915	950,000	1,136,291	1,050,116		(3,479)		(3,479)		1,046,637		360,278	360,278	6,224	05/15/2023	2FE
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		02/07/2007	MCMAHAN SECURITIES CO LP		666,250	500,000	563,514	558,819		(1,348)		(1,348)		557,471		108,779	108,779	2,835	12/01/2024	4FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		02/21/2007	Various		2,631,165	2,250,000	2,462,713	2,369,517		(783)		(783)		2,368,734		262,431	262,431	8,869	12/15/2023	2FE
402740-AB-0	GULFSTREAM NATURAL GAS		01/10/2007	J. P. MORGAN SECURITIES, INC.		6,710,925	6,500,000	6,496,230	6,496,348		4		4		6,496,352		214,573	214,573	83,823	11/01/2025	2FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY		02/27/2007	GREENWICH CAPITAL MARKETS, INC.		3,822,105	3,500,000	3,488,065	3,489,463		63		63		3,489,526		332,579	332,579	123,181	09/01/2022	2FE
68268N-AA-1	ONEOK PARTNERS LP		03/28/2007	J. P. MORGAN SECURITIES, INC.		6,172,920	6,000,000	5,998,800	5,998,850		47		47		5,998,897		174,023	174,023	983	04/01/2012	2FE
75952B-AF-2	RELIANT RESOURCES INC		02/05/2007	BANK OF AMERICA		1,901,250	1,800,000	1,849,125	1,800,000						1,800,000		101,250	101,250	93,888	07/15/2010	4FE
845743-BL-6	SOUTHWESTERN PUBLIC SERV		03/01/2007	MORGAN STANLEY DEAN WITTER		4,542,840	4,500,000	4,465,395	4,465,494		76		76		4,465,570		77,270	77,270	112,500	10/01/2036	2FE
872375-AC-4	TECO ENERGY INC		01/18/2007	SALOMON SMITH BARNEY		2,100,000	2,000,000	2,050,000	1,988,588		136		136		1,988,724		111,276	111,276	32,800	05/01/2011	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
873168-AL-2	TXU CORP		02/28/2007	MERRILL LYNCH CAPITAL MARKETS		1,370,100	1,500,000	1,431,390	1,355,605		2,461		2,461		1,358,066		12,034	12,034	25,438	11/15/2014	3FE
927804-FA-7	VIRGINIA ELECTRIC POWER		02/22/2007	WACHOVIA SECURITIES		3,056,670	3,000,000	2,993,760	2,993,835		13		13		2,993,847		62,823	62,823	111,000	01/15/2036	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		01/31/2007	SCHEDULED REDEMPTION		91,596	91,596	91,596	91,596						91,596				1,051	04/30/2019	1
C8852@-AB-3	ENBRIDGE FUNDING 8.17% SENIOR NOTES	T	03/05/2007	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				206,519	03/05/2007	1
3899999. Bonds - Public Utilities						39,472,736	37,591,596	38,026,878	37,658,231		(2,811)		(2,811)		37,655,421		1,817,315	1,817,315	809,110	XXX	XXX
00764M-GC-5	AABST 2005-4, IA1		03/26/2007	SCHEDULED REDEMPTION		1,204,740	1,204,740	1,204,740	1,204,740						1,204,740				13,003	10/25/2035	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		03/26/2007	SCHEDULED REDEMPTION		511,817	511,817	511,817	511,817						511,817				6,472	09/26/2035	1FE
04541G-FP-2	ABSHE 2003-HE5, M3		03/15/2007	SCHEDULED REDEMPTION		240,951	240,951	242,288	242,198		(1,247)		(1,247)		240,951				4,072	09/15/2033	1FE
14975T-AA-6	ABSN 2006-HE5, A1		03/27/2007	SCHEDULED REDEMPTION		1,201,529	1,201,529	1,201,154	1,201,210		320		320		1,201,529				17,122	07/27/2036	1FE
025058-AG-3	ACC ESCROW CORP		03/15/2007	TENDER OFFER		4,540,931	4,385,000	4,728,463	4,636,807	29,317	(21,910)		7,407		4,644,214		(103,283)	(103,283)	404,394	08/01/2011	4FE
00081T-AB-4	ACCO BRANDS CORP		01/18/2007	DEUTSCHE BANK SECURITIES		1,715,000	1,750,000	1,721,875	1,646,296		493		493		1,646,789		68,211	68,211	87,158	08/15/2015	4FE
004421-MZ-3	ACE 2005-HE3, A2A		01/25/2007	SCHEDULED REDEMPTION		143,664	143,664	143,664	143,664						143,664				652	05/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		03/01/2007	SCHEDULED REDEMPTION		908,268	908,268	908,224	908,260		9		9		908,268				8,857	11/25/2039	1FE
004421-QN-6	ACE 2005-WF1, A2C		01/19/2007	SUNTRUST		27,846,750	27,760,000	27,760,000	27,760,000						27,760,000		86,750	86,750	127,241	05/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		03/26/2007	SCHEDULED REDEMPTION		963,208	963,208	963,208	963,208						963,208				11,746	02/25/2031	1FE
00763M-AM-0	ADVANCED MEDICAL OPTICS		03/27/2007	WARBURG DILLION READ LLC		887,031	875,000	875,000							875,000		12,031	12,031		05/01/2017	4Z
00770#-AA-2	ADVANTAGE CAPITAL MO PRTNRS		03/01/2007	SCHEDULED REDEMPTION		79,348	79,348	136,200	91,281		(11,933)		(11,933)		79,348				5,420	06/30/2008	1
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		03/01/2007	Various		213,468	213,468	183,237	207,389		6,079		6,079		213,468				14,454	02/28/2008	1
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2007	SCHEDULED REDEMPTION		19,853	19,853	12,427	15,477		4,376		4,376		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2007	SCHEDULED REDEMPTION		54,592	54,592	34,173	42,560		12,032		12,032		54,592					03/01/2017	1
990501-9B-6	AFFINION GROUP HOLDINGS, INC. TERM LOAN		02/05/2007	BANK OF AMERICA		500,000	500,000	500,000							500,000				5,000	03/01/2012	5FE
02660T-JD-6	AHMT 2006-1 1A3		03/26/2007	SCHEDULED REDEMPTION		1,665,266	1,665,266	1,665,266	1,665,266						1,665,266				20,616	03/25/2046	1FE
013104-AJ-3	ALBERTSON'S		01/19/2007	LEHMAN BROTHERS INC.		3,144,210	3,000,000	3,102,600	3,086,119		(1,153)		(1,153)		3,084,966		59,244	59,244	99,375	02/15/2011	2FE
013817-AJ-0	ALCOA INC		02/20/2007	SALOMON SMITH BARNEY		6,019,140	6,000,000	5,981,100			39		39		5,981,139		38,001	38,001	27,533	02/01/2027	1FE
018490-AM-4	ALLERGAN INC		01/30/2007	SALOMON SMITH BARNEY		7,534,350	7,500,000	7,478,775	7,479,938		142		142		7,480,080		54,270	54,270	144,948	04/01/2016	1FE
018804-AJ-3	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/		03/29/2007	Various		1,152,980	1,041,000	1,090,645	1,080,182		(1,157)		(1,157)		1,079,025		73,955	73,955	19,502	08/15/2024	4FE
03061N-GD-5	AMCAR 2003-AM, A4A		03/06/2007	SCHEDULED REDEMPTION		1,963,912	1,963,912	1,963,862	1,963,912						1,963,912				14,211	11/06/2009	1FE
03061N-GV-5	AMCAR 2003-D, M A4A		03/06/2007	SCHEDULED REDEMPTION		466,942	466,942	466,913	466,940		2		2		466,942				2,952	08/06/2010	1FE
03061N-HH-5	AMCAR 2004-1, B		03/06/2007	SCHEDULED REDEMPTION		1,310,248	1,310,248	1,310,021	1,310,236		13		13		1,310,248				10,758	01/06/2009	1FE
03061N-JU-4	AMCAR 2006-1, A2		03/06/2007	SCHEDULED REDEMPTION		17,891,206	17,891,206	17,890,973	17,891,120		86		86		17,891,206				203,212	07/06/2009	1FE
02406P-AF-7	AMERICAN AXLE & MFG INC		02/23/2007	J. P. MORGAN SECURITIES, INC.		440,438	435,000	435,000							435,000		5,438	5,438	95	03/01/2017	3FE
023551-AM-6	AMERADA HESS CORP		02/01/2007	BANK OF AMERICA		3,281,640	3,000,000	2,939,580	2,941,378		74		74		2,941,452		340,188	340,188	83,719	03/15/2033	2FE
026874-BE-6	AMERICAN INTL GROUP		03/09/2007	Various		6,067,660	6,000,000	5,970,960			1		1		5,970,961		96,699	96,699	1,042	03/15/2037	1FE
U0267V-AC-0	AMERITECH CAP EURO		02/20/2007	DEUTSCHE BANK SECURITIES		5,085,750	5,000,000	5,077,680	5,030,321		(1,710)		(1,710)		5,028,611		57,139	57,139	238,715	05/18/2009	1FE
031162-AL-4	AMGEN INC 0% 03/01/2032		03/02/2007	TENDER OFFER		4,985,904	6,600,000	5,069,723	4,995,912		(9,854)		(9,854)		4,986,058		(154)	(154)		03/01/2032	1FE
031652-AW-0	AMKOR TECHNOLOGIES INC		01/10/2007	BARCLAYS BANK		1,654,063	1,675,000	1,524,250	1,528,239		388		388		1,528,627		125,436	125,436	19,367	06/01/2016	5FE
03072S-DJ-1	AMSI 2002-4 M2		03/26/2007	SCHEDULED REDEMPTION		654,801	654,801	657,257	657,147		(2,346)		(2,346)		654,801				12,299	02/25/2033	1FE
035290-AG-0	ANIXTER INTL INC 0% 07/07/2033		02/21/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,826,484	2,000,000	1,108,220	1,077,946		(3,108)		(3,108)		1,074,838		751,646	751,646		07/07/2033	3FE
00184A-AG-0	AOL TIME WARNER INC		02/01/2007	BARCLAYS BANK		3,396,360	3,000,000	3,324,570	3,323,556		(476)		(476)		3,323,080		73,280	73,280	60,958	05/01/2032	2FE
007036-HV-1	ARMT 2005-3 2A1		03/01/2007	SCHEDULED REDEMPTION		1,890,893	1,890,893	1,862,013	1,865,254		25,639		25,639		1,890,893				14,788	07/25/2035	1FE
007036-PC-4	ARMT 2005-6A A22		03/25/2007	SCHEDULED REDEMPTION		277,642	277,642	277,642	277,642						277,642				3,247	11/25/2035	1FE
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/15/2026		02/16/2007	THOMAS WEISEL PARTNERS		2,292,100	2,000,000	2,000,000	2,000,000						2,000,000		292,100	292,100	11,000	11/15/2026	4Z
040104-MY-4	ARSI 2005-W1, A2		03/26/2007	SCHEDULED REDEMPTION		2,454,989	2,454,989	2,454,989	2,454,989						2,454,989				31,268	05/25/2035	1FE
043353-AG-6	ARVINMERITOR INC 4.000000% 02/15/2027		02/07/2007	LEHMAN BROTHERS INC.		508,750	500,000	500,000							500,000		8,750	8,750	222	02/15/2027	4Z
045086-AB-1	ASHTON WOODS USA/FINANCE		01/31/2007	WARBURG DILLION READ LLC		3,237,719	3,325,000	3,143,656	2,894,232	9,369	2,625		11,994		2,906,226		331,493	331,493	108,801	10/01/2015	4FE
04685R-AA-2	ATHENA NEURO FIN		01/12/2007	CALLED @ 102.178		9,962,355	9,750,000	9,734,844	9,740,006		255		255		9,740,261		222,094	222,094	276,859	02/21/2008	4FE
053807-AL-7	AVNET INC 2.000000% 03/15/2034		03/15/2007	BANK OF AMERICA SECURITIES LLC		3,835,215	3,250,000	3,035,463	3,045,670		910		910		3,046,580		788,634	788,634	30,125	03/15/2034	3FE
05946X-SC-8	BAFC 2005-B 3A3		03/20/2007	SCHEDULED REDEMPTION		213,332	213,332	213,648	213,633		(301)		(301)		213,332				2,672	04/20/2035	1FE
05949Q-AA-3	BAFC 2006-2 1A1		03/01/2007	SCHEDULED REDEMPTION		146,130	146,130	139,965	140,562		5,568		5,568		146,130				1,747	03/25/2036	1FE
05950D-AA-8	BAFC 2006-E 1A1		03/01/2007	SCHEDULED REDEMPTION		939,848	939,848	943,079	942,534		(2,686)		(2,686)		939,848				9,530	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 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)
057741-AA-8	BALDOR ELECTRIC CO		01/29/2007	BNP CAPITAL MARKETS		3,141,500	3,050,000	3,050,000							3,050,000		91,500	91,500	731	02/15/2017	4FE
07386H-SQ-5	BALTA 2005-4 1A2		03/26/2007	SCHEDULED REDEMPTION		1,567,265	1,567,265	1,568,734	1,568,516		(1,251)		(1,251)		1,567,265				20,097	04/25/2035	1FE
073873-AB-7	BALTA 2006-5 11A2		03/26/2007	SCHEDULED REDEMPTION		928,339	928,339	928,339	928,339						928,339				11,758	08/25/2036	1FE
05567@-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC		03/15/2007	SCHEDULED REDEMPTION		267,380	267,380	148,056	168,164		99,216		99,216		267,380					03/15/2010	1FE
06421@-AD-8	BANK ONE EQUITY INVESTORS 1998C SR NTS		02/28/2007	SCHEDULED REDEMPTION		1,795,827	1,795,827	930,192	1,635,234		160,593		160,593		1,795,827					03/01/2008	1FE
067806-AB-5	BARNES GROUP INC 3.750000% 08/01/2025		02/13/2007	JEFFERIES & COMPANY, INC.		1,227,900	1,000,000	1,081,000	1,076,593		(2,227)		(2,227)		1,074,366		153,534	153,534	20,245	08/01/2025	4Z
059478-AC-1	BASAT 2005-WF1, A3		03/18/2007	SCHEDULED REDEMPTION		2,042,045	2,042,045	2,042,021	2,042,039		6		6		2,042,045				20,369	08/18/2009	1FE
07262W-AC-1	BAVAT 2005-LJ2, A3		03/25/2007	SCHEDULED REDEMPTION		2,286,390	2,286,390	2,286,109	2,286,298		92		92		2,286,390				25,207	07/25/2010	1FE
079860-AF-9	BELLSOUTH CORP		02/20/2007	BARCLAYS BANK		9,757,900	10,000,000	9,982,600	9,811,297		9,407		9,407		9,820,704		(62,804)	(62,804)	184,333	09/15/2009	1FE
09061G-AC-5	BIOMARIN PHARMACEUTICAL 2.500000% 03/29/		01/24/2007	DEUTSCHE BANK CAPITAL CORP.		980,625	750,000	750,000	750,000						750,000		230,625	230,625	6,250	03/29/2013	5FE
05948K-F9-5	BOAA 2005-6 6A1		03/01/2007	SCHEDULED REDEMPTION		538,490	538,490	536,050	536,442		2,047		2,047		538,490				5,988	07/25/2020	1FE
05950A-AV-8	BOAA 2006-4 5CB1		03/01/2007	Various		651,098	651,098	659,898			(8,800)		(8,800)		651,098				7,052	05/25/2036	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		03/15/2007	SCHEDULED REDEMPTION		14,205	14,205	9,064	12,065		2,140		2,140		14,205					12/15/2009	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2007	SCHEDULED REDEMPTION		61,634	61,634	61,054	61,154		480		480		61,634				939	12/01/2017	1
099849-AA-9	BORLAND SOFTWARE CORP 2.750000% 02/15/20		02/02/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		515,000	500,000	500,000							500,000		15,000	15,000		02/15/2012	4Z
102183-AL-4	BOWATER INC		02/08/2007	SCOTIA CAPITAL MARKETS (USA)		2,816,625	2,775,000	2,827,031	2,802,750	5,824	(3,430)		2,393		2,805,143		11,482	11,482	43,368	03/15/2010	4FE
10623P-CJ-7	BRAZOS S.P.C.		03/19/2007	Various		2,800,000	2,800,000	2,800,000							2,800,000				21,826	07/01/2038	1FE
10623P-CW-8	BRAZOS STUDENT FINANCE - TRUST 2001		03/01/2007	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				60,755	03/01/2040	1FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUTH		03/07/2007	CITIGROUP GLOBAL MARKETS		5,700,000	5,700,000	5,700,000	5,700,000						5,700,000				70,486	12/01/2033	1FE
073879-2S-6	BSABS 2005-AQ2, A1		03/26/2007	SCHEDULED REDEMPTION		1,711,309	1,711,309	1,711,309	1,711,309						1,711,309				20,711	09/25/2035	1FE
073879-VV-7	BSABS 2005-HE5, 1A1		02/26/2007	SCHEDULED REDEMPTION		669,799	669,799	669,799	669,799						669,799				3,587	06/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		03/26/2007	SCHEDULED REDEMPTION		752,844	752,844	752,844	752,844						752,844				7,176	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		03/26/2007	SCHEDULED REDEMPTION		221,233	221,233	221,233	221,233						221,233				3,036	02/25/2036	1FE
07384M-4L-3	BSARM 2004-10 31A1		03/01/2007	SCHEDULED REDEMPTION		724,483	724,483	717,238	717,497		6,987		6,987		724,483				5,080	01/25/2035	1FE
07384M-6H-0	BSARM 2004-12 2A1		03/01/2007	SCHEDULED REDEMPTION		233,726	233,726	229,819			3,908		3,908		233,726				1,737	02/25/2035	1FE
07400W-AA-8	BSMF 2006-SL1, A		03/26/2007	SCHEDULED REDEMPTION		1,917,237	1,917,237	1,917,237	1,917,237						1,917,237				23,661	08/25/2036	1FE
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		12/28/2006	PRINCIPAL PAYMENT		2,108	2,108	2,108	2,108						2,108				45	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2007	SCHEDULED REDEMPTION		421,925	421,925	421,925	421,925						421,925				8,976	01/02/2012	1
127687-AB-7	CAESARS ENTERTAINMENT 3.598750% 04/15/20		02/07/2007	JEFFERIES & COMPANY, INC.		2,448,938	1,850,000	2,196,693	2,142,930		(14,825)		(14,825)		2,128,106		320,832	320,832	32,291	04/15/2024	3FE
130335-AH-5	CALIFORNIA INFRASTRUCTURE PG&E-1		03/25/2007	SCHEDULED REDEMPTION		1,445,982	1,445,982	1,448,477	1,446,301		(319)		(319)		1,445,982				23,425	12/26/2009	1FE
130335-AX-0	CALIFORNIA INFRASTRUCTURE SDG&E-1		03/25/2007	SCHEDULED REDEMPTION		1,549,697	1,549,697	1,561,557	1,551,090		(1,392)		(1,392)		1,549,697				24,679	12/26/2009	1FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		03/30/2007	SCHEDULED REDEMPTION		148,117	148,117	148,117	148,117						148,117				4,236	09/30/2027	1
144531-CE-8	CARR 2005-OPT2, A1B		03/26/2007	SCHEDULED REDEMPTION		4,741,312	4,741,312	4,741,312	4,741,312						4,741,312				42,217	05/25/2035	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		01/25/2007	SCHEDULED REDEMPTION		155,763	155,763	155,763	155,763						155,763				707	12/25/2034	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		03/26/2007	SCHEDULED REDEMPTION		1,102,362	1,583,258	1,583,258	1,484,863		98,395		98,395		1,102,362				19,365	09/25/2036	1FE
17305E-CG-8	CCCIT 2004-A7, A7		01/11/2007	SUNTRUST		15,049,220	15,000,000	15,033,399	15,029,821		(227)		(227)		15,029,594		19,626	19,626	194,133	11/25/2013	1FE
14985V-AA-9	CCM MERGER INC		01/04/2007	BNP CAPITAL MARKETS		1,488,750	1,500,000	1,455,000	1,457,663		106		106		1,457,769		30,981	30,981	72,667	08/01/2013	5FE
15132K-AA-2	CDTIM 2005-1, A1		03/20/2007	SCHEDULED REDEMPTION		1,015,059	1,015,059	1,014,986	1,015,008		51		51		1,015,059				10,382	05/20/2017	1FE
15135B-AA-9	CENTENE CORP		03/15/2007	BANK OF AMERICA		452,250	450,000	450,000							450,000		2,250	2,250		04/01/2014	3Z
156700-AL-0	CENTURYTEL INC		03/29/2007	BEAR STEARNS SECURITIES CORP.		4,463,325	4,500,000	4,472,280			22		22		4,472,302		(8,977)	(8,977)	3,000	04/01/2017	2FE
156708-AL-3	CEPHALON INC 0% 06/15/2033		01/11/2007	CITIGROUP GLOBAL MARKETS		1,322,041	1,000,000	986,883	977,306		37		37		977,343		344,698	344,698		06/15/2033	4FE
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015		03/12/2007	BANK OF AMERICA SECURITIES LLC		1,025,185	650,000	653,653	653,197		(72)		(72)		653,125		372,060	372,060	3,756	06/01/2015	4FE
171340-AC-6	CHURCH & DWIGHT CO INC 5.250000% 08/15/2		01/26/2007	Various		1,633,994	1,100,000	1,359,037	1,258,366		(4,560)		(4,560)		1,253,806		380,188	380,188	24,792	08/15/2033	3FE
94978#-CR-6	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/15/2007	SCHEDULED REDEMPTION		43,841	43,841	43,841	43,841						43,841				537	06/15/2010	1
12558M-BM-3	CITHE 2003-1		03/01/2007	SCHEDULED REDEMPTION		175,609	175,609	175,589	175,601		8		8		175,609				1,820	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		03/01/2007	SCHEDULED REDEMPTION		175,609	175,609	175,554	175,587		22		22		175,609				1,972	09/20/2032	1FE
17453B-AX-9	CITIZENS COMMUNICATIONS		03/19/2007	SALOMON SMITH BARNEY		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000		03/15/2019	3FE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		12/01/2006	SCHEDULED REDEMPTION		200	200	200	200						200				2	09/01/2032	1
161581-CU-5	CMAOT 2003-A, A4		03/15/2007	SCHEDULED REDEMPTION		849,360	849,360	829,619	842,978		6,382		6,382		849,360				3,900	12/15/2009	1FE
17307G-UM-8	CMLTI 2005-OPT4, A2A		02/26/2007	SCHEDULED REDEMPTION		566,273	566,273	566,273	566,273						566,273				3,593	07/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
14041G-BH-8	COAFT 2003-A A4A		03/15/2007	SCHEDULED REDEMPTION		1,390,883	1,390,883	1,390,785	1,390,883						1,390,883				7,674	01/15/2010	1FE
14041G-BN-5	COAFT 2003-B, A4		03/15/2007	SCHEDULED REDEMPTION		1,602,470	1,602,470	1,602,176	1,602,452		18		18		1,602,470				11,301	09/15/2010	1FE
19458L-AC-4	COLLEGIATE FUNDING SERV		03/02/2007	OPPENHEIMER & CO., INC.		13,700,000	13,700,000	13,700,000							13,700,000				113,268	03/01/2042	1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH		02/23/2007	DAIN RAUSCHER INCORPORATED		5,400,000	5,400,000	5,400,000							5,400,000				32,536	12/01/2037	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN		03/01/2007	DAIN RAUSCHER INCORPORATED		600,000	600,000	600,000	600,000						600,000				9,886	12/01/2034	1FE
20033T-AF-2	COMED 98-A6		03/25/2007	SCHEDULED REDEMPTION		2,548,053	2,548,053	2,546,816	2,547,982		72		72		2,548,053				35,864	06/25/2009	1FE
14041N-BA-8	COMET 2003-5, B		01/11/2007	SUNTRUST		9,882,813	10,000,000	9,997,100	9,998,299		18		18		9,998,317		(115,504)	(115,504)	42,578	08/15/2013	1FE
14041N-AZ-4	COMET 2003-C4, C4		01/19/2007	BANK OF AMERICA		19,960,567	19,540,000	20,429,986	20,211,151		(10,296)		(10,296)		20,200,855		(240,288)	(240,288)	127,010	08/15/2013	2FE
14041N-CC-3	COMET 2005-A3, A3		01/10/2007	SUNTRUST		13,631,320	14,032,000	13,807,269	13,869,218		1,866		1,866		13,871,084		(239,763)	(239,763)	48,937	03/15/2013	1FE
210523-AC-0	CONFD 2001-1 CL A3		01/20/2007	SCHEDULED REDEMPTION		1,227,577	1,227,577	1,227,074	1,227,560		17		17		1,227,577				13,964	04/20/2009	1FE
216640-AD-4	COOPER CAMERON CORP 1.500000% 05/15/2024		03/28/2007	MORGAN STANLEY DEAN WITTER		462,965	250,000	244,375	245,015		63		63		245,078		217,887	217,887	1,427	05/15/2024	2FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		03/30/2007	MORGAN STANLEY DEAN WITTER		3,794,298	2,053,000	2,138,165	2,099,834		(5,040)		(5,040)		2,094,794		1,699,505	1,699,505	11,840	05/15/2024	2FE
14041P-BH-8	COPAR 2006-1, A2		03/15/2007	SCHEDULED REDEMPTION		15,365,401	15,365,401	15,364,327	15,364,652		749		749		15,365,401				172,124	11/15/2008	1FE
2254C0-EU-7	CRED SUIS FIRST BOST NY .250000% 11/24/2		01/22/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,684,000	2,500,000	2,630,750	2,577,589		(2,756)		(2,756)		2,574,833		109,167	109,167	1,059	11/24/2008	1FE
22541L-BK-8	CREDIT SUISSE FB USA INC		01/12/2007	MORGAN STANLEY DEAN WITTER		7,855,600	8,000,000	7,845,760	7,860,437		596		596		7,861,033		(5,433)	(5,433)	174,250	08/15/2015	1FE
225458-NN-4	CSFB 2005-AGE1, A1		03/26/2007	SCHEDULED REDEMPTION		644,938	644,938	644,938	644,938						644,938				8,022	02/25/2032	1FE
12667F-AG-0	CWALT 2004-2CB 1A1		03/01/2007	SCHEDULED REDEMPTION		818,959	818,959	801,556	804,563		14,396		14,396		818,959				7,877	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		03/25/2007	SCHEDULED REDEMPTION		466,617	466,617	466,544	466,568		50		50		466,617				6,052	03/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		03/01/2007	SCHEDULED REDEMPTION		1,234,403	1,234,403	1,231,896	1,232,338		2,065		2,065		1,234,403				15,085	02/25/2036	1FE
126685-AB-2	CWHEL 2005-B, 2A		03/15/2007	SCHEDULED REDEMPTION		1,103,215	1,103,215	1,103,215	1,103,215						1,103,215				13,270	05/15/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		03/01/2007	SCHEDULED REDEMPTION		1,066,534	1,066,534	1,059,827	1,060,539		5,995		5,995		1,066,534				12,799	11/20/2035	1FE
126673-WQ-1	CWL 2005-1, 1AV2		03/26/2007	SCHEDULED REDEMPTION		5,664,046	5,664,046	5,664,144	3,831,695		(75)		(75)		5,664,046				36,522	07/25/2035	1FE
126673-WW-8	CWL 2005-1, 3AV3		03/26/2007	SCHEDULED REDEMPTION		953,799	953,799	953,799	953,799						953,799				11,983	07/25/2035	1FE
152314-KG-4	CXHE 2004-C, AF3		03/01/2007	SCHEDULED REDEMPTION		4,787,009	4,787,009	4,755,594			31,415		31,415		4,787,009				15,114	04/25/2028	1FE
232806-AH-2	CYPRESS SEMICONDUCTOR 1.250000% 06/15/20		02/07/2007	LEHMAN BROTHERS INC.		4,162,253	3,150,000	3,387,940	3,146,290		288		288		3,146,577		1,015,675	1,015,675	6,234	06/15/2008	4FE
232806-AJ-8	CYPRESS SEMICONDUCTOR CO 1.000000% 09/15		03/08/2007	MCMAHAN SECURITIES CO LP		1,024,290	1,000,000	1,000,000							1,000,000		24,290	24,290		09/15/2009	4FE
232946-AB-9	CYTYC CORP 2.250000% 03/15/2024		02/26/2007	CITIGROUP GLOBAL MARKETS		4,207,900	3,750,000	3,897,341	3,843,742		(6,537)		(6,537)		3,837,205		370,694	370,694	36,906	03/15/2024	3
23383V-DH-0	DCAT 2006-A, A2		03/08/2007	SCHEDULED REDEMPTION		12,836,226	12,836,226	12,835,629	12,836,023		203		203		12,836,226				144,628	10/08/2008	1FE
245217-AP-9	DEL MONTE CORP		03/28/2007	MORGAN STANLEY DEAN WITTER		985,000	1,000,000	1,006,250	930,526		1,567		1,567		932,093		52,907	52,907	42,563	02/15/2015	4FE
25271C-AE-2	DIAMOND OFFSHORE DRILL 1.500000% 04/15/2		01/31/2007	MCMAHAN SECURITIES CO LP		5,912,935	3,500,000	4,805,441	3,567,587		(89,483)		(89,483)		4,626,129		1,286,806	1,286,806	15,604	04/15/2031	1FE
256605-AP-1	DOLE FOODS CO		01/31/2007	MORGAN STANLEY DEAN WITTER		1,706,425	1,715,000	1,642,113	1,645,509		1,255		1,255		1,646,765		59,660	59,660	59,191	03/15/2011	4FE
25754Q-AF-4	DOMINOS INC		03/09/2007	TENDER OFFER		3,282,972	3,192,000	3,388,175	3,295,635	7,089	(7,826)		(737)		3,294,899		(11,927)	(11,927)	245,252	07/01/2011	4FE
26207P-AX-8	DRIVE 2004-1, A4		03/15/2007	SCHEDULED REDEMPTION		1,478,954	1,478,954	1,478,696	1,478,906		48		48		1,478,954				14,993	10/15/2010	1FE
23330X-AK-6	DRS TECHNOLOGIES INC 2.000000% 02/01/202		03/29/2007	JEFFERIES & COMPANY, INC.		1,317,275	1,250,000	1,308,920	1,300,114		(3,058)		(3,058)		1,297,056		20,219	20,219	16,764	02/01/2026	4FE
26209R-AT-1	DRVT 2004-B, A3		03/15/2007	SCHEDULED REDEMPTION		2,054,046	2,054,046	2,054,046	2,054,046						2,054,046				15,824	10/15/2009	1FE
278762-AG-4	ECHOSTAR COMMUNICATIONS 5.750000% 05/15/		02/15/2007	Various		11,694,640	11,500,000	11,297,625	11,423,908		3,742		3,742		11,427,651		266,989	266,989	151,736	05/15/2008	4FE
28140U-AF-2	EDUCATION FUNDING CAPITAL TRUST III		02/20/2007	CITIGROUP GLOBAL MARKETS		16,550,000	16,550,000	16,550,000	16,550,000						16,550,000				192,314	12/15/2042	1FE
280907-AG-1	EDUCATION LOANS		02/20/2007	DAIN RAUSCHER INCORPORATED		36,100,000	36,100,000	36,100,000	36,100,000						36,100,000				298,747	06/01/2020	1FE
268766-CC-4	EOP OPERATING LP		02/09/2007	TENDER OFFER		10,890,000	11,000,000	11,092,360	11,063,755		(1,657)		(1,657)		11,062,098		(172,098)	(172,098)	788,892	10/01/2010	2FE
29444U-AF-3	EQUINIX INC 2.500000% 04/15/2012		03/28/2007	CITIGROUP GLOBAL MARKETS		503,125	500,000	500,000							500,000		3,125	3,125	69	04/15/2012	4Z
30246Q-AB-9	FBRSI 2005-1, A2		03/28/2007	SCHEDULED REDEMPTION		1,236,025	1,236,025	1,236,025	1,236,025						1,236,025				15,327	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		03/15/2007	SCHEDULED REDEMPTION		226,062	226,062	226,062	226,062						226,062				2,761	09/15/2022	1FE
32027N-XT-3	FFML 2005-FF12 A2A		03/26/2007	SCHEDULED REDEMPTION		647,756	647,756	647,756	647,756						647,756				7,429	11/25/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
362341-HA-0	FFMLT 2005-FFA, A		03/26/2007	SCHEDULED REDEMPTION		3,108,767	3,108,767	3,108,767	3,108,767						3,108,767				34,364	03/25/2025	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		03/01/2007	PRINCIPAL PAYMENT		7,076,785	7,420,113	7,420,113	6,431,276		988,837		988,837		7,420,113		(343,328)	(343,328)		02/28/2008	1
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		03/01/2007	SCHEDULED REDEMPTION		131,160	131,160	131,160	131,160						131,160				1,610	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		03/01/2007	SCHEDULED REDEMPTION		37,558	37,558	37,558	37,558						37,558				577	04/01/2012	1
32113J-BR-5	FNLC 2005-3, AV2		03/26/2007	SCHEDULED REDEMPTION		1,686,824	1,686,824	1,686,824	1,686,824						1,686,824				20,789	12/25/2035	1FE
32113J-CD-5	FNLC 2005-4 A1		03/26/2007	SCHEDULED REDEMPTION		1,842,621	1,842,621	1,842,621	1,842,621						1,842,621				22,440	02/25/2036	1FE
345370-CF-5	FORD MOTOR COMPANY 4.250000% 12/15/2036		02/23/2007	CITIGROUP GLOBAL MARKETS		2,263,600	2,000,000	2,000,000	2,000,000						2,000,000		263,600	263,600	12,632	12/15/2036	5FE
34527R-KE-2	FORDO 2004-A, A3		03/15/2007	SCHEDULED REDEMPTION		971,362	971,362	960,282	969,938		1,424		1,424		971,362				6,333	03/15/2008	1FE
34527R-KW-2	FORDO 2005-B, A3		03/15/2007	SCHEDULED REDEMPTION		5,966,360	5,966,360	5,965,465	5,966,182		178		178		5,966,360				55,417	01/15/2009	1FE
35687M-AL-1	FREESCALE SEMICONDUCTOR		03/07/2007	MORGAN STANLEY DEAN WITTER		2,407,656	2,375,000	2,397,500	871,719	3,281	(59)		3,222		2,397,441		10,215	10,215	59,136	12/15/2014	4
361448-AC-7	GATX CORP 7.500000% 02/01/2007		01/08/2007	CITIGROUP GLOBAL MARKETS		2,139,620	1,750,000	2,084,521	1,789,528		(9,223)		(9,223)		1,780,305		359,315	359,315	57,240	02/01/2007	2FE
370442-BB-0	GENERAL MOTORS		01/09/2007	J. P. MORGAN SECURITIES, INC.		3,860,000	4,000,000	3,980,560	2,978,379		5,394		5,394		2,983,773		876,227	876,227	141,600	01/15/2011	4FE
370425-RZ-5	GENL MOTORS ACCEPT CORP		02/28/2007	MORGAN STANLEY DEAN WITTER		1,107,500	1,000,000	1,015,000	1,014,938		(36)		(36)		1,014,903		92,597	92,597	27,556	11/01/2031	3FE
373298-CH-9	GEORGIA-PACIFIC CORP		02/08/2007	BANK OF AMERICA		880,469	875,000	875,000	872,813	2,188			2,188		875,000		5,469	5,469	7,620	01/15/2017	4FE
36156H-AC-2	GMAC EDUCATION LOAN FUNDING TRUST		03/02/2007	Various		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				54,546	06/01/2040	1FE
382550-AR-2	GOODYEAR TIRE & RUBBER 4.000000% 06/15/2		01/18/2007	J. P. MORGAN SECURITIES, INC.		1,542,345	750,000	960,000	888,383		(5,455)		(5,455)		882,928		659,417	659,417	3,167	06/15/2034	4FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		03/01/2007	SCHEDULED REDEMPTION		48,523	48,523	50,653	50,105		(1,582)		(1,582)		48,523				873	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		03/01/2007	SCHEDULED REDEMPTION		20,633	20,633	21,619	21,389		(756)		(756)		20,633				381	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		03/01/2007	SCHEDULED REDEMPTION		56,423	56,423	58,794	58,222		(1,800)		(1,800)		56,423				1,052	05/19/2027	1FE
36292R-AP-6	GSALT 2004-1, C		03/15/2007	SCHEDULED REDEMPTION		1,734,423	1,734,423	1,734,348	1,734,423						1,734,423				10,227	05/16/2011	1FE
362341-L3-1	GSAMP 2005-WMC A2A		03/26/2007	SCHEDULED REDEMPTION		1,251,810	1,251,810	1,251,810	1,251,810						1,251,810				14,895	12/25/2035	1FE
362341-L5-6	GSAMP 2005-WMC3, A2C		03/02/2007	CANTOR FITZGERALD		12,388,969	12,360,000	12,360,000	12,360,000						12,360,000		28,969	28,969	138,015	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		03/26/2007	SCHEDULED REDEMPTION		2,161,982	2,161,982	2,161,982	2,161,982						2,161,982				25,990	05/25/2036	1FE
36228F-CG-9	GSMPS 99-2 A1		03/01/2007	SCHEDULED REDEMPTION		103,572	103,572	106,484	105,710		(2,138)		(2,138)		103,572				1,771	09/19/2027	1FE
393513-AA-4	GT 2005-HE1, A1		03/26/2007	SCHEDULED REDEMPTION		524,524	524,524	524,524	524,524						524,524				5,451	12/25/2032	1FE
413627-AU-4	HARRAHS OPERATING CO INC		02/27/2007	GREENWICH CAPITAL MARKETS, INC.		2,595,000	3,000,000	2,811,540	2,572,944	248,156	2,741		250,897		2,823,841		(228,841)	(228,841)	42,656	06/01/2015	3FE
449182-AV-6	HART 2003-A, A4		03/15/2007	SCHEDULED REDEMPTION		1,076,012	1,076,012	1,075,949	1,076,009		3		3		1,076,012				7,206	10/15/2010	1FE
449182-BH-6	HART 2005-A, A2		03/15/2007	SCHEDULED REDEMPTION		965,470	965,470	965,399	965,468		3		3		965,470				6,327	06/16/2008	1FE
449182-BQ-6	HART 2006-A, A2		03/15/2007	SCHEDULED REDEMPTION		9,111,589	9,111,589	9,110,734	9,111,279		310		310		9,111,589				103,764	02/16/2009	1FE
40430H-CK-2	HASC 2005-I1, 2A1		03/26/2007	Various		456,756	456,756	456,756	812,604						456,756				10,232	11/25/2035	1FE
41809X-AA-2	HASCN 2007-OPT1 A		03/26/2007	SCHEDULED REDEMPTION		1,177,658	1,177,658	1,168,885			8,774		8,774		1,177,658				7,066	12/26/2036	1FE
44179C-BL-9	HAT 2003-2, A4		03/17/2007	SCHEDULED REDEMPTION		1,220,955	1,220,955	1,220,583	1,220,955						1,220,955				8,105	12/17/2010	1FE
44328F-AG-4	HAT 2005-2, A3		03/17/2007	SCHEDULED REDEMPTION		4,025,898	4,025,898	4,025,572	4,025,783		115		115		4,025,898				39,470	05/17/2010	1FE
404119-AE-9	HCA INC		01/05/2007	BANK OF AMERICA		1,346,625	1,425,000	1,509,830	1,350,188	36,506	147		36,653		1,386,840		(40,215)	(40,215)	18,982	05/01/2012	3FE
404119-AY-5	HCA INC		01/05/2007	BARCLAYS BANK		1,868,125	1,750,000	1,750,000	1,750,000						1,750,000		118,125	118,125	24,798	11/15/2016	4FE
41283A-CD-9	HDMOT 2006-1, A1		03/15/2007	SCHEDULED REDEMPTION		3,972,498	3,972,498	3,972,342	3,972,410		89		89		3,972,498				44,508	06/15/2010	1FE
42210P-AE-2	HEADWATERS INC 2.500000% 02/01/2014		01/17/2007	MCMAHAN SECURITIES CO LP		1,025,000	1,000,000	1,000,000							1,000,000		25,000	25,000		02/01/2014	4Z
22541N-ZE-2	HEAT 2003-1, M2		03/26/2007	SCHEDULED REDEMPTION		409,603	409,603	411,651	411,345		(1,741)		(1,741)		409,603				9,271	06/25/2033	1FE
437084-LF-1	HEAT 2005-4, 2A1		03/26/2007	SCHEDULED REDEMPTION		2,401,723	2,401,723	2,401,723	2,401,723						2,401,723				24,949	10/25/2035	1FE
22541S-ES-3	HEMT 2004-2, M2		03/26/2007	SCHEDULED REDEMPTION		4,557,133	4,557,133	4,557,133	4,557,133						4,557,133				89,871	08/25/2034	1FE
225458-3Z-9	HEMT 2005-4, A1		03/26/2007	SCHEDULED REDEMPTION		1,558,626	1,558,626	1,558,626	1,558,626						1,558,626				18,850	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		03/26/2007	SCHEDULED REDEMPTION		842,602	842,602	842,602	842,602						842,602				10,268	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		03/26/2007	SCHEDULED REDEMPTION		898,083	898,083	898,083	898,083						898,083				10,820	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		03/26/2007	Various		1,138,682	1,138,682	1,138,682	2,792,527						1,138,682				26,818	05/25/2036	1FE
225470-W2-5	HEMT 2006-2, 1A1		03/25/2007	SCHEDULED REDEMPTION		2,917,153	2,917,153	2,916,240	2,916,566		588		588		2,917,153				33,702	07/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		03/26/2007	SCHEDULED REDEMPTION		863,989	863,989	863,989	863,989						863,989				10,433	07/25/2036	1FE
806407-AA-0	HENRY SCHEIN INC 3.000000% 08/15/2034		02/20/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		697,142	550,000	557,875	554,928		(188)		(188)		554,741		142,401	142,401	8,617	08/15/2034	1
428040-BZ-1	HERTZ CORPORATION		01/19/2007	DEUTSCHE BANK SECURITIES		3,176,250	3,000,000	3,000,000	3,000,000						3,000,000		176,250	176,250	150,135	01/01/2014	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
40430X-AH-6	HFCHC 2006-3, M1		03/02/2007	J. P. MORGAN SECURITIES, INC.		17,955,000	18,000,000	18,000,000	18,000,000						18,000,000		(45,000)	(45,000)	215,325	03/20/2036	1FE
432848-AT-6	HILTON HOTLES		01/04/2007	MERRILL LYNCH CAPITAL MARKETS		1,990,952	1,850,000	2,020,052	1,936,455		(400)		(400)		1,936,055		54,897	54,897	124,988	02/15/2011	3FE
43718U-AA-4	HLMLT 2006-1, A1		03/15/2007	SCHEDULED REDEMPTION		655,663	655,663	655,663	655,663						655,663				8,020	02/15/2037	1FE
43739E-AJ-6	HMBT 2004-2 A1		03/26/2007	SCHEDULED REDEMPTION		247,466	247,466	247,853	247,817		(351)		(351)		247,466				3,247	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2007	SCHEDULED REDEMPTION		38,753	38,753	38,753	32,392		6,361		6,361		38,753				256	12/01/2015	4Z
40450#-AA-5	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		03/10/2007	SCHEDULED REDEMPTION		24,798	24,798	24,798	24,798						24,798				323	02/10/2024	1
437076-AM-4	HOME DEPOT INC		02/07/2007	LEHMAN BROTHERS INC.		8,806,590	9,000,000	8,958,600	8,969,129		886		886		8,970,014		(163,424)	(163,424)	204,656	08/15/2010	1FE
40429C-FW-7	HSBC FINANCE CORP		03/20/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,479,750	4,500,000	4,472,685	4,473,033		728		728		4,473,761		5,989	5,989	80,063	01/15/2014	1FE
459200-BB-6	IBM CORP		02/21/2007	BARCLAYS BANK		3,113,580	3,000,000	2,969,070	2,969,426		77		77		2,969,504		144,076	144,076	42,594	11/29/2032	1FE
45172H-AJ-8	IKON 2003-1, A4		03/15/2007	SCHEDULED REDEMPTION		832,839	832,839	832,767	832,839						832,839				6,026	07/15/2011	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2007	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				727	01/01/2015	4Z
452327-AA-7	ILLUMINA INC .625000% 02/15/2014		03/26/2007	Various		1,851,298	2,000,000	2,000,000							2,000,000		(148,702)	(148,702)	1,215	02/15/2014	4Z
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2007	SCHEDULED REDEMPTION		96,601	96,601	99,298	99,109		(2,508)		(2,508)		96,601				1,361	07/25/2031	1
437089-AA-3	INDS 2006-1, A-1		03/26/2007	SCHEDULED REDEMPTION		2,427,508	2,427,508	2,427,508	2,427,508						2,427,508				29,505	05/25/2036	1FE
456610-AC-8	INDX 2006-AR15 A3		03/26/2007	SCHEDULED REDEMPTION		177,543	177,543	177,543	177,543						177,543				2,211	07/25/2036	1FE
460690-AT-7	INTERPUBLIC GROUP COS 4.500000% 03/15/20		02/14/2007	MCMAHAN SECURITIES CO LP		1,550,375	1,250,000	1,338,450	1,230,099		75		75		1,230,174		320,201	320,201	21,688	03/15/2023	4FE
459902-AM-4	INTL GAME TECHNOLOGY 0% 01/29/2033		02/01/2007	CONVERSION		3,421,051	4,000,000	2,572,785	2,539,525		1,221		1,221		2,540,746		880,306	880,306		01/29/2033	2FE
46185R-AJ-9	INVITROGEN INC 2.000000% 08/01/2023		02/21/2007	WARBURG DILLION READ LLC		1,929,375	1,750,000	1,849,638	1,835,427		(3,606)		(3,606)		1,831,821		97,554	97,554	19,931	08/01/2023	2
464337-AD-6	ISIS PHARMACEUTICALS INC 2.625000% 02/15		01/18/2007	KBC FINANCIAL PRODUCTS USA INC		1,023,750	1,000,000	1,000,000							1,000,000		23,750	23,750		02/15/2027	4Z
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2007	SCHEDULED REDEMPTION		352,705	352,705	352,705	352,705						352,705				10,951	01/02/2020	2
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2007	SCHEDULED REDEMPTION		342,602	342,602	342,602	342,602						342,602				10,638	01/02/2020	2
479269-AB-8	JOHNSONDIVERSEY INC		03/23/2007	BANK OF NEW YORK		3,501,750	3,335,000	3,435,125	3,319,417		544		544		3,319,960		181,790	181,790	118,589	05/15/2012	4FE
46623E-CH-0	JP MORGAN CHASE & CO		01/31/2007	Various		25,019,625	25,000,000	25,017,750			(599)		(599)		25,017,151		2,474	2,474	154,195	06/26/2009	1Z
46625H-BA-7	JP MORGAN CHASE & CO		01/31/2007	J. P. MORGAN SECURITIES, INC.		9,735,600	10,000,000	9,976,700	9,841,421		3,535		3,535		9,844,956		(109,356)	(109,356)	100,000	11/15/2010	1FE
46626L-BW-9	JPMAC 2005-FRE1, A2F2		03/01/2007	SCHEDULED REDEMPTION		216,473	216,473	215,137			1,336		1,336		216,473				1,885	10/25/2035	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		03/26/2007	SCHEDULED REDEMPTION		1,293,286	1,293,286	1,293,286	1,293,286						1,293,286				15,693	09/25/2035	1FE
46623E-BS-7	JPMORGAN CHASE & CO		02/14/2007	J. P. MORGAN SECURITIES, INC.		10,033,080	10,000,000	10,036,600	10,027,962		(1,715)		(1,715)		10,026,247		6,833	6,833	109,126	03/09/2009	1FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION		03/29/2007	CITIGROUP GLOBAL MARKETS		11,050,000	11,050,000	11,050,000							11,050,000				128,866	05/01/2031	1FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION		02/16/2007	CITIGROUP GLOBAL MARKETS		6,600,000	6,600,000	6,600,000	5,150,000						6,600,000				48,505	05/01/2032	1FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION		03/09/2007	CITIGROUP GLOBAL MARKETS		6,750,000	6,750,000	6,750,000							6,750,000				49,369	05/01/2032	1FE
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER		01/10/2007	CANTOR, FITZGERALD & CO.		1,712,700	1,730,000	1,780,175	1,515,453		849		849		1,516,302		196,398	196,398	35,141	11/01/2013	5FE
49427T-AD-0	KIMBALL HILL INC		03/13/2007	BANK OF NEW YORK		1,662,438	1,675,000	1,641,500	1,512,092		3,941		3,941		1,516,033		146,405	146,405	44,457	12/15/2012	4FE
501577-AA-8	KYPHON INC 1.000000% 02/01/2012		02/01/2007	J. P. MORGAN SECURITIES, INC.		507,500	500,000	500,000							500,000		7,500	7,500		02/01/2012	5Z
501577-AB-6	KYPHON INC 1.250000% 02/01/2014		02/01/2007	J. P. MORGAN SECURITIES, INC.		505,625	500,000	500,000							500,000		5,625	5,625		02/01/2014	5Z
542391-BL-0	LBART 2003-C, A2		03/15/2007	SCHEDULED REDEMPTION		1,197,306	1,197,306	1,197,294	1,197,305		1		1		1,197,306				8,723	04/15/2010	1FE
542391-BZ-9	LBART 2005-A, A3		03/15/2007	SCHEDULED REDEMPTION		964,895	964,895	959,165	962,951		1,943		1,943		964,895				8,704	06/15/2010	1FE
530718-AC-9	LIBERTY MEDIA CORP		01/22/2007	MERRILL LYNCH CAPITAL MARKETS		2,814,000	3,000,000	2,805,000	2,730,079		2,234		2,234		2,732,313		81,687	81,687	33,250	05/15/2013	3FE
530718-AF-2	LIBERTY MEDIA CORP .750000% 03/30/2023		01/10/2007	BANK OF AMERICA SECURITIES LLC		976,468	750,000	865,375	782,710		(1,111)		(1,111)		781,599		194,868	194,868	1,656	03/30/2023	3FE
53219L-AF-6	LIFEPOINT HOSPITALS INC 3.250000% 08/15/		02/05/2007	CIBC WORLD MARKETS		1,432,092	1,550,000	1,562,425	1,393,063	167,317	(158)		167,159		1,560,221		(128,130)	(128,130)	24,208	08/15/2025	4FE
53219L-AG-4	LIFEPOINT HOSPITALS INC 3.250000% 08/15/		02/06/2007	CIBC WORLD MARKETS		1,802,534	1,950,000	1,775,390	1,744,246	37,026	644		37,670		1,781,916		20,617	20,617	30,591	08/15/2025	4FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		02/23/2007	Various		2,920,017	2,500,000	2,463,600	2,362,728		1,363		1,363		2,364,092		555,925	555,925		10/19/2021	1FE
502161-AJ-1	LSI LOGIC		03/30/2007	Various		4,777,150	4,500,000	4,652,180	4,568,434	44,218	(6,795)		37,423		4,605,857		171,292	171,292	65,200	05/15/2010	4FE
55027Y-AD-0	LUMINENT MTG TRUST 2006-6 A1		03/26/2007	SCHEDULED REDEMPTION		1,027,466	1,027,466	1,027,466	1,027,466						1,027,466				12,480	10/25/2046	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
525241-AL-9	LXS 2007-1 WF1		03/01/2007	SCHEDULED REDEMPTION		534,573	534,573	543,782			(9,209)		(9,209)		534,573				6,237	02/25/2037	1FE
576434-2K-9	MALT 2006-2 2A3		03/26/2007	SCHEDULED REDEMPTION		198,944	198,944	199,255			(311)		(311)		198,944				940	03/25/2036	1FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		01/16/2007	MORGAN STANLEY DEAN WITTER		1,207,980	1,000,000	1,020,450	1,016,474		(223)		(223)		1,016,251		191,729	191,729	20,542	08/01/2035	2FE
576433-UF-1	MARM 2004-13 3A1		03/01/2007	SCHEDULED REDEMPTION		297,226	297,226	287,438	287,676		9,550		9,550		297,226				2,449	11/21/2034	1FE
571900-AZ-2	MARRIOTT INTERNATIONAL		01/23/2007	BANK OF AMERICA		9,862,600	10,000,000	10,000,000	10,000,000						10,000,000		(137,400)	(137,400)	122,656	11/10/2015	2FE
574599-BB-1	MASCO CORP 0% 07/20/2031		01/23/2007	TENDER OFFER		5,145,800	11,000,000	5,014,613	5,140,459		3,188		3,188		5,143,647		2,153	2,153		07/20/2031	2FE
55264T-AQ-4	MBNA CREDIT CARD MASTER NOTE TRUST		01/15/2007	SCHEDULED REDEMPTION		7,630,000	7,630,000	7,500,045	7,628,804		1,196		1,196		7,630,000				31,474	06/15/2009	1FE
55264T-CZ-2	MBNAS 2005-A3, A3		01/10/2007	SUNTRUST		16,053,985	16,500,000	16,067,520	16,157,874		3,898		3,898		16,161,772		(107,787)	(107,787)	58,254	10/15/2012	1FE
584699-AF-9	MEDIMMUNE INC 1.375000% 07/15/2011		03/23/2007	BANK OF AMERICA SECURITIES LLC		1,172,581	1,000,000	1,000,000	1,000,000						1,000,000		172,581	172,581	10,313	07/15/2011	2FE
589405-AB-5	MERCURY INTERACTIVE CORP 4.750000% 07/01		03/01/2007	TENDER OFFER		4,558,500	4,500,000	4,485,375	4,458,238		13,921		13,921		4,472,159		86,341	86,341	142,500	07/01/2007	2
552953-AY-7	MGM MIRAGE INC		02/20/2007	MERRILL LYNCH CAPITAL MARKETS		1,955,000	2,000,000	1,920,000	1,920,000	1,561	856		2,418		1,922,418		32,582	32,582	54,236	04/01/2016	3FE
606072-FZ-4	MISSOURI HIGHER ED		02/06/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,600,000	6,600,000	6,600,000							6,600,000				26,833	01/01/2031	1FE
606072-GV-2	MISSOURI HIGHER ED		01/30/2007	OPPENHEIMER & CO., INC.		13,400,000	13,400,000	13,400,000							13,400,000				55,098	07/01/2032	1FE
606072-GX-8	MISSOURI HIGHER ED		03/01/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		20,000,000	20,000,000	20,000,000							20,000,000				109,414	07/01/2032	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		03/26/2007	SCHEDULED REDEMPTION		1,014,525	1,014,525	1,014,525	1,014,525						1,014,525				12,350	09/25/2036	1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP		02/15/2007	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				13,204	12/01/2034	1FE
61746S-BR-9	MORGAN STANLEY		01/04/2007	J. P. MORGAN SECURITIES, INC.		4,991,600	5,000,000	4,960,780	4,964,359		70		70		4,964,429		27,171	27,171	62,708	10/15/2015	1FE
61746R-BX-8	MSAC 2003-HE1, M3		03/26/2007	SCHEDULED REDEMPTION		8,125,509	8,125,509	8,192,164	8,186,873		(61,363)		(61,363)		8,125,509				138,523	05/25/2033	1FE
61746R-DB-4	MSAC 2003-HE2, M2		03/26/2007	SCHEDULED REDEMPTION		272,035	272,035	275,010	274,720		(2,686)		(2,686)		272,035				4,747	08/25/2033	1FE
61746R-EV-9	MSAC 2004-HE1, A4		02/26/2007	SCHEDULED REDEMPTION		3,599,013	3,599,013	3,610,260			(11,247)		(11,247)		3,599,013				44,282	01/25/2034	1FE
61746W-HY-9	MSDWC 2001-NC2, M1		03/26/2007	SCHEDULED REDEMPTION		182,118	182,118	182,346	182,344		(226)		(226)		182,118				2,419	01/25/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		03/26/2007	SCHEDULED REDEMPTION		1,102,705	1,102,705	1,109,425	1,108,757		(6,052)		(6,052)		1,102,705				15,173	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		03/26/2007	SCHEDULED REDEMPTION		100,115	100,115	100,944	100,928		(813)		(813)		100,115				1,524	02/25/2033	1FE
61744C-QG-4	MSHEL 2005-2, A2A		02/26/2007	SCHEDULED REDEMPTION		1,024,708	1,024,708	1,024,708	1,024,708						1,024,708				6,261	05/25/2035	1FE
57164U-AA-3	MVCOT 2006-2A A		03/01/2007	SCHEDULED REDEMPTION		1,614,453	1,614,453	1,614,428	1,614,429		24		24		1,614,453				26,193	10/20/2028	1FE
63936W-AD-8	NAVOT 2003-A, A4		03/15/2007	SCHEDULED REDEMPTION		539,094	539,094	539,056	539,088		6		6		539,094				2,667	11/15/2009	1FE
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		01/01/2007	SCHEDULED REDEMPTION		122,654	122,654	122,654	122,654						122,654				1,533	01/01/2017	4Z
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		01/01/2007	SCHEDULED REDEMPTION		8,472	8,472	8,472	8,472						8,472				81	07/15/2012	4Z
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		01/01/2007	SCHEDULED REDEMPTION		4,059	4,059	4,059	4,059						4,059				40	03/28/2010	4Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		01/01/2007	SCHEDULED REDEMPTION		1,859	1,859	1,859	1,859						1,859				18	03/28/2010	4Z
640268-AH-1	NEKTAR THERAPEUTICS 3.250000% 09/28/2012		01/30/2007	Various		2,409,929	2,500,000	2,740,233	2,496,875	222,235	(2,758)		219,477		2,716,352		(306,423)	(306,423)	27,354	09/28/2012	5
644616-AK-0	NEW HAMPSHIRE HIGHER EDUCATION LOAN		02/22/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,550,000	2,550,000	2,550,000							2,550,000				11,749	12/01/2034	1FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN		02/07/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		650,000	650,000	650,000	650,000						650,000				7,938	12/01/2035	1FE
649787-UF-3	NEW YORK ST		01/17/2007	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				26,946	03/15/2011	1FE
65336Y-AB-9	NEXSTAR FINANCE INC		01/19/2007	BANK OF AMERICA		2,928,000	3,050,000	2,770,188	2,778,759		1,793		1,793		2,780,552		147,448	147,448	112,088	01/15/2014	5FE
66987X-GT-6	NHEL 2005-3, A2A		01/25/2007	SCHEDULED REDEMPTION		799,861	799,861	799,861	799,861						799,861				3,653	01/25/2036	1FE
62913N-AA-3	NHSA 1999-1 LLC		03/01/2007	SCHEDULED REDEMPTION		222,280	222,280	222,280	222,280						222,280				2,999	07/01/2032	1FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		01/02/2007	SCHEDULED REDEMPTION		10,000	10,000	9,951	9,952		48		48		10,000				205	08/09/2013	4FE
65548Q-AA-2	NORBORD DELWARE GP I		03/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,076,650	5,000,000	4,985,450			64		64		4,985,514		91,136	91,136	19,708	02/15/2017	2FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATION ASSISTANC		03/28/2007	DAIN RAUSCHER INCORPORATED		39,200,000	39,200,000	39,200,000	39,200,000						39,200,000				449,719	07/01/2036	1FE
66988U-AC-4	NOVASTAR 2006-MTA1 2A-1B		03/26/2007	SCHEDULED REDEMPTION		980,588	980,588	980,043	980,043		545		545		980,588				11,792	09/25/2046	1FE
63860G-AA-9	NSTRN 2006-2 A		02/25/2007	SCHEDULED REDEMPTION		1,351,838	1,351,838	1,351,838	1,351,838						1,351,838				18,488	09/25/2036	1FE
68371P-AC-6	OPEN SOLUTIONS INC		01/18/2007	WACHOVIA SECURITIES		890,313	875,000	875,000							875,000		15,313	15,313		02/01/2015	5Z
68402L-AC-8	ORACLE CORP/OZARK HLDG		01/24/2007	MORGAN STANLEY DEAN WITTER		5,881,560	6,000,000	5,749,560	5,759,513		1,576		1,576		5,761,089		120,471	120,471	169,750	01/15/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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-DD-7	PANHANDLE TEX SERIES A-3		03/13/2007	CITIGROUP GLOBAL MARKETS		6,600,000	6,600,000	6,600,000							6,600,000				36,207	10/01/2031	1FE
700690-AH-3	PARK PLACE ENT		02/15/2007	MATURED		675,000	675,000	673,625	674,968		32		32		675,000				31,641	02/15/2007	3FE
700690-AL-4	PARK PLACE ENT		02/14/2007	BANK OF AMERICA		2,003,900	1,875,000	1,961,719	1,955,907		(2,090)		(2,090)		1,953,817		50,083	50,083	39,353	05/15/2011	3FE
69316Y-AA-7	PBG EQUIP TR A		03/20/2007	SCHEDULED REDEMPTION		210,396	210,396	210,377	210,392		4		4		210,396				2,613	01/20/2012	1FE
705220-AM-3	PECO ENERGY TRANSITION 2001-A		01/11/2007	BEAR STEARNS SECURITIES CORP.		13,558,594	13,000,000	13,000,000	13,000,000						13,000,000		558,594	558,594	320,204	12/31/2010	1FE
705220-AF-8	PECO ENERGY TRANSITION TRUST 1999A-A6		03/01/2007	SCHEDULED REDEMPTION		3,523,740	3,523,740	3,519,216	3,523,241		500		500		3,523,740				106,593	03/01/2009	1FE
709163-CB-3	PENNSYLVANIA HIGHER ED ASSISTA		02/27/2007	OPPENHEIMER & CO., INC.		1,650,000	1,650,000	1,650,000							1,650,000				13,493	12/01/2040	1FE
709163-EM-7	PENNSYLVANIA HIGHER ED ASSISTA		01/17/2007	OPPENHEIMER & CO., INC.		3,650,000	3,650,000	3,650,000	3,650,000						3,650,000				14,980	08/01/2045	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		03/09/2007	CITIGROUP GLOBAL MARKETS		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				13,615	07/25/2042	1FE
69337F-AA-3	PGS SOLUTIONS INC		02/07/2007	WACHOVIA SECURITIES		887,031	875,000	875,000							875,000		12,031	12,031		02/15/2015	4Z
69336R-CP-3	PHHMC 2005-6 A3		03/01/2007	SCHEDULED REDEMPTION		509,517	509,517	498,849	499,076		10,441		10,441		509,517				6,252	11/18/2035	1FE
69350K-AA-4	PNC PREFERRED FUNDING TR		03/26/2007	KEEFE, BRUYETTE & WOODS, INC.		2,993,790	3,000,000	3,000,000							3,000,000		(6,210)	(6,210)		03/15/2049	1FE
73316P-FA-3	POPLR 2005-4, AV1		03/26/2007	SCHEDULED REDEMPTION		1,888,476	1,888,476	1,888,476	1,888,476						1,888,476				23,176	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		03/26/2007	SCHEDULED REDEMPTION		773,715	773,715	773,715	773,715						773,715				9,614	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		03/26/2007	SCHEDULED REDEMPTION		1,344,712	1,344,712	1,344,712	1,344,712						1,344,712				16,047	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		03/26/2007	SCHEDULED REDEMPTION		2,239,591	2,239,591	2,239,591	2,239,591						2,239,591				26,437	02/25/2036	1FE
73316M-AA-5	POPLR 2006-C, A-1		03/26/2007	SCHEDULED REDEMPTION		2,431,853	2,431,853	2,431,853	2,431,853						2,431,853				22,522	07/25/2036	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		03/31/2007	SCHEDULED REDEMPTION		89,942	89,942	92,596	92,226		(2,284)		(2,284)		89,942				780	12/31/2022	1
69350E-AG-5	PPL 1999-1 A7		03/25/2007	SCHEDULED REDEMPTION		1,762,024	1,762,024	1,761,934	1,762,018		6		6		1,762,024				31,056	06/25/2009	1FE
69366A-AA-8	PSS WORLD MEDICAL INC 2.250000% 03/15/20		03/28/2007	CIBC WORLD MARKETS		1,152,567	900,000	898,776	898,908		13		13		898,921		253,646	253,646	11,081	03/15/2024	4FE
69366A-AB-6	PSS WORLD MEDICAL INC 2.250000% 03/15/20		03/28/2007	CIBC WORLD MARKETS		128,063	100,000	119,580	119,461		(2,372)		(2,372)		117,089		10,974	10,974	1,231	03/15/2024	4FE
74762E-AE-2	QUANTA SERVICES INC 3.750000% 04/30/2026		01/22/2007	JEFFERIES & COMPANY, INC.		1,020,240	900,000	1,024,124	1,013,625	10,499	(2,295)		8,205		1,021,830		(1,590)	(1,590)	7,969	04/30/2026	4FE
74955W-AG-4	R.H. DONNELLEY CORP		03/07/2007	J. P. MORGAN SECURITIES, INC.		2,135,000	2,000,000	2,042,500	2,041,772		(876)		(876)		2,040,897		94,103	94,103	116,854	01/15/2016	4FE
759950-FV-5	RAMC 2005-4, A1A		03/26/2007	SCHEDULED REDEMPTION		4,257,667	4,257,667	4,257,667	4,257,667						4,257,667				51,612	02/25/2036	1FE
760985-D2-4	RAMP 2003-RS10, MI1		03/01/2007	SCHEDULED REDEMPTION		1,337,759	1,337,759	1,337,365	1,337,534		225		225		1,337,759				17,832	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		03/01/2007	SCHEDULED REDEMPTION		203,326	203,326	203,238	203,289		38		38		203,326				1,795	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		03/01/2007	SCHEDULED REDEMPTION		624,700	624,700	623,260	623,979		721		721		624,700				7,413	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		03/01/2007	SCHEDULED REDEMPTION		562,229	562,229	562,107	562,175		54		54		562,229				7,492	12/25/2033	1FE
76110W-MB-9	RASC 2001-KS3, AI5		03/01/2007	SCHEDULED REDEMPTION		700,776	700,776	703,404	703,014		(2,238)		(2,238)		700,776				10,377	09/25/2031	1FE
76110W-UZ-7	RASC 2003-KS10 MI2		03/01/2007	SCHEDULED REDEMPTION		735,246	735,246	735,118	735,180		66		66		735,246				8,576	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		03/01/2007	SCHEDULED REDEMPTION		669,219	669,219	669,016	669,120		100		100		669,219				8,566	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		03/01/2007	SCHEDULED REDEMPTION		903,586	903,586	903,374	903,474		112		112		903,586				12,492	01/25/2034	1FE
45661E-DT-8	RAST 2006-A4 2A3		03/01/2007	SCHEDULED REDEMPTION		598,807	598,807	599,369	599,306		(499)		(499)		598,807				7,503	05/25/2036	1FE
755267-AD-3	READER'S DIGEST ASSN		03/07/2007	KBC FINANCIAL PRODUCTS USA INC		1,715,000	1,750,000	1,697,500			27		27		1,697,527		17,473	17,473	4,375	02/15/2017	5FE
749941-AH-3	RF MICRO DEVICES INC 1.000000% 04/15/201		03/30/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		991,875	1,000,000	1,000,000							1,000,000		(8,125)	(8,125)		04/15/2014	4Z
76110V-KG-2	RFMS2 2002-HS2		03/01/2007	SCHEDULED REDEMPTION		357,325	357,325	357,286	357,325						357,325				4,754	01/25/2032	1FE
76110V-MU-9	RFMS2 2003-HS2, M1		03/01/2007	SCHEDULED REDEMPTION		954,902	954,902	954,681	954,854		48		48		954,902				9,015	07/25/2033	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		03/26/2007	SCHEDULED REDEMPTION		615,736	615,736	615,736	615,736						615,736				7,583	11/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		03/26/2007	SCHEDULED REDEMPTION		1,664,447	1,664,447	1,664,447	1,664,447						1,664,447				20,198	04/25/2036	1FE
785779-AA-7	SACO 2006-6, A		03/26/2007	SCHEDULED REDEMPTION		1,685,482	1,685,482	1,685,482	1,685,482						1,685,482				20,437	06/25/2036	1FE
78577P-AA-1	SACO 2006-7, A1		03/26/2007	SCHEDULED REDEMPTION		1,861,671	1,861,671	1,861,671	1,861,671						1,861,671				22,360	07/25/2036	1FE
86360X-AA-8	SACO 2006-GEL3, A1		03/26/2007	SCHEDULED REDEMPTION		1,848,785	1,848,785	1,848,785	1,848,785						1,848,785				22,700	07/25/2036	1FE
786514-BM-0	SAFEWAY INC		01/30/2007	BANK OF AMERICA		5,866,800	6,000,000	5,987,700	5,990,044		90		90		5,990,133		(123,333)	(123,333)	156,563	08/15/2014	2FE
86358E-VJ-2	SAIL 2005-HE2, A1		03/26/2007	SCHEDULED REDEMPTION		2,865,732	2,865,732	2,865,732	2,865,732						2,865,732				35,776	07/25/2035	1FE
07384M-6M-9	SAMI 0412 2A3		03/01/2007	SCHEDULED REDEMPTION		1,341,358	1,341,358	1,298,864	1,300,325		41,033		41,033		1,341,358				7,625	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		03/26/2007	SCHEDULED REDEMPTION		2,348,199	2,348,199	2,348,199	2,348,199						2,348,199				22,584	02/25/2036	1FE
798153-GK-2	SAN JOSE CA FINANCE AUTHORITY PROJ-A		03/01/2007	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				2,645	03/01/2029	1FE
990880-9A-6	SANDRIDGE ENERGY, INC. FLOATING RATE TRA		03/08/2007	BANK OF AMERICA		1,020,000	1,000,000	1,000,000							1,000,000		20,000	20,000		04/01/2014	4Z
805564-PF-2	SAST 2003-3 M2		03/26/2007	SCHEDULED REDEMPTION		778,039	778,039	784,360			(6,322)		(6,322)		778,039				8,973	12/25/2033	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		03/08/2007	PRINCIPAL PAYMENT		21,025	21,025	20,941									21,025	21,025		12/15/2005	6Z
816074-AF-5	SEITEL ACQUISITION CORP		02/09/2007	MORGAN STANLEY DEAN WITTER		230,063	225,000	225,000							225,000		5,063	5,063		02/15/2014	4Z
81725W-AA-1	SENSATA TECHNOLOGIES BV		02/07/2007	MORGAN STANLEY DEAN WITTER		3,496,250	3,500,000	3,511,250	3,360,000	31,521	1,228		32,749		3,392,749		103,501	103,501	80,646	05/01/2014	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		01/02/2007	SCHEDULED REDEMPTION		156,502	156,502	164,590	162,781		(6,279)		(6,279)		156,502				4,562	01/02/2020	1
825549-AB-4	SHUFFLE MASTER INC 1.250000% 04/15/2024		03/13/2007	DEUTSCHE BANK CAPITAL CORP.		1,675,925	1,750,000	2,019,705	1,922,813	73,381	(22,539)		50,843		1,973,655		(297,730)	(297,730)	8,932	04/15/2024	4
829226-AL-3	SINCLAIR BROADCAST GROUP		01/22/2007	CALLED @ 104.375		3,199,094	3,065,000	3,233,575	3,197,142		(2,562)		(2,562)		3,194,580		4,514	4,514	27,564	12/15/2011	4FE
833312-AA-9	SNOQUALMIE ENT AUTH		01/23/2007	BEAR STEARNS SECURITIES CORP.		883,750	875,000	875,000							875,000		8,750	8,750		02/01/2014	4Z
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		03/31/2007	Various		68,711	68,711	68,711	113,228						68,711				1,741	12/31/2021	2
852061-AD-2	SPRINT NEXTEL CORP		01/24/2007	WARBURG DILLION READ LLC		5,855,760	6,000,000	5,977,080	5,977,272		132		132		5,977,404		(121,644)	(121,644)	69,000	12/01/2016	2FE
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		03/01/2007	SCHEDULED REDEMPTION		87,500	87,500	53,802	77,014		10,486		10,486		87,500					12/31/2010	1
866933-AK-0	SUN HEALTHCARE GROUP INC		03/22/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		223,850	220,000	220,000							220,000		3,850	3,850		04/15/2015	5Z
867652-AA-7	SUNPOWER CORP 1.250000% 02/15/2027		02/02/2007	KBC FINANCIAL PRODUCTS USA INC		1,012,500	1,000,000	1,000,000							1,000,000		12,500	12,500		02/15/2027	4Z
84751P-FR-5	SURF 2005-BC2, A2A		01/25/2007	SCHEDULED REDEMPTION		417,867	417,867	417,867	417,867						417,867				1,898	12/25/2035	1FE
84751P-HS-1	SURF 2005-BC4, A-2A		03/26/2007	SCHEDULED REDEMPTION		1,415,576	1,415,576	1,415,576	1,415,576						1,415,576				16,739	09/25/2036	1FE
83612G-AA-8	SVHE 2006-A, A		03/26/2007	SCHEDULED REDEMPTION		935,569	935,569	935,569	935,569						935,569				11,108	11/25/2035	1FE
78487M-AA-7	SVOVM 2006-AA A		03/01/2007	SCHEDULED REDEMPTION		775,386	775,386	775,232	775,236		150		150		775,386				8,949	02/20/2024	1FE
871503-AE-8	SYMANTEC CORP 1.000000% 06/15/2013		01/22/2007	CITIGROUP GLOBAL MARKETS		1,613,940	1,500,000	1,427,445	1,431,937		667		667		1,432,603		181,337	181,337	1,667	06/15/2013	2
89578S-AD-5	TAROT 2003-B, A4		03/12/2007	SCHEDULED REDEMPTION		2,298,301	2,298,301	2,298,264	2,298,299		2		2		2,298,301				16,359	12/13/2010	1FE
88089P-AE-3	TERRA CAPITAL INC		01/25/2007	SALOMON SMITH BARNEY		1,739,063	1,750,000	1,734,425							1,734,425		4,638	4,638		02/01/2017	4Z
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/		02/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,390,768	1,000,000	1,029,897	1,027,843		(478)		(478)		1,027,365		363,403	363,403	8,642	04/01/2026	5FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		01/22/2007	Various		1,575,765	1,600,000	1,232,230	1,212,707		(800)		(800)		1,211,907		363,858	363,858		02/13/2021	2FE
885220-JA-2	TMST 2005-3 A2		03/26/2007	SCHEDULED REDEMPTION		295,614	295,614	296,030	295,916		(302)		(302)		295,614				2,830	10/25/2035	1FE
885221-AB-7	TMST 2006-3 A2		03/26/2007	SCHEDULED REDEMPTION		471,848	471,848	471,848	471,848						471,848				5,844	06/25/2036	1FE
881561-UX-0	TMTS 2005-10HE, A1A		01/25/2007	SCHEDULED REDEMPTION		438,834	438,834	438,617	438,781		54		54		438,834				2,051	06/25/2036	1FE
88157G-AA-8	TMTS 2007-1SL A1		03/26/2007	SCHEDULED REDEMPTION		1,614,893	1,614,893	1,614,893							1,614,893				13,153	01/25/2038	1FE
89579K-AE-9	TRIAD HOSPITALS INC		01/09/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,537,500	2,500,000	2,468,625	2,414,829		292		292		2,415,121		122,379	122,379	27,708	11/15/2013	4FE
896882-AB-3	TRIZETTO GROUP 2.750000% 10/01/2025		01/18/2007	CIBC WORLD MARKETS		1,255,000	1,000,000	1,011,875	1,010,617		(165)		(165)		1,010,452		244,548	244,548	8,556	10/01/2025	4
89855V-AA-8	TUBE CITY IMS CORP		01/18/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		225,225	220,000	220,000							220,000		5,225	5,225		02/01/2015	4Z
904201-AA-8	UMBRELLA ACQUISITION		03/14/2007	Various		2,646,875	2,625,000	2,625,000							2,625,000		21,875	21,875		03/15/2015	5FE
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/01/2007	SCHEDULED REDEMPTION		113,819	113,819	113,819	113,819						113,819				523	07/01/2015	1Z
910671-AB-2	UNITED INDUSTRIAL CORP 3.750000% 09/15/2		02/01/2007	WARBURG DILLION READ LLC		706,415	500,000	676,025	644,340		(5,652)		(5,652)		638,688		67,727	67,727	7,344	09/15/2024	4
911365-AL-8	UNITED RENTALS NA INC		01/10/2007	SALOMON SMITH BARNEY		1,515,000	1,500,000	1,426,250	1,413,834		386		386		1,414,220		100,780	100,780	19,698	11/15/2013	4FE
913017-BA-6	UNITED TECH CORP		02/07/2007	LEHMAN BROTHERS INC.		8,493,380	7,000,000	8,168,650	8,154,757		(2,690)		(2,690)		8,152,067		341,313	341,313	251,875	09/15/2029	1FE
903206-AC-4	UPFCA 2004-A, A3		03/15/2007	SCHEDULED REDEMPTION		2,442,961	2,442,961	2,410,038	2,430,988		11,973		11,973		2,442,961				17,697	09/15/2010	1FE
903485-AA-8	USXL 2006-1A, A		03/15/2007	SCHEDULED REDEMPTION		2,175,833	2,175,833	2,175,824	2,175,824		9		9		2,175,833				26,002	04/15/2014	1FE
917546-ET-6	UTAH STUDENT LOAN-ARCS-T-UT		03/01/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,750,000	1,750,000	1,750,000							1,750,000				8,860	05/01/2033	1FE
92344X-AA-7	VERIZON NEW YORK INC		03/06/2007	J. P. MORGAN SECURITIES, INC.		5,293,150	5,000,000	4,771,400	4,855,549		4,253		4,253		4,859,802		433,348	433,348	150,868	04/01/2012	1FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2007	SCHEDULED REDEMPTION		199,627	199,627	199,627	199,627						199,627				4,237	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2007	SCHEDULED REDEMPTION		169,628	169,628	169,628	169,628						169,628				3,600	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2007	SCHEDULED REDEMPTION		139,472	139,472	139,472	139,472						139,472				2,960	01/15/2019	1
929903-AM-4	WACHOVIA CORPORATION		01/24/2007	GOLDMAN, SACHS & CO.		11,384,160	12,000,000	11,654,360	11,657,767		349		349		11,658,116		(273,956)	(273,956)	381,333	08/01/2035	1FE
931142-CB-7	WAL-MART STORES		03/30/2007	LEHMAN BROTHERS INC.		8,186,580	9,000,000	8,049,250	8,057,494		3,227		3,227		8,060,720		125,860	125,860	279,563	09/01/2035	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		02/16/2007	GOLDMAN, SACHS & CO.		1,214,086	1,000,000	1,060,768	1,018,848		(2,064)		(2,064)		1,016,784		197,302	197,302	7,497	04/15/2023	1FE
929227-6L-5	WAMU 2003-AR7 A8		03/01/2007	SCHEDULED REDEMPTION		459,891	459,891	446,453	451,186		8,705		8,705		459,891				3,663	08/25/2033	1FE
92926W-AB-3	WAMU 2007-0A1 A1B		03/25/2007	SCHEDULED REDEMPTION		242,145	242,145	242,277			(132)		(132)		242,145				1,040	02/25/2047	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
949832-AP-4	WFMBS 2005-14 2A1		03/01/2007	SCHEDULED REDEMPTION		426,409	426,409	418,947	419,620		6,789		6,789		426,409				5,023	12/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		03/01/2007	SCHEDULED REDEMPTION		629,097	629,097	598,920	601,584		27,513		27,513		629,097				6,909	03/25/2036	1FE
94983K-AG-4	WFMBS 2006-AR2 2A5		03/01/2007	SCHEDULED REDEMPTION		702,375	702,375	694,199	695,627		6,748		6,748		702,375				10,940	03/25/2036	1FE
94983V-AJ-4	WFMBS 2006-AR8 2A4		03/01/2007	SCHEDULED REDEMPTION		884,023	884,023	875,252	876,694		7,329		7,329		884,023				10,162	04/25/2036	1FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		03/14/2007	SCHEDULED REDEMPTION		296,125	296,125	296,125							296,125					01/03/2012	4FE
977100-AJ-5	WISCONSIN STATE GENERAL REVENUE		01/26/2007	OPPENHEIMER & CO., INC.		100,000	100,000	100,000	100,000						100,000				415	05/01/2032	1FE
977100-AL-0	WISCONSIN STATE GENERAL REVENUE		02/01/2007	OPPENHEIMER & CO., INC.		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				132,160	05/01/2032	1FE
92933U-AA-0	WMHEN 2007-WM1 N1		03/25/2007	SCHEDULED REDEMPTION		309,555	309,555	308,907			648		648		309,555				3,250	01/25/2047	1FE
98157D-AJ-5	WORLDCOM INC		02/22/2007	DISTRIBUTION		3,630,265											3,630,265	3,630,265		05/15/2011	3Z
98157D-AK-2	WORLDCOM INC		02/22/2007	DISTRIBUTION		5,539,428											5,539,428	5,539,428		05/15/2031	3
983024-AL-4	WYETH		03/27/2007	SALOMON SMITH BARNEY		4,996,200	5,000,000	4,957,150	4,957,738		134		134		4,957,872		38,328	38,328	187,500	02/15/2036	1FE
984121-BM-4	XEROX CORPORATION		02/13/2007	MORGAN STANLEY DEAN WITTER		2,621,875	2,500,000	2,691,250	2,517,143		(413)		(413)		2,516,729		105,146	105,146	32,300	06/15/2013	2FE
983919-AC-5	XILINX INC 3.125000% 03/15/2037		02/28/2007	KBC FINANCIAL PRODUCTS USA INC		1,523,873	1,500,000	1,500,000							1,500,000		23,873	23,873		03/15/2037	3FE
984756-AC-0	YANKEE ACQUISITION CORP		02/01/2007	MERRILL LYNCH CAPITAL MARKETS		461,250	450,000	450,000							450,000		11,250	11,250		02/15/2017	5Z
98981Y-AA-0	ZUNI 2006-OA1 A1		03/26/2007	SCHEDULED REDEMPTION		2,051,190	2,051,190	2,051,190	2,051,190						2,051,190				24,073	08/25/2036	1FE
102175-AB-2	BOWATER CANADA FINANCE	T	03/27/2007	GOLDMAN, SACHS & CO.		2,437,500	2,500,000	2,408,750	2,384,319		4,737		4,737		2,389,056		48,444	48,444	74,531	11/15/2011	4FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	03/03/2007	SCHEDULED REDEMPTION		77,904	77,904	77,904	77,904						77,904				2,107	03/03/2024	2
389914-AD-4	GREAT CANADIAN GAMING CO	T	03/21/2007	GOLDMAN, SACHS & CO.		884,844	875,000	875,000							875,000		9,844	9,844	7,401	02/15/2015	4FE
77509N-AK-9	ROGERS CABLE INC	T	03/29/2007	MORGAN STANLEY DEAN WITTER		2,932,500	3,000,000	2,790,000	2,796,881		5,650		5,650		2,802,531		129,969	129,969	90,750	03/15/2014	3FE
77531Q-AD-0	ROGERS WIRELESS INC	T	03/29/2007	J. P. MORGAN SECURITIES, INC.		5,637,500	5,500,000	5,536,250	5,452,612	18,542	725		19,267		5,471,880		165,620	165,620	206,479	03/01/2014	3FE
77531Q-AK-4	ROGERS WIRELESS INC	T	03/29/2007	BANK OF AMERICA		534,375	500,000	500,000	500,000						500,000		34,375	34,375	10,875	12/15/2012	3FE
22882T-AA-1	CRGT 2005-1, A1	F	03/19/2007	SCHEDULED REDEMPTION		789,952	789,952	789,952	789,952						789,952				10,824	06/17/2037	1FE
58403A-AG-3	MEDL 2006-1G, A1	F	03/14/2007	SCHEDULED REDEMPTION		1,391,060	1,391,060	1,391,060	1,391,060						1,391,060				18,814	06/14/2037	1FE
45822E-AA-8	INTELSAT SUB HLD CO LTD	F	02/02/2007	CALLED @ 101.00000000		3,535,000	3,500,000	3,552,500	3,530,625	18,521	(7,908)		10,613		3,541,238		(6,238)	(6,238)	205,495	01/15/2012	4FE
10600P-AA-5	BRAMER 2003-1	F	03/15/2007	Various		152,962	152,962	152,962	289,730						152,962				4,488	06/15/2011	2FE
86800C-AA-2	SUNTECH POWER HLDGS CO .250000% 02/15/20	F	02/16/2007	GOLDMAN, SACHS & CO.		1,039,099	1,000,000	1,000,000							1,000,000		39,099	39,099	69	02/15/2012	3Z
21987B-AL-2	CODELCO INC	F	02/27/2007	LEHMAN BROTHERS INC.		6,321,420	6,000,000	5,957,760	5,957,853		85		85		5,957,937		363,483	363,483	131,200	10/24/2036	1FE
050732-AB-2	AUDIOCODES LTD 2.000000% 11/09/2024	F	03/14/2007	LEHMAN BROTHERS INC.		1,791,360	2,000,000	1,855,000			632		632		1,855,632		(64,272)	(64,272)	14,444	11/09/2024	4
771196-AK-8	ROCHE HOLDINGS	F	03/07/2007	CONVERSION		5,695,102	9,000,000	6,786,000	5,824,089		(125,275)		(125,275)		5,698,814		(3,712)	(3,712)		07/25/2021	1FE
00935W-AA-7	AIREM 2006-1A, 1A	F	01/19/2007	ABN AMRO SECURITIES (USA) INC.		9,001,407	9,000,000	9,000,000	9,000,000						9,000,000		1,407	1,407	47,906	09/20/2066	1FE
387413-AD-9	GRAN 2001-1, 1C	F	01/22/2007	SCHEDULED REDEMPTION		518,518	518,518	529,031	521,433		(2,915)		(2,915)		518,518				9,171	01/20/2041	1FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	01/22/2007	SCHEDULED REDEMPTION		804,255	804,255	806,360	805,729		(1,474)		(1,474)		804,255				11,707	01/20/2044	1FE
411349-AA-1	HANSON PLC	F	01/10/2007	GREENWICH CAPITAL MARKETS, INC.		6,138,780	6,000,000	5,947,920	5,949,356		160		160		5,949,516		189,264	189,264	274,944	08/15/2016	2FE
714190-AF-5	PERMA 4, 2C	F	03/12/2007	CALLED @ 100.00000000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				107,461	06/10/2042	2FE
United States Total																				XXX	XXX
4599999. Bonds - Industrial and Miscellaneous						1,165,845,113	1,153,517,047	1,143,079,363	943,478,654	966,551	1,183,575		2,150,126		1,138,053,513		27,791,599	27,791,599	15,658,739	XXX	XXX
6099997. Total - Bonds - Part 4						2,539,529,697	2,529,049,765	2,499,234,972	1,896,243,550	1,252,706	980,333		2,233,038		2,497,767,213		41,762,484	41,762,484	37,063,909	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						2,539,529,697	2,529,049,765	2,499,234,972	1,896,243,550	1,252,706	980,333		2,233,038		2,497,767,213		41,762,484	41,762,484	37,063,909	XXX	XXX
69349H-20-6	PNM RESOURCES INC		01/04/2007	LAZARD FRERES & COMPANY	27,500.000	1,449,610	0.00	1,330,568	1,453,100	(103,362)	363		(102,999)		1,350,101		99,509	99,509			RP2LFE
844030-80-9	SOUTHERN UNION CO		01/18/2007	LAZARD FRERES & COMPANY	16,200.000	857,809	0.00	852,606	867,834	(27,963)	(1,601)		(29,564)		838,270		19,539	19,539			RP2LFE
92931B-AC-0	WPS RESOURCES CORP		01/30/2007	GREENWICH CAPITAL MARKETS, INC.	3,000,000.000	2,965,500	0.00	2,999,340	2,978,274	21,066			21,066		2,999,340		(33,840)	(33,840)	31,059		RP3UFE
6199999. Preferred Stocks - Public Utilities						5,272,919	XXX	5,182,514	5,299,208	(110,259)	(1,238)		(111,497)		5,187,711		85,208	85,208	31,059	XXX	XXX
208464-86-7	CONSECO INC		03/19/2007	LAZARD FRERES & COMPANY	43,500.000	1,052,937	0.00	1,193,738	1,084,890	108,848			108,848		1,193,738		(140,801)	(140,801)	14,953		P4LFE

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
846048-20-5	SOVEREIGN CAP TRUST IV		01/16/2007	LAZARD FRERES & COMPANY	10,000.000	500,610	0.00	485,480	486,004		13		13		486,017		14,593	14,593			RP3LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						1,553,547	XXX	1,679,218	1,570,894	108,848	13		108,861		1,679,755		(126,208)	(126,208)	14,953	XXX	XXX
054536-AB-3	AXA SA		01/30/2007	LEHMAN BROTHERS INC.	3,000,000.000	2,914,200	0.00	3,000,000	2,962,032	37,968			37,968		3,000,000		(85,800)	(85,800)	25,852		P3UFE
054536-AC-1	AXA SA		01/30/2007	LEHMAN BROTHERS INC.	3,000,000.000	2,912,940	0.00	3,000,000	2,962,089	37,911			37,911		3,000,000		(87,060)	(87,060)	25,516		P3UFE
150870-20-2	CELANESE CORP		01/04/2007	GOLDMAN, SACHS & CO.	10,000.000	349,489	0.00	295,796	295,796						295,796		53,693	53,693			P5L
125577-AX-4	CIT GROUP INC		01/25/2007	KEEFE, BRUYETTE & WOODS, INC.	4,500,000.000	4,494,645	0.00	4,497,345							4,497,345		(2,700)	(2,700)			RP3UZ*
35671D-78-2	FREEPORT-MCMORAN C & G		03/23/2007	Various	10,000.000	1,016,484	0.00	1,000,000							1,000,000		16,484	16,484			P4LFE
48123Q-AA-1	JPM CHASE CAPITAL XXII		03/29/2007	Various	6,000,000.000	5,967,930	0.00	6,216,720			(168)		(168)		6,216,552		(248,622)	(248,622)	61,813		RP1UZ*
534187-AS-8	LINCOLN NATIONAL CORP		01/30/2007	MORGAN STANLEY DEAN WITTER	3,500,000.000	3,686,235	0.00	3,485,860	3,709,601	(223,731)	1		(223,730)		3,485,871		200,364	200,364	51,042		RP2UFE
69350J-AA-7	PNC PREFERRED FUNDING TR		01/30/2007	MORGAN STANLEY DEAN WITTER	3,000,000.000	3,087,720	0.00	3,000,000	3,052,131	(52,131)			(52,131)		3,000,000		87,720	87,720	30,413		P2UFE
806605-60-6	SCHERING-PLOUGH CORP		02/08/2007	CITIGROUP GLOBAL MARKETS	15,000.000	870,723	0.00	750,000	853,350	(103,350)			(103,350)		750,000		120,723	120,723			P2LFE
89417E-AA-7	TRAVELERS COS INC		03/09/2007	Various	6,000,000.000	6,041,300	0.00	5,984,520							5,984,520		56,780	56,780	2,083		RP3UZ*
873119-20-0	TXI CAPITAL TRUST I		02/26/2007	Various	10,000.000	682,516	0.00	506,550	503,953		(13)		(13)		503,940		178,576	178,576			RP4LFE
90264A-AA-7	UBS PFD FUNDING TR V		01/30/2007	LEHMAN BROTHERS INC.	9,000,000.000	9,271,080	0.00	9,000,000	9,417,330	(417,330)			(417,330)		9,000,000		271,080	271,080	120,178		P2U
93935J-AA-1	WASH MUTUAL PFD FDG II		01/30/2007	DEUTSCHE BANK SECURITIES	3,000,000.000	3,047,820	0.00	3,000,000	3,000,000						3,000,000		47,820	47,820	27,215		P3UFE
94978S-AA-7	WELLS FARGO CAPITAL X		01/24/2007	J. P. MORGAN SECURITIES, INC.	3,000,000.000	2,967,000	0.00	2,983,710	2,940,264	43,460	16		43,476		2,983,740		(16,740)	(16,740)	26,775		RP2UFE
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	01/30/2007	MORGAN STANLEY DEAN WITTER	3,000,000.000	2,917,590	0.00	2,999,070	2,946,720	52,350			52,351		2,999,071		(81,481)	(81,481)	90,587		P1U
91530B-20-2	UNITED OVERSEAS BANK LTD	F	01/30/2007	MORGAN STANLEY DEAN WITTER	3,000,000.000	2,921,790	0.00	3,000,000	2,914,680	85,320			85,320		3,000,000		(78,210)	(78,210)	66,171		P2U
06738C-KJ-7	BARCLAYS BANK PLC	F	02/14/2007	BARCLAYS BANK	20,000,000.000	20,000,000	0.00	20,000,000	20,004,080	(4,080)			(4,080)		20,000,000				448,075		
539439-AA-7	LLOYDS TSB GROUP PLC	F	01/30/2007	MORGAN STANLEY DEAN WITTER	7,000,000.000	6,906,270	0.00	7,054,630	6,999,726	54,643	(352)		54,291		7,054,018		(147,748)	(147,748)	96,268		P2UFE
6399999. Preferred Stocks - Industrial and Miscellaneous						80,055,733	XXX	79,774,201	62,561,752	(488,969)	(515)		(489,484)		79,770,853		284,880	284,880	1,071,988	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						86,882,199	XXX	86,635,933	69,431,854	(490,380)	(1,740)		(492,120)		86,638,319		243,880	243,880	1,118,000	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						86,882,199	XXX	86,635,933	69,431,854	(490,380)	(1,740)		(492,120)		86,638,319		243,880	243,880	1,118,000	XXX	XXX
001204-10-6	AGL RESOURCES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	136,000		125,203	136,185	(10,982)			(10,982)		125,203		10,797	10,797			L
018522-30-0	ALLETE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	71,205		72,763	69,810	2,953			2,953		72,763		(1,558)	(1,558)			L
018802-10-8	ALLIANT ENERGY CORP COM		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,200.000	188,754		164,806	196,404	(134,917)			(134,917)		61,487		127,267	127,267			L
023608-10-2	AMEREN CORPORATION		02/28/2007	Various	7,200.000	376,915		367,137	386,856	(19,719)			(19,719)		367,137		9,778	9,778			L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.		02/28/2007	Various	36,324.000	1,578,802		1,273,973	1,546,676	(272,702)			(272,702)		1,273,973		304,829	304,829	3,315		L
029899-10-1	AMERICAN STATES WATER CO		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	22,990		23,961	23,172	789			789		23,961		(971)	(971)			L
03836W-10-3	AQUA AMERICA INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,700.000	127,762		136,634	129,846	6,788			6,788		136,634		(8,871)	(8,871)			L
03840P-10-2	AQUILA INC		03/27/2007	Various	16,600.000	76,365		65,557	78,020	(12,463)			(12,463)		65,557		10,808	10,808			L
049560-10-5	ATMOS ENERGY CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	3,000.000	94,283		96,638	95,730	908			908		96,638		(2,355)	(2,355)			L
05379B-10-7	AVISTA CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	39,340		33,737	40,496	(6,759)			(6,759)		33,737		5,603	5,603			L
092113-10-9	BLACK HILLS CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	55,931		56,818	55,410	1,408			1,408		56,818		(887)	(887)			L
12541M-10-2	CH ENERGY GROUP INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	40,604		38,589	42,240	(3,652)			(3,652)		38,589		2,015	2,015	432		L
12561W-10-5	CLECO CORP. HOLDING CO		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	49,827		49,166	50,460	(1,294)			(1,294)		49,166		662	662			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
209115-10-4	CONSOLIDATED EDISON INC.		02/05/2007	Various	52,842.000	2,543,185		2,320,839	2,540,115	(220,412)			(220,412)		2,319,703		223,482	223,482			L
210371-10-0	CONSTELLATION ENERG		02/28/2007	BANC OF AMERICA SECURITIES	3,200.000	251,727		232,047							232,047		19,679	19,679			L
233293-10-9	D P L, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,400.000	153,182		140,378	150,012	(9,634)			(9,634)		140,378		12,805	12,805			L
25746U-10-9	DOMINION RESOURCES, INC.		02/28/2007	Various	12,900.000	1,096,066		976,560	1,081,536	(104,976)			(104,976)		976,560		119,506	119,506	8,165		L
26441C-10-5	DUKE ENERGY CORP		02/28/2007	Various	66,300.000	5,288,056		5,248,853							5,248,853		39,203	39,203	13,923		L
266233-10-5	DUQUESNE LIGHT HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	69,240		58,184	69,475	(11,291)			(11,291)		58,184		11,057	11,057	875		L
281020-10-7	EDISON INT'L		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	52,983		47,627	54,576	(6,949)			(6,949)		47,627		5,355	5,355	348		L
283677-85-4	EL PASO ELECTRIC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	37,953		30,987	38,992	(8,005)			(8,005)		30,987		6,966	6,966			L
29265N-10-8	ENERGEN CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	106,010		86,353	107,962	(21,609)			(21,609)		86,353		19,657	19,657			L
29266M-10-9	ENERGY EAST CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,500.000	155,108		150,036	161,200	(11,164)			(11,164)		150,036		5,072	5,072	1,950		L
29364G-10-3	ENTERGY CORP NEW COM		02/28/2007	Various	7,400.000	725,389		383,225	683,168	(299,943)			(299,943)		383,225		342,164	342,164	3,564		L
294549-10-0	EQUITABLE RESOURCES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,300.000	227,337		195,459	221,275	(25,816)			(25,816)		195,459		31,877	31,877			L
30161N-10-1	EXELON CORP.		02/28/2007	Various	25,700.000	1,678,875		1,099,624	1,590,573	(490,949)			(490,949)		1,099,624		579,252	579,252	10,120		L
337932-10-7	FIRSTENERGY CORP		02/28/2007	Various	11,600.000	720,425		632,159	699,480	(67,321)			(67,321)		632,159		88,266	88,266	5,200		L
302571-10-4	FPL GROUP INC COM		02/28/2007	Various	13,300.000	780,258		547,581	723,786	(176,205)			(176,205)		547,581		232,677	232,677	4,879		L
391164-10-0	GREAT PLAINS ENERGY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	109,566		100,459	111,300	(10,841)			(10,841)		100,459		9,106	9,106			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,600.000	97,051		94,296	97,740	(3,444)			(3,444)		94,296		2,755	2,755			L
451107-10-6	IDACORP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	69,603		55,493	73,435	(18,101)			(18,101)		55,334		14,269	14,269			L
45822P-10-5	INTEGRYS ENERGY GROUP INC		02/21/2007	Various	12,700.000	720,016		560,468	686,181	(126,112)			(126,112)		560,069		159,947	159,947			L
505597-10-4	LACLEDE GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	20,959		20,670	21,018	(348)			(348)		20,670		289	289	219		L
552690-10-9	M D U RESOURCES GROUP, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	8,000.000	201,187		176,123	205,120	(28,997)			(28,997)		176,123		25,064	25,064	1,080		L
636180-10-1	NATIONAL FUEL GAS CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,700.000	145,849		112,361	142,598	(30,237)			(30,237)		112,361		33,488	33,488	1,110		L
646025-10-6	NEW JERSEY RESOURCES CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	56,953		54,388	58,296	(3,908)			(3,908)		54,388		2,565	2,565	456		L
664397-10-6	NORTHEAST UTILITIES		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,800.000	186,072		134,642	191,488	(57,060)			(57,060)		134,428		51,643	51,643			L
667655-10-4	NORTHWEST NATURAL GAS CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	45,191		39,553	46,684	(7,131)			(7,131)		39,553		5,638	5,638			L
67019E-10-7	NSTAR		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,700.000	156,542		126,654	161,492	(34,838)			(34,838)		126,654		29,888	29,888	1,528		L
670837-10-3	OGE ENERGY CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	153,057		106,270	160,000	(53,730)			(53,730)		106,270		46,787	46,787	1,360		L
682680-10-3	ONEOK INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,900.000	209,543		143,072	211,288	(68,216)			(68,216)		143,072		66,471	66,471			L
69331C-10-8	P G & E CORP		02/28/2007	Various	12,400.000	575,876		263,817	586,892	(323,075)			(323,075)		263,817		312,058	312,058	4,092		L
711030-10-6	PEOPLES ENERGY CORP.		02/21/2007	MERGER	2,200.000	103,927		91,412	98,054	(9,788)			(9,788)		88,266		15,661	15,661	2,292		L
713291-10-2	PEPCO HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	8,400.000	212,970		184,893	218,484	(33,591)			(33,591)		184,893		28,077	28,077			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	63,448		58,901	64,200	(5,299)			(5,299)		58,901		4,547	4,547	576		L
69349H-10-7	PNM RESOURCES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,100.000	95,068		76,100	96,410	(20,310)			(20,310)		76,100		18,969	18,969			L
69351T-10-6	PPL CORPORATION		02/28/2007	Various	13,400.000	505,593		423,854	480,256	(56,402)			(56,402)		423,854		81,738	81,738	3,685		L
743263-10-5	PROGRESS ENERGY INC		02/28/2007	Various	8,500.000	414,342		367,611	417,180	(49,569)			(49,569)		367,611		46,732	46,732	5,185		L
744573-10-6	PUBLIC SVC ENTERPRISE GR		02/28/2007	MORGAN STANLEY DEAN WITTER	15,100.000	1,130,040		1,019,463							1,019,463		110,577	110,577			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
745310-10-2	PUGET ENERGY, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	124,750		126,185	129,336	(3,151)			(3,151)		126,185		(1,434)	(1,434)	1,275		L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	204,960		202,078	207,162	(5,084)			(5,084)		202,078		2,881	2,881	2,142		L
816851-10-9	SEMPRA ENERGY		02/28/2007	Various	8,400.000	502,645		457,968	470,736	(12,768)			(12,768)		457,968		44,677	44,677	2,520		L
826428-10-4	SIERRA PACIFIC RESOURCES		01/23/2007	J. P. MORGAN SECURITIES, INC.	9,800.000	166,620		136,380	164,934	(28,554)			(28,554)		136,380		30,240	30,240			L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	32,582		29,859	33,410	(3,552)			(3,552)		29,859		2,723	2,723			L
842587-10-7	SOUTHERN CO.		02/28/2007	Various	87,640.000	3,175,027		2,880,736	3,230,410	(349,675)			(349,675)		2,880,736		294,292	294,292	19,782		L
844030-10-6	SOUTHERN UNION CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	3,700.000	100,640		93,354	103,415	(10,061)			(10,061)		93,354		7,286	7,286	370		L
844895-10-2	SOUTHWEST GAS CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	31,061		22,576	30,696	(8,120)			(8,120)		22,576		8,485	8,485			L
873168-10-8	TXU CORP.		02/27/2007	Various	104,307.000	6,970,948		5,245,008	5,654,482	(430,542)			(430,542)		5,223,941		1,747,007	1,747,007			L
902681-10-5	U G I CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,800.000	77,278		66,105	76,384	(10,279)			(10,279)		66,105		11,172	11,172	494		L
902748-10-2	UIL HOLDINGS CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	38,611		31,917	42,190	(10,273)			(10,273)		31,917		6,694	6,694	432		L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	43,993		36,551	43,836	(7,285)			(7,285)		36,551		7,441	7,441			L
92240G-10-1	VECTREN CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,400.000	94,882		91,809	96,152	(4,344)			(4,344)		91,809		3,073	3,073			L
95709T-10-0	WESTAR ENERGY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	100,620		84,758	101,244	(16,486)			(16,486)		84,758		15,862	15,862	975		L
92924F-10-6	WGL HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,200.000	69,492		65,908	71,676	(5,768)			(5,768)		65,908		3,584	3,584	743		L
976657-10-6	WISCONSIN ENERGY		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,200.000	240,107		193,795	246,792	(52,997)			(52,997)		193,795		46,312	46,312			L
D6629K-10-9	RWE AG (NEU) NPV 'A'	D	02/23/2007	ALLIANCE BERNSTEIN	19,299.000	1,985,629		2,027,671	1,882,830	(40,853)			(40,853)	(53,308)	2,027,671	38,925	(80,967)	(42,042)			U
G4890M-10-9	INTL POWER ORD GBP0.50	D	01/25/2007	ALLIANCE BERNSTEIN	22,911.000	166,115		174,712	171,168	3,823			3,823	(279)	174,712	1,024	(9,621)	(8,598)			U
6699999. Common Stocks - Public Utilities						36,143,384	XXX	30,832,761	27,858,425	(3,840,883)			(3,840,883)	(53,587)	30,703,320	39,949	5,400,115	5,440,064	103,086	XXX	XXX
001055-10-2	AFLAC INC.		01/23/2007	LEHMAN BROTHERS INC.	1,800.000	85,534		87,002	82,800	4,202			4,202		87,002		(1,468)	(1,468)			L
025816-10-9	AMERICAN EXPRESS		01/23/2007	LEHMAN BROTHERS INC.	3,800.000	218,129		204,615	230,546	(25,931)			(25,931)		204,615		13,514	13,514	570		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,100.000	108,652		57,969	111,321	(53,352)			(53,352)		57,969		50,683	50,683	310		L
026874-10-7	AMERICAN INT'L. GRO		02/28/2007	Various	95,750.000	6,480,158		6,355,809	6,624,967	(504,305)			(504,305)		6,355,809		124,349	124,349	11,814		L
03060R-10-1	AMERICREDIT CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	125,814		25,480	128,367	(102,887)			(102,887)		25,480		100,334	100,334			L
032839-10-2	ANCHOR BANCORP WISCONSIN		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	25,522		26,622	25,938	684			684		26,622		(1,099)	(1,099)			L
037389-10-3	AON CORP		02/28/2007	Various	10,300.000	385,139		353,955	364,002	(10,047)			(10,047)		353,955		31,184	31,184	1,380		L
045487-10-5	ASSOCIATED BANC-CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,900.000	199,849		190,538	205,792	(15,255)			(15,255)		190,538		9,312	9,312			L
046265-10-4	ASTORIA FINANCIAL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,700.000	108,963		55,230	111,592	(56,362)			(56,362)		55,230		53,733	53,733			L
063750-10-3	BANK MUTUAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	25,710		25,738	26,642	(904)			(904)		25,738		(29)	(29)			L
060505-10-4	BANK OF AMERICA COR		02/28/2007	Various	166,000.000	8,498,063		7,077,151	8,035,729	(1,787,662)			(1,787,662)		7,077,151		1,420,912	1,420,912	83,048		L
062540-10-9	BANK OF HAWAII CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	119,597		84,618	124,085	(39,467)			(39,467)		84,618		34,979	34,979			L
064057-10-2	BANK OF NEW YORK CO., INC.		02/28/2007	Various	27,300.000	1,108,130		855,585	1,074,801	(219,216)			(219,216)		855,585		252,545	252,545	6,006		L
065908-50-1	BANKATLANTIC BANCORP CL A		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	24,907		34,609	26,239	8,370			8,370		34,609		(9,702)	(9,702)	78		L
06652B-10-3	BANKUNITED FINANCIAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	29,001		32,410	30,756	1,654			1,654		32,410		(3,408)	(3,408)			L
054937-10-7	BB&T CORPORATION		02/28/2007	Various	19,500.000	828,324		827,526	856,635	(29,109)			(29,109)		827,526		799	799	8,190		L
073902-10-8	BEAR STEARNS COS., INC.		03/05/2007	Various	24,190.000	3,610,495		2,542,196	3,937,648	(1,395,452)			(1,395,452)		2,542,196		1,068,299	1,068,299	7,741		L

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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)
084423-10-2	BERKLEY W R CORP COM		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,500.000	247,074		165,863	258,825	(92,962)			(92,962)		165,863		81,211	81,211	300		L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		02/07/2007	FRANKEL, STUART, & CO., INC	2,602.000	9,424,382		8,309,571	9,538,932	(1,229,434)			(1,229,434)		8,309,498		1,114,885	1,114,885			L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	32,327		40,569	33,852	6,717			6,717		40,569		(8,242)	(8,242)			L
11373M-10-7	BROOKLINE BANCORP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	26,111		31,354	26,340	5,014			5,014		31,354		(5,243)	(5,243)			L
115236-10-1	BROWN & BROWN		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,900.000	135,573		115,043	138,229	(23,186)			(23,186)		115,043		20,530	20,530			L
14040H-10-5	CAPITAL ONE FINANCI		02/28/2007	Various	12,200.000	944,957		1,050,436	937,204	113,232			113,232		1,050,436		(105,479)	(105,479)	291		L
147154-10-8	CASCADE BANCORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	26,899		30,483	31,030	(547)			(547)		30,483		(3,584)	(3,584)			L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	47,125		37,502	51,590	(14,088)			(14,088)		37,502		9,624	9,624			L
149150-10-4	CATHAY GENERAL BANCORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	76,713		90,181	79,373	10,808			10,808		90,181		(13,468)	(13,468)	207		L
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	38,508		35,682	38,760	(3,078)			(3,078)		35,682		2,826	2,826			L
808513-10-5	CHARLES SCHWAB		01/23/2007	LEHMAN BROTHERS INC.	6,100.000	114,843		118,574	117,974	600			600		118,574		(3,731)	(3,731)			L
167760-10-7	CHICAGO MERCANTILE		01/23/2007	LEHMAN BROTHERS INC.	100.000	58,275		44,386	50,975	(6,589)			(6,589)		44,386		13,889	13,889			L
170228-10-0	CHITTENDEN CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	41,437		40,022	42,966	(2,944)			(2,944)		40,022		1,415	1,415			L
171232-10-1	CHUBB CORP.		02/28/2007	Various	15,600.000	799,133		793,074	825,396	(32,322)			(32,322)		793,074		6,059	6,059	3,900		L
172967-10-1	CITIGROUP INC		02/28/2007	Various	179,700.000	9,134,190		8,108,545	10,009,290	(1,910,882)			(1,910,882)		8,098,408		1,035,782	1,035,782	86,724		L
178566-10-5	CITY NATIONAL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	124,202		106,386	128,160	(22,677)			(22,677)		105,483		18,720	18,720			L
195493-30-9	COLONIAL BANCGROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,900.000	168,544		160,932	177,606	(16,674)			(16,674)		160,932		7,612	7,612			L
200340-10-7	COMERICA INC		02/28/2007	Various	5,700.000	343,943		321,543	334,476	(12,933)			(12,933)		321,543		22,401	22,401	3,363		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	22,554		25,308	23,000	2,308			2,308		25,308		(2,754)	(2,754)	200		L
222372-10-4	COUNTRYWIDE FINANCI		02/28/2007	Various	21,300.000	824,722		793,012	904,185	(111,173)			(111,173)		793,012		31,710	31,710	2,850		L
229899-10-9	CULLEN FROST BANKERS, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	135,702		143,929	139,550	4,379			4,379		143,929		(8,227)	(8,227)			L
247131-10-5	DELPHI FINANCIAL GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	74,031		67,848	76,874	(9,026)			(9,026)		67,848		6,182	6,182			L
253922-10-8	DIME COMMUNITY BANCSHARES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	17,502		21,796	18,213	3,583			3,583		21,796		(4,294)	(4,294)			L
261018-10-5	DOWNEY FINANCIAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	77,009		78,643	79,838	(1,195)			(1,195)		78,643		(1,634)	(1,634)			L
27579R-10-4	EAST WEST BANCORP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	79,858		87,319	77,924	9,395			9,395		87,319		(7,462)	(7,462)			L
278265-10-3	EATON VANCE CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,700.000	196,950		122,080	188,157	(66,081)			(66,081)		122,076		74,874	74,874			L
281760-10-8	EDWARDS (AG), INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	219,134		154,727	208,857	(73,308)			(73,308)		135,549		83,586	83,586	660		L
313586-10-9	FANNIE MAE		02/28/2007	Various	67,640.000	3,859,165		3,716,499	4,017,140	(300,641)			(300,641)		3,716,499		142,666	142,666	11,160		L
31604Q-10-7	FIDELITY BANKSHARES INC NEW		01/05/2007	CANTOR, FITZGERALD & CO.	7,700.000	302,601		258,899	305,459	(48,584)			(48,584)		256,875		45,726	45,726			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL, INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	10,200.000	240,612		228,919	243,576	(14,657)			(14,657)		228,919		11,693	11,693			L
316773-10-0	FIFTH THIRD BANCORP.		02/28/2007	Various	18,500.000	742,247		721,139	757,205	(36,066)			(36,066)		721,139		21,108	21,108	7,400		L
317492-10-6	FINANCIAL FEDERAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	24,961		26,292	26,469	(177)			(177)		26,292		(1,331)	(1,331)	135		L
318522-30-7	FIRST AMERICAN CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,300.000	181,751		190,352	174,924	15,428			15,428		190,352		(8,601)	(8,601)	774		L
318672-10-2	FIRST BANCORP		01/23/2007	MORGAN STANLEY DEAN WITTER	3,400.000	31,391		61,633	32,402	29,231			29,231		61,633		(30,242)	(30,242)	214		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31942D-10-7	FIRST CASH FINL SVCS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	23,493		26,176	25,870	306			306		26,176		(2,683)	(2,683)			L
319829-10-7	FIRST COMMONWEALTH FINL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,500.000	33,420		35,807	33,575	2,232			2,232		35,807		(2,387)	(2,387)	425		L
337907-10-9	FIRST FED FINANCIAL		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	39,246		36,392	40,182	(3,790)			(3,790)		36,392		2,854	2,854			L
320209-10-9	FIRST FINL BANCORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	17,597		18,315	18,271	44			44		18,315		(717)	(717)	176		L
32054R-10-8	FIRST IND CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	11,905		13,404	12,680	724			724		13,404		(1,499)	(1,499)			L
320867-10-4	FIRST MIDWEST BANCORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	78,569		77,603	81,228	(3,625)			(3,625)		77,603		966	966	620		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,900.000	72,232		70,799	72,814	(2,015)			(2,015)		70,799		1,433	1,433			L
336158-10-0	FIRST REPUBLIC BANK		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	42,267		43,030	42,988	42			42		43,030		(763)	(763)			L
337915-10-2	FIRSTMERIT CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	78,760		83,438	84,490	(1,053)			(1,053)		83,438		(4,677)	(4,677)			L
337930-10-1	FLAGSTAR BANCORP INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	29,254		40,666	29,680	10,986			10,986		40,666		(11,412)	(11,412)			L
34958B-10-6	FORTRESS INVESTMENT GROUP LLC		02/09/2007	LEHMAN BROTHERS INC.	1,700.000	53,723		31,450							31,450		22,273	22,273			L
352451-10-8	FRANKLIN BANK CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	15,407		15,416	16,432	(1,016)			(1,016)		15,416		(9)	(9)			L
354613-10-1	FRANKLIN RESOURCES		01/23/2007	LEHMAN BROTHERS INC.	700.000	82,424		74,156	77,119	(2,963)			(2,963)		74,156		8,269	8,269	105		L
313400-30-1	FREDDIE MAC		02/28/2007	Various	44,000.000	2,841,872		2,857,249	2,987,600	(130,351)			(130,351)		2,857,249		(15,377)	(15,377)			L
357288-10-9	FREMONT GENERAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,600.000	36,747		59,804	42,146	17,658			17,658		59,804		(23,057)	(23,057)	312		L
363576-10-9	GALLAGHER (ARTHUR J & CO)		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,300.000	123,705		133,456	127,065	6,391			6,391		133,456		(9,751)	(9,751)	1,290		L
37247D-10-6	GENWORTH FINL INC		02/28/2007	Various	18,200.000	641,312		619,049	622,622	(3,573)			(3,573)		619,049		22,263	22,263	1,638		L
37637Q-10-5	GLACIER BANCORP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	39,541		37,306	41,548	(4,242)			(4,242)		37,306		2,235	2,235	204		L
38141G-10-4	GOLDMAN SACHS GROUP		01/23/2007	LEHMAN BROTHERS INC.	1,900.000	403,614		381,742	378,765	2,977			2,977		381,742		21,872	21,872	665		L
391648-10-2	GREATER BAY BANCORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,200.000	57,353		62,168	57,926	4,242			4,242		62,168		(4,815)	(4,815)	347		L
410495-10-5	HANMI FINANCIAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	29,758		25,212	31,542	(6,330)			(6,330)		25,212		4,546	4,546	84		L
410867-10-5	HANOVER INS GROUP INC CO		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,200.000	102,925		75,497	107,360	(31,863)			(31,863)		75,497		27,428	27,428			L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		02/28/2007	Various	11,800.000	1,113,113		990,157	1,101,058	(110,901)			(110,901)		990,157		122,956	122,956	2,650		L
404132-10-2	HCC INSURANCE HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,900.000	147,351		153,421	157,241	(3,820)			(3,820)		153,421		(6,070)	(6,070)	490		L
431294-10-7	HILB ROGAL & HOBBS CO		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	37,147		37,199	37,908	(709)			(709)		37,199		(51)	(51)			L
440327-10-4	HORACE MANN EDUCATORS		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	37,469		33,948	38,380	(5,331)			(5,331)		33,049		4,421	4,421			L
453838-10-4	INDEPENDENT BANK CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	16,730		18,676	17,703	973			973		18,676		(1,945)	(1,945)	140		L
456607-10-0	INDVMAC BANCORP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	115,557		113,084	130,964	(17,880)			(17,880)		113,084		2,473	2,473			L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	32,965		28,704	33,873	(5,169)			(5,169)		28,704		4,260	4,260			L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	72,432		90,094	72,896	17,198			17,198		90,094		(17,662)	(17,662)			L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	132,094		127,232	123,743	3,489			3,489		127,232		4,862	4,862			L
464119-10-6	IRWIN FINANCIAL		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	19,261		21,073	20,367	706			706		21,073		(1,812)	(1,812)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
472319-10-2	JEFFERIES GROUP INC NEW		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,500.000	133,352		98,917	120,690	(21,773)			(21,773)		98,917		34,435	34,435			L
46625H-10-0	JP MORGAN CHASE & CO		02/28/2007	Various	126,700.000	6,268,544		4,971,376	6,119,610	(1,516,844)			(1,516,844)		4,602,766		1,665,778	1,665,778	43,078		L
493267-10-8	KEYCORP NEW COM		02/28/2007	Various	14,300.000	539,903		505,298	543,829	(38,531)			(38,531)		505,298		34,605	34,605	4,672		L
505447-10-2	LABRANCHE & CO INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	19,552		58,916	21,626	29,557			29,557		51,183		(31,631)	(31,631)			L
514936-10-3	LANDAMERICA FINANCIAL GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	24,210		27,246	25,244	2,002			2,002		27,246		(3,036)	(3,036)			L
524901-10-5	LEGG MASON		01/23/2007	LEHMAN BROTHERS INC.	500.000	50,838		51,157	47,525	3,632			3,632		51,157		(320)	(320)	105		L
524908-10-0	LEHMAN BROS.		03/29/2007	Various	192,400.000	13,969,614		14,409,833	8,788,500	(331,133)			(331,133)		14,409,833		(440,219)	(440,219)	17,325		L
524908-56-3	LEHMAN BROTHERS HOLDINGS		01/17/2007	LAZARD FRERES & COMPANY	40,000.000	1,085,967		1,000,000	1,100,800	(100,800)			(100,800)		1,000,000		85,967	85,967	15,625		L
527288-10-4	LEUCADIA NATIONAL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,300.000	196,854		112,668	205,860	(93,192)			(93,192)		112,668		84,185	84,185			L
534187-10-9	LINCOLN NATIONAL CORP.		02/28/2007	Various	10,100.000	686,518		563,863	670,640	(106,777)			(106,777)		563,863		122,655	122,655	3,990		L
55261F-10-4	M&T BANK CORP.		02/28/2007	Various	2,400.000	288,130		278,996	293,184	(14,188)			(14,188)		278,996		9,135	9,135	1,260		L
55261R-10-8	MAF BANCORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	48,488		49,174	49,159	15			15		49,174		(686)	(686)	275		L
571748-10-2	MARSH & MCLENNAN		02/28/2007	Various	18,400.000	542,894		568,928	564,144	4,784			4,784		568,928		(26,034)	(26,034)	3,496		L
571834-10-0	MARSHALL & ILSLEY C		02/28/2007	Various	7,900.000	374,829		357,287	380,069	(22,782)			(22,782)		357,287		17,542	17,542	1,917		L
58551A-10-8	MELLON BANK CORP.		02/28/2007	Various	13,000.000	560,284		464,034	547,950	(88,596)			(88,596)		459,354		100,930	100,930	1,870		L
587405-10-1	MERCANTILE BANK		03/02/2007	Various	38,738.000	1,797,190		1,044,300	1,812,551	(768,251)			(768,251)		1,044,300		752,890	752,890	9,307		L
589400-10-0	MERCURY GENERAL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	83,464		95,077	84,368	10,709			10,709		95,077		(11,613)	(11,613)			L
590188-10-8	MERRILL LYNCH & CO., INC.		02/28/2007	Various	34,200.000	2,896,909		2,296,761	3,184,020	(887,259)			(887,259)		2,296,761		600,148	600,148	10,885		L
59156R-10-8	METLIFE INC.		02/28/2007	Various	28,100.000	1,768,264		1,469,805	1,658,181	(188,376)			(188,376)		1,469,805		298,459	298,459			L
615369-10-5	MOODY'S CORP		02/28/2007	Various	115,099.000	7,491,719		7,835,492	3,901,821	(405,533)			(405,533)		7,804,531		(312,811)	(312,811)	9,144		L
617446-44-8	MORGAN STANLEY		03/05/2007	Various	47,260.000	3,556,723		3,122,526	3,848,382	(725,855)			(725,855)		3,122,526		434,196	434,196	12,760		L
63080P-10-5	NARA BANCORP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	15,421		15,990	16,736	(746)			(746)		15,990		(570)	(570)	22		L
635405-10-3	NATIONAL CITY CORP.		02/28/2007	Various	21,700.000	817,450		750,220	793,352	(43,132)			(43,132)		750,220		67,231	67,231	8,463		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	11,600.000	188,853		216,558	186,760	29,798			29,798		216,558		(27,705)	(27,705)			L
665859-10-4	NORTHERN TRUST CORP		02/28/2007	Various	27,600.000	1,712,020		1,542,790	1,675,044	(135,186)			(135,186)		1,539,858		172,163	172,163	6,900		L
67090F-10-6	NUVEEN INVESTMENTS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	175,635		181,580	181,580						181,580		(5,945)	(5,945)			L
62949W-10-3	NYSE GROUP INC		02/16/2007	Various	8,300.000	725,480		525,458	806,760	(281,302)			(281,302)		525,458		200,022	200,022			L
677240-10-3	OHIO CAS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	82,566		75,364	83,468	(8,104)			(8,104)		75,364		7,202	7,202			L
680223-10-4	OLD REPUBLIC INTL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	10,200.000	232,954		212,879	237,456	(24,816)			(24,816)		212,640		20,313	20,313			L
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	76,768		56,865	75,752	(18,887)			(18,887)		56,865		19,903	19,903			L
724078-10-0	PIPER JAFFRAY COS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	42,395		44,047	39,090	4,957			4,957		44,047		(1,652)	(1,652)			L
693475-10-5	PNC FINANCIAL SERVICES GROUP		02/28/2007	Various	10,400.000	762,196		714,161	770,016	(55,855)			(55,855)		714,161		48,035	48,035	5,720		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	26,612		29,009	28,014	995			995		29,009		(2,397)	(2,397)			L
740884-10-1	PRESIDENTIAL LIFE		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	23,672		28,553	24,145	4,408			4,408		28,553		(4,881)	(4,881)	110		L
74251V-10-2	PRINCIPAL FINANCIAL		01/23/2007	LEHMAN BROTHERS INC.	1,000.000	60,354		53,608	58,700	(5,092)			(5,092)		53,608		6,746	6,746			L
742962-10-3	PRIVATEBANCORP INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	22,124		26,581	24,978	1,603			1,603		26,581		(4,457)	(4,457)			L
74267C-10-6	PROASSURANCE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	60,485		60,047	59,904	143			143		60,047		438	438			L
743315-10-3	PROGRESSIVE CORP.		03/28/2007	Various	170,800.000	3,721,211		4,809,872	4,136,776	647,300			647,300		4,784,076		(1,062,864)	(1,062,864)	1,494		L
743606-10-5	PROSPERITY BANCSHARES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	25,802		24,517	27,608	(3,091)			(3,091)		24,517		1,285	1,285	90		L

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
743674-10-3	PROTECTIVE LIFE CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,100.000	150,334		132,756	147,250	(14,511)			(14,511)		132,739		17,595	17,595			L
743859-10-0	PROVIDENT BANKSHARES CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	34,939		35,394	35,600	(206)			(206)		35,394		(455)	(455)			L
744320-10-2	PRUDENTIAL FINANCIA		02/28/2007	Various	11,800.000	1,067,906		884,143	1,013,148	(129,005)			(129,005)		884,143		183,763	183,763			L
749607-10-7	R L I CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	49,341		45,815	50,778	(4,963)			(4,963)		45,815		3,526	3,526	180		L
750236-10-1	RADIAN GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,700.000	210,558		175,929	199,467	(23,538)			(23,538)		175,929		34,629	34,629			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	125,476		85,336	121,240	(35,904)			(35,904)		85,336		40,140	40,140	400		L
7591EP-10-0	REGIONS FINANCIAL CORP		02/28/2007	Various	26,400.000	945,617		974,396	987,360	(12,964)			(12,964)		974,396		(28,778)	(28,778)	9,504		L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		01/25/2007	LEHMAN BROTHERS INC.	12,944.000	684,054		664,161	776,640	(112,479)			(112,479)		664,161		19,893	19,893			L
761557-10-7	REWARDS NETWORKS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	5,149		13,454	5,560	(690)			(690)		4,870		279	279			L
784117-10-3	S E I CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	174,749		96,181	166,768	(70,587)			(70,587)		96,181		78,568	78,568	336		L
78648T-10-0	SAFETY INS GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	24,305		24,830	25,355	(525)			(525)		24,830		(525)	(525)			L
78402P-10-4	SCPIE HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	10,368		11,577	10,456	(7,954)			(7,954)		2,503		7,865	7,865			L
816300-10-7	SELECTIVE INSURANCE GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	75,748		75,174	80,206	(5,032)			(5,032)		75,174		573	573			L
78442P-10-6	SLM CORPORATION		03/20/2007	Various	77,200.000	3,596,321		3,443,421	3,765,044	(353,789)			(353,789)		3,411,255		185,066	185,066	4,000		L
837841-10-5	SOUTH FINANCIAL GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	52,150		55,649	53,180	2,469			2,469		55,649		(3,499)	(3,499)	360		L
852891-10-0	STANCORP FINANCIAL GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	109,410		107,467	108,120	(3,198)			(3,198)		104,922		4,488	4,488			L
857477-10-3	STATE STREET CORP.		02/07/2007	Various	71,100.000	4,876,592		4,143,245	4,794,984	(654,448)			(654,448)		4,140,536		736,056	736,056	14,931		L
859158-10-7	STERLING BANCORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	12,764		13,356	13,790	(434)			(434)		13,356		(592)	(592)	133		L
858907-10-8	STERLING BANCSHARES		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	24,926		24,102	27,342	(3,240)			(3,240)		24,102		824	824			L
859319-10-5	STERLING FINL CORP/WA		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	44,762		48,039	47,334	705			705		48,039		(3,277)	(3,277)	105		L
860372-10-1	STEWART INFORMATION SERVICES CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	20,520		23,060	21,680	1,380			1,380		23,060		(2,541)	(2,541)			L
867914-10-3	SUNTRUST BANKS, INC.		02/28/2007	Various	12,200.000	1,027,349		908,028	1,030,290	(122,262)			(122,262)		908,028		119,321	119,321	7,957		L
869099-10-1	SUSQUEHANNA BANCSHARES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	45,886		45,118	48,384	(3,266)			(3,266)		45,118		768	768			L
78486Q-10-1	SVB FINANCIAL GROUP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	75,801		73,086	74,592	(1,549)			(1,549)		73,043		2,758	2,758			L
78503N-10-7	SWS GROUP INC		01/23/2007	Various	900.500	22,616		16,493	21,432	(4,939)			(4,939)		16,493		6,123	6,123	66		L
872275-10-2	TCF FINANCIAL		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,000.000	132,715		153,476	137,100	16,376			16,376		153,476		(20,760)	(20,760)			L
69344M-10-1	THE PMI GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	187,858		162,571	188,680	(31,314)			(31,314)		157,366		30,493	30,493	210		L
89267P-10-5	TRADESTATION GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	10,261		12,889	11,000	1,889			1,889		12,889		(2,628)	(2,628)			L
89417E-10-9	TRAVELERS COMPANIES INC		02/28/2007	Various	61,420.000	3,109,867		2,447,498	3,297,640	(883,391)			(883,391)		2,414,249		695,619	695,619			L
895925-10-5	TRIAD GUARANTY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	22,705		22,587							22,587		118	118			L
898349-10-5	TRUSTCO BANK CORP NY		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	22,982		27,048	24,464	2,584			2,584		27,048		(4,066)	(4,066)	352		L
902973-30-4	U.S. BANCORP		02/28/2007	Various	65,600.000	2,338,184		2,095,809	2,374,064	(278,255)			(278,255)		2,095,809		242,375	242,375	26,240		L
90262T-30-8	UCBH HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	3,400.000	60,092		65,027	56,192	5,262			5,262		65,027		(4,935)	(4,935)	96		L
904214-10-3	UMPQUA HOLDINGS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	56,071		54,577	58,860	(4,283)			(4,283)		54,577		1,495	1,495	360		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
908906-10-0	UNIONBANCAL CORP		02/28/2007	Various	2,000.000	122,635		134,612	122,500	12,112			12,112		134,612		(11,976)	(11,976)	940		L
909907-10-7	UNITED BANKSHARES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	58,172		60,397	61,840	(1,443)			(1,443)		60,397		(2,225)	(2,225)	448		L
910331-10-7	UNITED FIRE & CASUALTY CO		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	20,962		26,612	21,150	5,462			5,462		26,612		(5,650)	(5,650)	81		L
913275-10-3	UNITRIN, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	102,483		64,976	100,220	(35,244)			(35,244)		64,976		37,507	37,507			L
929903-10-2	WACHOVIA CORP. (NEW		02/28/2007	Various	79,700.000	4,422,698		4,438,662	1,919,785	(92,365)			(92,365)		4,438,662		(15,965)	(15,965)	39,872		L
930059-10-0	WADDELL & REED FINANCIAL		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,800.000	99,285		78,185	103,968	(25,783)			(25,783)		78,185		21,100	21,100	570		L
939322-10-3	WASH MUTUAL INC		02/28/2007	Various	35,000.000	1,515,416		1,631,021	1,592,150	33,523			33,523		1,625,673		(110,257)	(110,257)	16,902		L
938824-10-9	WASHINGTON FEDERAL		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	88,334		93,561	91,767	1,794			1,794		93,561		(5,227)	(5,227)	800		L
947890-10-9	WEBSTER FINANCIAL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	114,468		107,875	112,056	(4,318)			(4,318)		107,738		6,730	6,730			L
949746-10-1	WELLS FARGO & CO		02/28/2007	Various	119,700.000	4,168,082		4,012,356	4,256,532	(247,734)			(247,734)		4,008,798		159,284	159,284	29,960		L
957090-10-3	WESTAMERICA BANCORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,400.000	68,262		74,584	70,882	3,702			3,702		74,584		(6,322)	(6,322)			L
966612-10-3	WHITNEY HOLDING CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	61,274		66,254	61,978	4,276			4,276		66,254		(4,980)	(4,980)	513		L
971807-10-2	WILMINGTON TRUST CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	121,605		118,103	126,510	(8,499)			(8,499)		118,011		3,594	3,594			L
97186T-10-8	WILSHIRE BANCORP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	9,061		9,236	9,485	(249)			(249)		9,236		(174)	(174)	25		L
97650W-10-8	WINTRUST FINANCIAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	36,344		46,954	38,416	8,538			8,538		46,954		(10,610)	(10,610)			L
981419-10-4	WORLD ACCEPTANCE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	26,517		15,806	28,170	(12,364)			(12,364)		15,806		10,712	10,712			L
G98255-40-2	XL CAPITAL LTD		03/09/2007	Various	150,000.000	3,574,497		3,661,944	3,544,500	190,440	7,670		198,110		3,742,610		(168,113)	(168,113)	60,945		U
989390-10-9	ZENITH NATIONAL INS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	59,940		62,867	60,983	1,884			1,884		62,867		(2,928)	(2,928)			L
Q6077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	01/25/2007	ALLIANCE BERNSTEIN	325,000.000	915,619		813,047	922,350	(85,812)			(85,812)	(23,492)	813,047	10,924	91,648	102,572	6,451		U
Q78063-11-4	QBE INS GROUP NPV	D	02/12/2007	ALLIANCE BERNSTEIN	89,695.000	2,143,407		1,811,937	2,039,664	(230,974)			(230,974)	3,247	1,811,937	(26,028)	357,498	331,470			U
B4399L-10-2	FORTIS	D	01/25/2007	ALLIANCE BERNSTEIN	21,400.000	897,118		760,597	912,047	(125,719)			(125,719)	(25,731)	760,597	9,615	126,906	136,521			U
B53789-10-1	KBC GROUP NV	D	01/25/2007	ALLIANCE BERNSTEIN	11,647.000	1,472,193		371,496	1,426,792	(577,317)			(577,317)	(477,980)	371,496	178,249	922,447	1,100,697			U
G0070K-10-3	ACE LIMITED	F	02/28/2007	Various	34,050.000	1,954,593		1,695,679	2,062,409	(366,729)			(366,729)		1,695,679		258,914	258,914	8,513		U
G3223R-10-8	EVEREST RE GROUP LTD	F	01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	280,418		265,850	284,519	(18,669)			(18,669)		265,850		14,568	14,568			U
G54050-11-0	LAZARD LTD	F	03/07/2007	CITIGROUP GLOBAL MARKETS	65,000.000	2,771,515		1,809,800	2,668,900	(877,436)	(27,947)		(905,383)		1,763,517		1,007,998	1,007,998	26,914		L
G98255-1Z-8	XL CAPITAL LTD	F	01/01/2007	Various	330,000.000	8,457,128		8,457,128	8,745,000	(287,872)			(287,872)		8,457,128						U
G98255-10-5	XL CAPITAL LTD	F	02/28/2007	Various	20,510.000	1,418,061		1,378,008	1,477,130	(99,122)			(99,122)		1,378,008		40,053	40,053			U
X75653-10-9	SAMPO PLC	D	01/09/2007	ALLIANCE BERNSTEIN	42,500.000	1,114,818		574,776	1,136,535	(558,655)			(558,655)	(3,104)	574,776	(6,356)	546,398	540,042			U
F07875-19-2	BNP PARIBAS S.A.	D	03/30/2007	ALLIANCE BERNSTEIN	62,787.000	6,709,362		5,050,148	6,047,144	(1,419,288)			(1,419,288)	(396,504)	5,050,148	310,130	1,349,085	1,659,215			U
D55535-10-4	MUNCHENER RUCK	D	01/25/2007	ALLIANCE BERNSTEIN	6,800.000	1,101,939		1,066,693	1,169,450	(61,471)			(61,471)	(41,286)	1,066,693	21,425	13,821	35,245			U
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	01/25/2007	ALLIANCE BERNSTEIN	152,000.000	94,891		70,471		70,466			70,466	6	70,471	(243)	24,663	24,420			U
G03815-11-8	ANGLO IRISH BANK EURO.16	D	01/25/2007	ALLIANCE BERNSTEIN	23,926.000	498,793		493,514	495,651	(7,046)			(7,046)	4,909	493,514	(13,067)	18,346	5,279	2,727		U
T32760-13-3	CREDITO ITALIANO	D	01/25/2007	ALLIANCE BERNSTEIN	46,000.000	429,723		398,723	402,776	3,645			3,645	(7,698)	398,723	925	30,075	30,999			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	03/19/2007	ALLIANCE BERNSTEIN	654.000	7,740,886		6,302,973	5,847,677	(2,193,950)			(2,193,950)	382,361	6,302,973	(328,725)	1,766,637	1,437,913			U
J59009-15-9	NOMURA HOLDINGS INC	D	01/25/2007	ALLIANCE BERNSTEIN	21,600.000	432,704		415,894							415,894	(8,233)	25,044	16,810			U
J61933-12-3	ORIX CORP	D	03/30/2007	ALLIANCE BERNSTEIN	17,930.000	5,206,346		4,684,172	5,183,904	(680,268)			(680,268)	180,536	4,684,172	(203,279)	725,453	522,174			U
J77067-10-6	SUMITOMO MITSUI NPV	D	01/25/2007	ALLIANCE BERNSTEIN	462.000	4,743,461		3,378,076	4,730,309	(1,766,134)			(1,766,134)	413,901	3,378,076	(274,210)	1,639,595	1,365,385			U
N4578E-41-3	ING GROUP	D	01/25/2007	ALLIANCE BERNSTEIN	44,900.000	1,981,142		1,116,756	1,988,801	(725,399)			(725,399)	(146,646)	1,116,756	69,610	794,776	864,386			U
S80605-13-2	STANDARD BANK GRP ORD ZAR0.1	D	02/19/2007	ALLIANCE BERNSTEIN	17,100.000	249,295		184,550	233,415	(38,059)			(38,059)	(10,806)	184,550	7,257	57,488	64,744			U
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	03/23/2007	ALLIANCE BERNSTEIN	155,366.000	3,809,726		2,941,116	3,736,863	(606,272)			(606,272)	(189,475)	2,941,116	150,037	718,573	868,610	26,551		U
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	01/25/2007	ALLIANCE BERNSTEIN	36,900.000	2,624,843		2,344,334	2,346,216	(163,205)			(163,205)	(48,373)	2,344,334	486	280,023	280,509			U
H84046-13-7	SWISS REINSURANCE CHF0.10(REGD)	D	01/25/2007	ALLIANCE BERNSTEIN	3,153.000	268,337		264,636	28,686	(10)			(10)	(785)	264,636	(320)	4,021	3,701			U
H89231-33-8	UBS AG CHF0.1	D	03/15/2007	ALLIANCE BERNSTEIN	55,801.000	3,366,645		3,044,821	3,366,474	(175,048)			(175,048)	(146,605)	3,044,821	94,900	226,925	321,824			U
G06830-10-9	AVIVA ORD GBP0.25	D	01/25/2007	ALLIANCE BERNSTEIN	80,200.000	1,340,857		752,717	1,311,270	(415,232)			(415,232)	(143,321)	752,717	94,912	493,228	588,141			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
G08036-12-4	BARCLAYS ORD GBP0.25	D	01/25/2007	ALLIANCE BERNSTEIN	78,000.000	1,167,701		783,677	1,114,386	(221,773)			(221,773)	(108,936)	783,677	91,067	292,958	384,024			U
G6083W-10-9	FRIENDS PROVIDENT ORD GBP0.10	D	02/19/2007	ALLIANCE BERNSTEIN	254,760.000	1,129,445		827,785	1,081,966	(140,470)			(140,470)	(113,710)	827,785	102,476	199,184	301,661			U
G4364D-10-6	HBOS ORD GBP0.25	D	01/25/2007	ALLIANCE BERNSTEIN	66,810.000	1,495,406		1,109,370	1,034,219	131,846			131,846	(56,695)	1,109,370	75,660	310,376	386,036			U
G5790V-11-5	MAN GROUP ORD USD0.03	D	01/25/2007	ALLIANCE BERNSTEIN	43,000.000	469,655		468,316							468,316	(1,378)	2,717	1,339			U
G8566X-13-3	ROYAL & SUN ALLIANCE	D	01/25/2007	ALLIANCE BERNSTEIN	355,000.000	1,161,271		625,202	1,082,750	(360,549)			(360,549)	(96,999)	625,202	64,381	471,689	536,069			U
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	01/25/2007	ALLIANCE BERNSTEIN	28,400.000	1,173,374		787,854	1,096,240	(190,293)			(190,293)	(118,093)	787,854	100,749	284,771	385,520			U
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	03/02/2007	ALLIANCE BERNSTEIN	109,043.000	2,994,313		2,942,195	3,244,029	(20,730)			(20,730)	(281,104)	2,942,195	262,785	(210,668)	52,117			U
6799999. Common Stocks - Banks, Trust and Insurance Companies						214,225,295	XXX	190,175,076	201,267,402	(28,572,307)	(20,277)		(28,592,585)	(1,452,383)	189,632,560	783,745	23,808,990	24,592,735	692,408	XXX	XXX
885535-10-4	3 COM CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	17,300.000	67,840		80,265	71,103	9,162			9,162		80,265		(12,425)	(12,425)			L
88579Y-10-1	3M COMPANY		02/02/2007	Various	249,890.000	18,459,204		18,593,479	13,286,286	(587,778)			(587,778)		18,589,689		(130,485)	(130,485)			L
350865-10-1	4 KIDS ENTERTAINMENT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	7,871		8,177	7,288	889			889		8,177		(306)	(306)			L
65440K-10-6	99 CENTS ONLY STORES		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	30,705		34,048	25,557	8,491			8,491		34,048		(3,343)	(3,343)			L
000361-10-5	A A R CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	33,687		34,380	35,028	(648)			(648)		34,380		(693)	(693)			L
001963-10-7	A S V INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	9,971		18,370	9,762	8,608			8,608		18,370		(8,399)	(8,399)			L
002535-20-1	AARONS RENTS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	46,985		44,183	46,048	(1,865)			(1,865)		44,183		2,802	2,802	24		L
002824-10-0	ABBOTT LABS		02/28/2007	Various	42,667.000	2,305,496		1,602,991	2,078,310	(475,319)			(475,319)		1,602,991		702,505	702,505	12,472		L
002896-20-7	ABERCROMBIE & FITCH		02/16/2007	Various	28,900.000	2,374,240		2,239,342	306,372	(25,869)			(25,869)		2,239,342		134,898	134,898			L
000957-10-0	ABM INDUSTRIES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	46,099		34,638	43,149	(8,512)			(8,512)		34,638		11,461	11,461	228		L
004239-10-9	ACADIA REALTY TRUST		03/28/2007	Various	6,800.000	171,536		147,267	170,136	(23,244)			(23,244)		147,267		24,269	24,269	1,313		L
004397-10-5	ACCURAY		02/09/2007	WARBURG DILLION READ LLC	6,400.000	188,583		115,200							115,200		73,383	73,383			L
004934-10-5	ACTEL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	13,555		19,126	14,528	4,598			4,598		19,126		(5,571)	(5,571)			L
004930-20-2	ACTIVISION		02/13/2007	Various	26,395.000	444,481		199,745	455,050	(258,271)			(258,271)		196,779		247,702	247,702			L
00508X-20-3	ACTUANT CORP		01/09/2007	FRANKEL, STUART, & CO., INC	28,200.000	1,315,332		1,449,096	1,343,730	105,366			105,366		1,449,096		(133,764)	(133,764)			L
00508Y-10-2	ACUITY BRANDS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	80,100		59,472	72,856	(13,384)			(13,384)		59,472		20,628	20,628	210		L
005125-10-9	ACXIOM CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	73,565		59,474	76,950	(17,477)			(17,477)		59,474		14,092	14,092			L
00651F-10-8	ADAPTEC INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	3,400.000	13,473		30,006	15,844	14,162			14,162		30,006		(16,532)	(16,532)			L
00686U-10-4	ADESA INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	111,529		82,299	111,000	(29,004)			(29,004)		81,996		29,533	29,533			L
007094-10-5	ADMINISTAFF INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	36,323		50,693	38,493	12,200			12,200		50,693		(14,371)	(14,371)			L
00724F-10-1	ADOBE SYSTEMS		02/12/2007	Various	145,487.000	5,537,595		5,485,233	5,764,489	(577,342)			(577,342)		5,402,722		134,873	134,873			L
00738A-10-6	ADTRAN INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	69,301		73,123	68,100	5,023			5,023		73,123		(3,821)	(3,821)			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,800.000	179,221		208,011	170,688	37,323			37,323		208,011		(28,790)	(28,790)	288		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	20,502		30,288	22,644	(22,644)			(22,644)				20,502	20,502			L
00763M-10-8	ADVANCED MEDICAL OPTICS		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	95,553		104,222	91,520	12,702			12,702		104,222		(8,669)	(8,669)			L
007974-10-8	ADVENT SOFTWARE		01/23/2007	J. P. MORGAN SECURITIES, INC.	700.000	23,557		12,077	24,703	(12,626)			(12,626)		12,077		11,480	11,480			L
007585-10-2	ADVO INC		03/02/2007	Various	11,850.000	390,323		219,386	386,310	(169,541)			(169,541)		216,769		173,553	173,553			L
007768-10-4	AEROFLEX INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	26,815		34,953	26,956	(24,434)			(24,434)		2,522		24,293	24,293			L

SCHEDULE D - PART 4

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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)
007865-10-8	AEROPOSTALE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	86,910		68,287	74,088	(5,801)			(5,801)		68,287		18,623	18,623			L
00817Y-10-8	AETNA INC.		01/03/2007	JONES TRADING	101,400.000	4,381,157		4,359,256	4,378,452	(69,261)			(69,261)		4,309,191		71,966	71,966			L
00826T-10-8	AFFYMETRIX INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	73,928		121,582	69,180	(62,832)			(62,832)		6,348		67,580	67,580			A
001084-10-2	AGCO CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	133,346		81,210	123,760	(42,550)			(42,550)		81,210		52,136	52,136			L
00846U-10-1	AGILENT TECHNOLOGIE		01/31/2007	Various	97,200.000	3,107,500		3,110,435	3,387,420	(294,516)			(294,516)		3,092,904		14,596	14,596			L
00847J-10-5	AGILYSYS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	22,091		19,072	20,088	(1,016)			(1,016)		19,072		3,019	3,019	36		L
009158-10-6	AIR PRODUCTS & CHEMICALS, INC.		02/28/2007	Various	21,900.000	1,637,171		1,363,520	1,539,132	(175,864)			(175,864)		1,363,268		273,903	273,903	7,446		L
009363-10-2	AIRGAS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	142,843		124,353	141,820	(17,467)			(17,467)		124,353		18,490	18,490			L
00949P-10-8	AIRTRAN HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	44,311		59,812	46,960	12,852			12,852		59,812		(15,501)	(15,501)			L
011659-10-9	ALASKA AIR GROUP, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	69,984		68,556	67,150	1,406			1,406		68,556		1,427	1,427			L
012348-10-8	ALBANY INTERNATIONAL CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	32,872		39,566	32,910	6,656			6,656		39,566		(6,694)	(6,694)	100		L
012653-10-1	ALBEMARLE CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	122,556		61,150	122,060	(60,910)			(60,910)		61,150		61,406	61,406	306		L
013078-10-0	ALBERTO CULVER CO		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	80,661		70,965	75,075	(4,110)			(4,110)		70,965		9,696	9,696			L
013817-10-1	ALCOA INC		02/28/2007	Various	28,700.000	956,372		707,868	861,287	(153,419)			(153,419)		707,868		248,504	248,504	4,352		L
014482-10-3	ALEXANDER & BALDWIN, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	91,094		87,154	84,246	1,317			1,317		85,563		5,531	5,531			L
015271-10-9	ALEXANDRIA REAL ESTATE		03/30/2007	Various	4,900.000	487,600		378,931	491,960	(102,126)			(102,126)		378,931		108,669	108,669	5,127		L
01741R-10-2	ALLEGHENY TECHNOLOG		02/02/2007	CANTOR, FITZGERALD & CO.	3,100.000	316,749		283,754							283,754		32,995	32,995			L
018490-10-2	ALLERGAN INC.		01/23/2007	LEHMAN BROTHERS INC.	1,000.000	115,896		119,808	119,740	68			68		119,808		(3,912)	(3,912)			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	197,191		124,757	187,410	(62,653)			(62,653)		124,757		72,434	72,434			L
018772-10-3	ALLIANCE ONE INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	9,465		9,511	9,178	333			333		9,511		(46)	(46)			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	129,875		102,261	125,104	(23,392)			(23,392)		101,712		28,163	28,163			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	52,205		47,516	48,582	(1,066)			(1,066)		47,516		4,690	4,690			L
020039-10-3	ALLTEL CORP.		03/22/2007	Various	33,230.000	2,054,478		1,752,679	2,009,750	(257,071)			(257,071)		1,752,679		301,799	301,799	4,154		L
020813-10-1	ALPHARMA INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	45,245		49,307	40,970	8,337			8,337		49,307		(4,062)	(4,062)			L
02148M-10-0	ALTIRIS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	23,643		25,118	22,842	2,276			2,276		25,118		(1,475)	(1,475)			L
023135-10-6	AMAZON CORP.		02/08/2007	Various	61,900.000	2,416,657		2,587,631	2,442,574	112,631			112,631		2,555,205		(138,548)	(138,548)			L
00163T-10-9	AMB PROPERTY CORP		03/30/2007	Various	18,200.000	1,161,510		976,490	1,066,702	(180,692)			(180,692)		968,312		193,197	193,197	(975)		L
02341W-10-3	AMCOL INTL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	28,647		28,957	27,740	1,217			1,217		28,957		(310)	(310)	140		L
023436-10-8	AMEDISYS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	21,795		17,852	23,009	(5,157)			(5,157)		17,852		3,943	3,943			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/30/2007	Various	4,500.000	142,166		117,201	128,115	(14,287)			(14,287)		117,201		24,964	24,964	(169)		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	8,800.000	288,966		130,188	274,648	(144,460)			(144,460)		130,188		158,779	158,779	660		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	61,916		63,123	62,062	1,061			1,061		63,123		(1,207)	(1,207)	208		L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	46,063		50,181	42,596	7,585			7,585		50,181		(4,118)	(4,118)			L
029066-10-7	AMERICAN POWER CONV		02/14/2007	CANTOR, FITZGERALD & CO.	9,400.000	291,015		229,947	287,546	(66,015)			(66,015)		221,531		69,484	69,484			L
029912-20-1	AMERICAN TOWER CORP		01/23/2007	LEHMAN BROTHERS INC.	1,500.000	60,068		56,835	55,920	915			915		56,835		3,233	3,233			L

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
03073T-10-2	AMERIGROUP CORPORATE		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	58,658		41,979	57,424	(15,445)			(15,445)		41,979		16,679	16,679			L
031100-10-0	AMETEK INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,700.000	150,714		132,773	149,648	(16,892)			(16,892)		132,756		17,958	17,958			L
031162-10-0	AMGEN		01/23/2007	Various	77,000.000	5,337,046		4,987,169	4,925,151	(385,314)			(385,314)		4,903,290		433,756	433,756			L
001744-10-1	AMN HEALTHCARES SERVICES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	31,224		31,190	33,048	(1,858)			(1,858)		31,190		34	34			L
032095-10-1	AMPHENOL GROUP		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	263,275		167,756	248,320	(80,568)			(80,568)		167,752		95,523	95,523	120		L
03232P-40-5	AMSUNG CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	22,138		24,898	23,000	1,898			1,898		24,898		(2,759)	(2,759)			L
032511-10-7	ANADARKO PETROLEUM		02/28/2007	Various	38,360.000	1,587,726		1,850,291	1,669,427	180,864			180,864		1,850,291		(262,565)	(262,565)			L
032657-20-7	ANALOGIC CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	39,206		44,799	39,298	5,501			5,501		44,799		(5,593)	(5,593)	70		L
034425-10-8	ANDREW CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,400.000	79,071		66,443	75,702	(9,259)			(9,259)		66,443		12,628	12,628			L
034663-10-4	ANGELICA CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	17,781		15,822	18,060	(2,238)			(2,238)		15,822		1,960	1,960	77		L
035290-10-5	ANIXTER INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	74,508		67,623	76,020	(8,397)			(8,397)		67,623		6,885	6,885			L
036115-10-3	ANNTAYLOR STORES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	108,052		111,816	108,372	3,444			3,444		111,816		(3,764)	(3,764)			L
03662Q-10-5	ANSYS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	58,774		74,209	56,537	17,672			17,672		74,209		(15,435)	(15,435)			L
037411-10-5	APACHE CORP.		02/28/2007	Various	12,300.000	845,073		789,194	818,073	(28,879)			(28,879)		789,194		55,878	55,878	1,845		L
037598-10-9	APOGEE ENTERPRISES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	24,844		19,788	25,103	(5,315)			(5,315)		19,788		5,055	5,055			L
037833-10-0	APPLE INC.		02/16/2007	Various	35,931.000	3,258,704		2,944,816	2,038,790	(124,894)			(124,894)		2,944,816		313,888	313,888			L
037899-10-1	APPLEBEES INTL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	83,177		69,700	81,411	(11,711)			(11,711)		69,700		13,477	13,477	726		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	52,223		66,450	57,882	8,568			8,568		66,450		(14,227)	(14,227)			L
038222-10-5	APPLIED MATERIALS		01/18/2007	Various	383,709.000	7,006,098		7,267,785	6,691,981	99,708			99,708		7,184,436		(178,337)	(178,337)			L
038237-10-3	APPLIED SIGNAL TECHNOLOGY		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	5,713		13,803	5,624	2,736			2,736		8,360		(2,647)	(2,647)			L
037933-10-8	APRIA HEALTHCARE GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	53,233		43,020	50,635	(7,615)			(7,615)		43,020		10,213	10,213			L
038336-10-3	APTARGROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	85,710		74,959	82,656	(7,697)			(7,697)		74,959		10,751	10,751			L
03875Q-10-8	ARBITRON INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	45,398		37,003	43,440	(6,437)			(6,437)		37,003		8,395	8,395	100		L
03937R-10-2	ARCH CHEMICALS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	26,529		24,199	26,648	(2,449)			(2,449)		24,199		2,330	2,330			L
039380-10-0	ARCH COAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,300.000	187,741		235,904	189,189	46,715			46,715		235,904		(48,163)	(48,163)			L
039483-10-2	ARCHER-DANIELS-MIDL		01/23/2007	LEHMAN BROTHERS INC.	2,100.000	68,521		84,608	67,116	16,943			16,943		84,059		(15,538)	(15,538)			L
039583-10-9	ARCHSTONE SMITH TRUST		01/23/2007	LEHMAN BROTHERS INC.	34,500.000	2,121,730		78,253	2,008,245	(1,929,992)			(1,929,992)		78,253		2,043,477	2,043,477			L
039670-10-4	ARCTIC CAT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	23,287		31,006	24,626	6,380			6,380		31,006		(7,719)	(7,719)			L
040790-10-7	ARKANSAS BEST CORP DEL		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	34,660		38,471	32,400	6,071			6,071		38,471		(3,811)	(3,811)			L
042260-10-9	ARMOR HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	66,762		69,924	60,335	9,589			9,589		69,924		(3,162)	(3,162)			L
04269E-10-7	ARQULE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	2,559		4,632	2,368	(775)			(775)		1,593		966	966			L
042735-10-0	ARROW ELECTRONICS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,400.000	178,125		162,332	170,370	(8,038)			(8,038)		162,332		15,794	15,794			L
043136-10-0	ARTHROCARE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	30,011		35,563	31,936	3,627			3,627		35,563		(5,552)	(5,552)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
043353-10-1	ARVINMERITOR INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,100.000	58,986		48,257	56,513	(8,256)			(8,256)		48,257		10,729	10,729			L
045604-10-5	ASSOCIATED ESTATES		03/30/2007	Various	6,900.000	108,147		62,894	94,806	(27,885)			(27,885)		62,894		45,252	45,252	1,516		L
046224-10-1	ASTEC INDS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	14,817		16,106	14,040	2,066			2,066		16,106		(1,289)	(1,289)			L
00206R-10-2	AT&T INC		02/28/2007	Various	244,200.700	8,943,427		8,730,175							8,730,175		213,252	213,252	86,691		L
049513-10-4	ATMEL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	18,900.000	108,621		65,097	114,345	(49,248)			(49,248)		65,097		43,524	43,524			L
00207R-10-1	ATMI INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	41,575		42,611	39,689	2,922			2,922		42,611		(1,035)	(1,035)			L
050095-10-8	ATWOOD OCEANICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	47,229		57,569	48,970	8,599			8,599		57,569		(10,340)	(10,340)			L
050757-10-3	AUDIOVOX CL A		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	10,564		9,909	9,863	46			46		9,909		655	655			L
053015-10-3	AUTOMATIC DATA PROC		01/16/2007	J. P. MORGAN SECURITIES, INC.	113,400.000	5,494,821		5,123,157	5,584,950	(465,584)			(465,584)		5,119,366		375,455	375,455	26,082		L
053484-10-1	AVALONBAY COMMUNITI		01/23/2007	LEHMAN BROTHERS INC.	12,100.000	1,738,200		573,884	1,573,605	(999,721)			(999,721)		573,884		1,164,316	1,164,316	9,438		L
05367P-10-0	AVID TECHNOLOGY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	50,455		63,707	52,164	11,543			11,543		63,707		(13,252)	(13,252)			L
053774-10-5	AVIS BUDGET GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,500.000	107,229		139,375	97,605	41,770			41,770		139,375		(32,146)	(32,146)			L
053807-10-3	AVNET INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,700.000	147,710		121,864	145,521	(23,657)			(23,657)		121,864		25,846	25,846			L
053893-10-3	AVOCENT CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,200.000	72,557		69,220	74,470	(5,250)			(5,250)		69,220		3,336	3,336			L
054303-10-2	AVON PRODUCTS		01/23/2007	LEHMAN BROTHERS INC.	1,500.000	50,901		47,463	49,560	(2,097)			(2,097)		47,463		3,438	3,438			L
054540-10-9	AXCELIS TECHNOLOGIES		01/23/2007	MORGAN STANLEY DEAN WITTER	3,400.000	20,884		37,872	19,822	(19,822)			(19,822)				20,884	20,884			L
054802-10-3	AZTAR CORP		01/03/2007	CANTOR, FITZGERALD & CO.	12,100.000	657,628		97,913	658,482	(560,569)			(560,569)		97,913		559,715	559,715			L
057224-10-7	BAKER HUGHES		02/08/2007	LEHMAN BROTHERS INC.	71,600.000	5,003,159		5,070,401	5,345,656	(275,255)			(275,255)		5,070,401		(67,242)	(67,242)	9,152		L
057741-10-0	BALDOR ELECTRIC CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	45,061		44,630	43,446	1,184			1,184		44,630		431	431	221		L
059815-10-0	BANDAG, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	500.000	25,389		16,250	25,215	(8,966)			(8,966)		16,250		9,139	9,139	170		L
06646V-10-8	BANKRATE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	14,792		14,969	15,180	(211)			(211)		14,969		(177)	(177)			L
066821-10-9	BANTA CORP.		01/09/2007	CANTOR, FITZGERALD & CO.	7,600.000	277,087		206,040	276,640	(70,606)			(70,606)		206,034		71,054	71,054			L
067774-10-9	BARNES & NOBLE		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	93,515		103,103	95,304	7,799			7,799		103,103		(9,588)	(9,588)			L
067806-10-9	BARNES GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	33,277		37,446	34,800	2,646			2,646		37,446		(4,169)	(4,169)			L
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	10,641		13,507	11,438	2,069			2,069		13,507		(2,866)	(2,866)			L
071813-10-9	BAXTER INTERNATIONA		02/28/2007	Various	9,800.000	484,645		374,709	454,622	(79,913)			(79,913)		374,709		109,937	109,937	5,704		L
07556Q-10-5	BEAZER HOMES USA		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	82,068		97,188	84,618	12,570			12,570		97,188		(15,120)	(15,120)			L
075811-10-9	BECKMAN COULTER INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	178,755		155,174	167,440	(15,084)			(15,084)		152,356		26,399	26,399			L
075887-10-9	BECTON DICKINSON		01/23/2007	LEHMAN BROTHERS INC.	900.000	66,424		55,246	63,135	(7,889)			(7,889)		55,246		11,178	11,178	221		L
075896-10-0	BED BATH & BEYOND		01/23/2007	Various	18,976.000	783,077		732,590	367,246	2,025			2,025		732,590		50,487	50,487			L
077347-30-0	BEL FUSE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	13,453		13,955	13,916	39			39		13,955		(503)	(503)	20		L
077454-10-6	BELDEN CDT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	63,341		43,984	58,635	(27,149)			(27,149)		31,486		31,854	31,854	75		L
078137-10-6	BELL MICROPRODUCTS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	3,614		9,283	3,525	(3,525)			(3,525)				3,614	3,614			L
079860-10-2	BELLSOUTH CORP.		01/03/2007	MERGER	521,836.000	24,718,719		16,622,086	24,583,694	(7,969,591)			(7,969,591)		16,614,103		8,104,617	8,104,617			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
080555-10-5	BELO CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	74,212		70,015	73,480	(3,465)			(3,465)		70,015		4,197	4,197			L
086516-10-1	BEST BUY CO. INC.		03/02/2007	Various	31,746.000	1,498,493		1,645,056	1,512,396	83,228			83,228		1,645,056		(146,563)	(146,563)	3,075		L
09062X-10-3	BIOGEN IDEC INC		03/30/2007	Various	117,157.000	5,293,052		5,864,270	1,542,451	(99,424)			(99,424)		5,864,270		(571,218)	(571,218)			L
090911-10-8	BIOLASE TECHNOLOGY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	7,145		16,666	7,875	(2,454)			(2,454)		5,421		1,724	1,724			L
09063H-10-7	BIOMED REALTY TRUST INC		03/30/2007	Various	9,100.000	262,894		184,221	260,260	(77,057)			(77,057)		184,221		78,673	78,673	2,529		L
090945-10-6	BIOSITE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	26,802		26,621	24,425	2,196			2,196		26,621		181	181			L
055472-10-4	BISYS GROUP		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,300.000	66,703		99,374	68,423	30,951			30,951		99,374		(32,672)	(32,672)			L
05548J-10-6	BJ'S WHOLESALE CLUB		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	92,657		97,662	93,330	(17,050)			(17,050)		76,281		16,376	16,376			L
091826-10-7	BLACK BOX CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	23,684		29,681	25,194	4,487			4,487		29,681		(5,996)	(5,996)	36		L
09534T-50-8	BLUE COAT SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	9,611		16,596	9,580	7,016			7,016		16,596		(6,985)	(6,985)			L
09578R-10-3	BLUE NILE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	19,057		17,551	18,445	(894)			(894)		17,551		1,506	1,506			L
09643P-10-8	BLYTH INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,200.000	25,533		29,930	24,900	5,030			5,030		29,930		(4,397)	(4,397)			L
096761-10-1	BOB EVANS FARMS, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	53,310		44,114	54,752	(10,638)			(10,638)		44,114		9,196	9,196			L
097023-10-5	BOEING COMPANY		02/16/2007	Various	29,958.000	2,651,098		2,578,343	1,897,445	(86,371)			(86,371)		2,578,343		72,755	72,755	3,640		L
099709-10-7	BORDERS GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	58,313		59,720	62,580	(2,860)			(2,860)		59,720		(1,407)	(1,407)	308		L
099724-10-6	BORG WARNER INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	166,656		142,831	147,550	(4,719)			(4,719)		142,831		23,825	23,825			L
101121-10-1	BOSTON PROPERTIES		03/30/2007	Various	18,300.000	1,860,121		307,208	2,047,404	(1,401,136)			(1,401,136)		307,208		1,552,913	1,552,913	122,095		L
101137-10-7	BOSTON SCIENTIFIC		03/26/2007	Various	252,021.000	3,672,813		5,436,997	4,329,721	1,030,865			1,030,865		5,360,586		(1,687,772)	(1,687,772)			L
102183-10-0	BOWATER, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	56,000		129,086	56,250	(26,047)			(26,047)		30,203		25,796	25,796	500		L
103043-10-5	BOWNE & CO., INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	18,246		19,784	19,128	656			656		19,784		(1,538)	(1,538)			L
103304-10-1	BOYD GAMING CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	89,146		48,009	86,089	(38,080)			(38,080)		48,009		41,137	41,137			L
104576-10-3	BRADLEY PHARMACEUTICALS INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	10,387		11,734	10,290	(4,209)			(4,209)		6,081		4,306	4,306			L
104674-10-6	BRADY CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	69,375		70,077	70,832	(755)			(755)		70,077		(702)	(702)	266		L
105368-20-3	BRANDYWINE REALTY		01/23/2007	LEHMAN BROTHERS INC.	14,200.000	481,592		423,724	472,150	(48,426)			(48,426)		423,724		57,869	57,869	6,248		L
05564E-10-6	BRE PROPERTIES INC		03/30/2007	Various	9,000.000	621,989		505,818	585,180	(96,824)			(96,824)		505,818		116,171	116,171	(941)		L
109043-10-9	BRIGGS & STRATTON CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	46,029		54,747	43,120	11,627			11,627		54,747		(8,718)	(8,718)	352		L
109195-10-7	BRIGHT HORIZONS FAMILY SOLUTIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	37,120		44,211	38,660	5,551			5,551		44,211		(7,092)	(7,092)			L
109473-40-5	BRIGHTPOINT		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	18,397		45,667	22,865	22,802			22,802		45,667		(27,270)	(27,270)			L
109641-10-0	BRINKER INTERNATIONAL, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,600.000	172,911		136,683	168,896	(33,274)			(33,274)		135,622		37,290	37,290			L
109696-10-4	BRINKS COMPANY		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	129,477		32,353	134,232	(101,879)			(101,879)		32,353		97,124	97,124			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		02/28/2007	Various	77,400.000	2,045,384		2,027,737	761,438	(15,747)			(15,747)		2,027,737		17,647	17,647	8,100		L
110394-10-3	BRISTOW GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	35,496		36,097	36,090	7			7		36,097		(601)	(601)			L
111320-10-7	BROADCOM CORPORATIO		01/18/2007	BRIDGE TRADING CO.	265,710.000	7,897,296		8,755,222	4,517,261	109,348			109,348		8,745,538		(848,242)	(848,242)			L
114340-10-2	BROOKS AUTOMATION INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,700.000	37,077		105,242	38,880	(29,079)			(29,079)		9,801		27,276	27,276			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
115736-10-0	BROWN SHOE COMPANY		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	71,302		52,922	66,836	(13,914)			(13,914)		52,922		18,380	18,380	112		L
117421-10-7	BRUSH ENGINEERED MATERIALS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	19,576		14,498	20,262	(5,764)			(5,764)		14,498		5,078	5,078			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	15,062		18,801	15,574	(15,574)			(15,574)				15,062	15,062			L
120113-10-5	BUILDING MATERIALS HOLDING CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	20,290		32,993	22,221	10,772			10,772		32,993		(12,702)	(12,702)	90		L
12189T-10-4	BURLINGTON NORTHERN		02/16/2007	Various	107,300.000	8,792,132		8,436,012	5,838,371	286,483			286,483		8,435,362		356,771	356,771	19,775		L
124661-10-9	C & D TECHNOLOGIES		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	3,811		20,848	3,792	(3,623)			(3,623)		169		3,642	3,642			L
125071-10-0	C D I CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	19,757		24,035	19,920	4,115			4,115		24,035		(4,277)	(4,277)			L
126408-10-3	C S X CORP.		03/28/2007	Various	451,100.000	17,526,812		17,375,035	3,418,899	143,985			143,985		17,375,035		151,777	151,777	37,488		L
126501-10-5	C T S CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	15,689		23,166	15,700	(13,367)			(13,367)		2,333		13,356	13,356	30		L
12541W-20-9	C.H. ROBINSON WORLD		03/01/2007	Various	45,500.000	2,260,220		899,312	1,860,495	(961,347)			(961,347)		899,148		1,361,072	1,361,072	8,190		L
12673P-10-5	CA INC.		03/07/2007	Various	99,000.000	2,501,777		2,650,891	2,242,350	368,982			368,982		2,611,332		(109,555)	(109,555)			L
127055-10-1	CABOT CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	127,873		91,485	121,996	(30,878)			(30,878)		91,118		36,755	36,755			L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	25,105		43,435	27,152	16,283			16,283		43,435		(18,330)	(18,330)			L
127097-10-3	CABOT OIL & GAS CORP -CL A		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	87,763		71,651	84,910	(13,259)			(13,259)		71,651		16,112	16,112			L
127190-30-4	CACI INTERNATIONAL SERVICES		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	36,791		53,013	45,200	7,813			7,813		53,013		(16,222)	(16,222)			L
127387-10-8	CADENCE DESIGNS SYS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	12,500.000	227,549		297,867	223,875	(23,573)			(23,573)		200,302		27,247	27,247			L
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	24,719		22,513	23,317	(804)			(804)		22,513		2,206	2,206			L
131193-10-4	CALLOWAY GOLF COMPANY		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	46,954		50,264	41,789	8,475			8,475		50,264		(3,310)	(3,310)			L
132011-10-7	CAMBREX CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	19,419		36,758	20,448	(20,448)			(20,448)				19,419	19,419			L
133131-10-2	CAMDEN PROP		03/30/2007	Various	10,000.000	763,541		691,827	738,500	(36,193)			(36,193)		691,827		71,714	71,714	7,493		L
13342B-10-5	CAMERON INTERNATIONAL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	274,015		196,087	270,555	(74,468)			(74,468)		196,087		77,928	77,928			L
134429-10-9	CAMPBELL SOUP		02/28/2007	Various	18,700.000	728,780		660,660	727,243	(66,583)			(66,583)		660,660		68,120	68,120	6,280		L
14071N-10-4	CAPTARIS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	8,616		5,083	8,547	(3,464)			(3,464)		5,083		3,533	3,533			L
140909-10-2	CARAUSTAR INDS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	7,936		12,458	8,090	4,368			4,368		12,458		(4,522)	(4,522)			L
140781-10-5	CARBO CERAMICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	28,287		50,897	29,896	21,001			21,001		50,897		(22,610)	(22,610)			L
14149Y-10-8	CARDINAL HEALTH IN		01/03/2007	FRANKEL, STUART, & CO., INC	28,400.000	1,829,108		1,684,337	1,829,812	(181,376)			(181,376)		1,648,436		180,672	180,672	6,561		L
141665-10-9	CAREER EDUCATION CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,300.000	111,950		172,729	106,554	66,175			66,175		172,729		(60,779)	(60,779)			L
141705-10-3	CAREMARK RX		03/22/2007	Various	231,947.000	13,783,403		11,530,556	11,744,500	(1,708,648)			(1,708,648)		11,530,116		2,253,286	2,253,286	193,555		L
142339-10-0	CARLISLE CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,400.000	111,509		92,111	109,900	(17,789)			(17,789)		92,111		19,397	19,397			L
143130-10-2	CARMAX INC		03/30/2007	Various	9,200.000	383,001		250,019	252,061	(125,492)			(125,492)		250,019		132,982	132,982			L
143658-30-0	CARNIVAL CRUISE LINES		02/28/2007	Various	15,800.000	742,901		651,353	774,990	(123,637)			(123,637)		651,353		91,547	91,547	3,878		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	86,317		87,125	82,016	5,109			5,109		87,125		(808)	(808)			L
144433-10-9	CARREKER CORP.		03/30/2007	Various	7,500.000	59,846		103,924	57,300	(25,854)			(25,854)		31,446		28,400	28,400			L
147528-10-3	CASEYS GENERAL STORES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	54,974		47,367	51,810	(4,443)			(4,443)		47,367		7,608	7,608			L

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
148411-10-1	CASTLE A M & CO		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	10,028		3,572	10,180	(6,609)			(6,609)		3,572		6,457	6,457			L
148867-10-4	CATALINA MARKETING CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	48,037		45,342	46,750	(1,408)			(1,408)		45,342		2,695	2,695			L
149016-10-7	CATAPULT COMMUNICATIONS		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	3,582		10,203	3,592	1,484			1,484		5,076		(1,494)	(1,494)			L
149123-10-1	CATERPILLAR INC.		03/16/2007	Various	6,200.000	384,208		423,209	147,192	32,191			32,191		423,209		(39,001)	(39,001)	720		L
149205-10-6	CATO CORP NEW		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	21,971		22,315	22,910	(595)			(595)		22,315		(344)	(344)	150		L
12497T-10-1	CB RICHARD ELLIS GR		02/02/2007	CANTOR, FITZGERALD & CO.	8,100.000	311,641		283,564							283,564		28,077	28,077			L
124830-10-0	CBL AND ASSOCIATES		01/23/2007	LEHMAN BROTHERS INC.	11,900.000	538,512		468,969	515,865	(46,896)			(46,896)		468,969		69,543	69,543	6,010		L
12489V-10-6	CBRL GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,400.000	64,902		30,499	62,664	(32,165)			(32,165)		30,499		34,403	34,403	196		L
124857-20-2	CBS CORP- CL B		02/28/2007	Various	23,800.000	726,625		619,456	742,084	(122,628)			(122,628)		619,456		107,169	107,169	4,760		L
538034-10-9	CCE SPINCO INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	58,342		46,196	53,760	(7,564)			(7,564)		46,196		12,146	12,146			L
125010-10-8	C-COR INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	13,350		11,459	12,254	(9,365)			(9,365)		2,889		10,461	10,461			L
12512N-10-5	CDW CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	191,705		127,772	189,864	(62,092)			(62,092)		127,772		63,933	63,933			L
125137-10-9	CEC ENTERTAINMENT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	69,021		59,532	68,425	(8,893)			(8,893)		59,532		9,489	9,489			L
150602-20-9	CEDAR SHOPPING CENTERS INC		03/30/2007	Various	9,800.000	196,897		179,896	155,918	(17,985)			(17,985)		179,896		17,000	17,000	(4,025)		L
150870-10-3	CELANESE CORP		03/06/2007	LEHMAN BROTHERS INC.	71,400.000	2,106,453		1,577,714	910,976	(247,102)			(247,102)		1,577,714		528,739	528,739	1,408		L
151020-10-4	CELGENE CORP.		01/23/2007	Various	11,734.000	634,149		663,580	289,606	(11,779)			(11,779)		663,580		(29,431)	(29,431)			L
15135B-10-1	CENTENE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	29,937		34,870	29,484	5,386			5,386		34,870		(4,933)	(4,933)			L
151895-10-9	CENTERPOINT PROPERTIES CORP		03/30/2007	DISTRIBUTION	0.000	(4,935)											(4,935)	(4,935)			L
153527-10-6	CENTRAL GARDEN & PET CO		02/08/2007	Various	8,000.000	351,716		376,875	387,360	(10,485)			(10,485)		376,875		(25,159)	(25,159)			L
154785-10-9	CENTRAL PARKING CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	20,835		20,242	19,800	442			442		20,242		593	593	17		L
156431-10-8	CENTURY ALUMINUM COMPANY		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	41,904		49,409	44,650	4,759			4,759		49,409		(7,505)	(7,505)			L
156708-10-9	CEPHALON INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	198,598		147,574	190,107	(42,533)			(42,533)		147,574		51,024	51,024			L
156710-10-5	CERADYNE		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	43,668		43,609	45,200	(1,591)			(1,591)		43,609		59	59			L
156779-10-0	CERIDIAN CORP NEW		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,500.000	191,231		135,262	181,870	(46,608)			(46,608)		135,262		55,969	55,969			L
156782-10-4	CERNER CORP		02/09/2007	Various	5,200.000	248,497		178,146	236,600	(58,454)			(58,454)		178,146		70,351	70,351			L
158496-10-9	CHAMPION ENTERPRISES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	19,869		37,820	22,464	15,356			15,356		37,820		(17,950)	(17,950)			L
159423-10-2	CHAPARRAL STL CO DEL		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	74,572		51,619	70,832	(19,213)			(19,213)		51,619		22,953	22,953			L
159864-10-7	CHARLES RIVER LAB		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	143,579		142,784	138,400	4,384			4,384		142,784		795	795			L
161133-10-3	CHARMING SHOPPES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,400.000	68,467		71,782	73,062	(1,280)			(1,280)		71,782		(3,315)	(3,315)			L
162456-10-7	CHATTEM INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	35,005		33,361							33,361		1,644	1,644			L
162813-10-9	CHECKFREE CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,100.000	157,990		189,291	164,656	24,635			24,635		189,291		(31,301)	(31,301)			L
162825-10-3	CHECKPOINT SYSTEMS, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	26,267		38,227	28,280	9,947			9,947		38,227		(11,960)	(11,960)			L
163072-10-1	CHEESECAKE FACTORY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	95,400		114,138	86,100	20,520			20,520		106,620		(11,220)	(11,220)			L
16359R-10-3	CHEMED CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	44,286		73,760	44,376	29,384			29,384		73,760		(29,474)	(29,474)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
163893-10-0	CHEMTURA CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	10,600.000	105,069		162,281	102,078	60,203			60,203		162,281		(57,211)	(57,211)			L
165159-10-4	CHESAPEAKE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	8,180		11,562	8,510	3,052			3,052		11,562		(3,382)	(3,382)	110		L
166764-10-0	CHEVRON CORP.		02/28/2007	Various	80,700.000	5,575,275		5,125,019	5,933,871	(808,852)			(808,852)		5,125,019		450,256	450,256	37,492		L
168615-10-2	CHICO FAS INC		03/08/2007	Various	27,400.000	596,957		735,964	364,144	164,903			164,903		734,230		(137,273)	(137,273)			L
168905-10-7	CHILDREN'S PLACE		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	50,007		55,912	57,168	(1,256)			(1,256)		55,912		(5,905)	(5,905)			L
170388-10-2	CHOICEPOINT INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,800.000	147,852		159,463	149,644	7,980			7,980		157,624		(9,772)	(9,772)			L
171046-10-5	CHRISTOPHER AND BANKS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	22,667		29,653	22,392	7,261			7,261		29,653		(6,986)	(6,986)	72		L
171340-10-2	CHURCH & DWIGHT CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	130,183		100,872	123,685	(23,456)			(23,456)		100,229		29,954	29,954			L
17163B-10-2	CIBER INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	13,759		18,589	14,238	4,351			4,351		18,589		(4,830)	(4,830)			L
125509-10-9	CIGNA CORP.		02/28/2007	Various	16,200.000	2,271,119		1,925,169	2,131,434	(250,136)			(250,136)		1,881,298		389,820	389,820	405		L
171798-10-1	CIMAREX ENERGY CO		01/23/2007	Various	4,600.000	168,879		202,762	167,900	34,862			34,862		202,762		(33,883)	(33,883)			L
171871-10-6	CINCINNATI BELL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	10,900.000	51,753		74,108	49,813	(18,899)			(18,899)		30,914		20,839	20,839			L
17275R-10-2	CISCO SYSTEMS		01/23/2007	Various	66,633.000	1,760,863		1,905,736							1,905,736		(144,873)	(144,873)			L
17453B-10-1	CITIZENS COMMUNICAT		03/14/2007	CANTOR, FITZGERALD & CO.	5,376.000	77,251		77,737							77,737		(486)	(486)			L
12561E-10-5	CKE RESTAURANTS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	46,919		47,081	44,160	2,921			2,921		47,081		(162)	(162)			L
179584-10-7	CLAIRES STORES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,300.000	148,263		121,016	142,502	(21,486)			(21,486)		121,016		27,247	27,247			L
179895-10-7	CLARCOR INCORPORATED		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	75,529		78,310	74,382	3,928			3,928		78,310		(2,781)	(2,781)	160		L
185385-30-9	CLEARWIRE CORP		03/08/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	2,400.000	59,278		60,000							60,000		(722)	(722)			L
185896-10-7	CLEVELAND-CLIFFS, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	72,604		52,958	67,816	(14,858)			(14,858)		52,958		19,646	19,646			L
189054-10-9	CLOROX CO.		01/03/2007	BROWN BROTHERS HARRIMAN & COMPANY	7,900.000	505,694		499,438	506,785	(12,471)			(12,471)		494,314		11,380	11,380			L
189754-10-4	COACH INC.		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	52,814		39,250	51,552	(12,302)			(12,302)		39,250		13,565	13,565			L
189873-10-2	COACHMAN INDUSTRIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	5,723		7,945	5,500	2,445			2,445		7,945		(2,221)	(2,221)			L
191216-10-0	COCA COLA CO.		03/19/2007	Various	28,220.000	1,338,067		1,361,078	73,823	(10,370)			(10,370)		1,361,078		(23,010)	(23,010)			L
191219-10-4	COCA-COLA ENTERPRISES, INC.		01/23/2007	LEHMAN BROTHERS INC.	1,000.000	20,730		19,292	20,420	(1,128)			(1,128)		19,292		1,439	1,439			L
192422-10-3	COGNEX CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	35,331		45,573	35,730	9,843			9,843		45,573		(10,242)	(10,242)			L
192446-10-2	COGNIZANT TECHNOLOG		01/23/2007	LEHMAN BROTHERS INC.	1,300.000	107,344		106,577							106,577		767	767			L
192479-10-3	COHERENT, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	29,966		35,959	31,570	4,389			4,389		35,959		(5,993)	(5,993)			L
192576-10-6	COHU INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	13,629		15,374	14,112	1,262			1,262		15,374		(1,746)	(1,746)	42		L
19259P-30-0	COINSTAR INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	23,554		23,405	24,456	(1,051)			(1,051)		23,405		149	149			L
193068-10-3	COLDWATER CREEK INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	53,608		72,924	66,204	6,720			6,720		72,924		(19,316)	(19,316)			L
195872-10-6	COLONIAL PROPERTY TRUST		03/30/2007	Various	1,300.000	47,579		55,457	60,944	1,657			1,657		55,457		(7,878)	(7,878)	699		L
20030N-10-1	COMCAST CORP.		03/21/2007	Various	1,004,541.000	26,734,214		24,531,894	19,839,775	(4,063,891)			(4,063,891)		24,507,391		2,226,823	2,226,823			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		01/03/2007	WEEDEN & COMPANY	50,800.000	2,139,183		1,410,186	2,127,504	(733,360)			(733,360)		1,394,144		745,039	745,039			L
201723-10-3	COMMERCIAL METALS CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,300.000	140,899		111,418	136,740	(25,322)			(25,322)		111,418		29,481	29,481	477		L
203349-10-5	COMMONWEALTH TELEPHONE		03/12/2007	Various	7,800.000	330,459		320,568	326,508	(13,577)			(13,577)		312,931		17,528	17,528			L
203372-10-7	COMMSCOPE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	82,329		63,597	79,248	(15,651)			(15,651)		63,597		18,732	18,732			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
203668-10-8	COMMUNITY HEALTH SYSTEMS		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,300.000	155,823		164,267	157,036	7,231			7,231		164,267		(8,444)	(8,444)			L
205826-20-9	COMTECH TELECOMM CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	24,990		25,148	26,649	(1,501)			(1,501)		25,148		(159)	(159)			L
205862-40-2	COMVERSE TECHNOLOGY		01/31/2007	CANTOR, FITZGERALD & CO.	11,100.000	216,579		224,937	234,321	(9,384)			(9,384)		224,937		(8,358)	(8,358)			L
205887-10-2	CONAGRA FOODS INC		02/28/2007	Various	34,520.000	904,218		770,420	932,040	(161,620)			(161,620)		770,420		133,798	133,798	2,430		L
206708-10-9	CONCUR TECHNOLOGIES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	14,759		15,968							15,968		(1,209)	(1,209)			L
207410-10-1	CONMED CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	16,516		16,002	16,184	(182)			(182)		16,002		514	514			L
208192-10-4	CONNETICS CORP		01/01/2007	MERGER	11,500.000	201,250		213,230	200,905						200,905		345	345			L
20825C-10-4	CONOCOPHILLIPS		02/28/2007	Various	57,800.000	3,785,201		3,569,365	4,158,710	(589,345)			(589,345)		3,569,365		215,836	215,836	21,156		L
209341-10-6	CONSOLIDATED GRAPHICS		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	23,940		21,385	23,628	(2,243)			(2,243)		21,385		2,555	2,555			L
205944-10-1	CON-WAY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	96,031		80,299	92,484	(12,801)			(12,801)		79,683		16,348	16,348			L
216648-40-2	COOPER COMPANIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	71,197		107,726	66,750	40,976			40,976		107,726		(36,529)	(36,529)	45		L
217204-10-6	COPART INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,100.000	92,334		74,342	93,000	(59,073)			(59,073)		33,927		58,407	58,407			L
218868-10-7	CORINTHIAN COLLEGES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,800.000	51,521		68,654	51,794	16,860			16,860		68,654		(17,133)	(17,133)			L
219023-10-8	CORN PRODUCTS INTL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	3,100.000	104,113		95,175	107,074	(11,899)			(11,899)		95,175		8,939	8,939	279		L
219350-10-5	CORNING INC.		01/23/2007	LEHMAN BROTHERS INC.	5,600.000	105,270		134,909	104,776	30,133			30,133		134,909		(29,639)	(29,639)			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	162,002		146,407	157,860	(11,453)			(11,453)		146,407		15,595	15,595			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/30/2007	Various	7,600.000	410,566		311,581	383,572	(91,088)			(91,088)		311,581		98,984	98,984	524		L
221485-10-5	COST PLUS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	7,672		30,612	8,240	22,372			22,372		30,612		(22,940)	(22,940)			L
22160K-10-5	COSTCO WHOLESALE CORP		03/14/2007	Various	99,400.000	5,212,028		5,069,232	5,255,278	(186,046)			(186,046)		5,069,232		142,796	142,796	12,701		L
222795-10-6	COUSINS PROPERTY		03/30/2007	Various	7,900.000	292,741		220,067	278,633	(52,755)			(52,755)		220,067		72,674	72,674	668		L
222816-10-0	COVANCE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	172,038		141,788	164,948	(23,717)			(23,717)		141,231		30,807	30,807			L
224399-10-5	CRANE CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,200.000	81,564		66,888	80,608	(13,720)			(13,720)		66,888		14,677	14,677			L
225447-10-1	CREE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,400.000	53,800		86,636	58,888	27,748			27,748		86,636		(32,836)	(32,836)			L
225756-10-5	CRESCENT REAL ESTATE		03/30/2007	Various	8,700.000	174,098		159,070	171,825	(13,636)			(13,636)		159,070		15,028	15,028	1,772		L
227046-10-9	CROCS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	58,496		40,081	51,840	(11,759)			(11,759)		40,081		18,415	18,415			L
227483-10-4	CROSS COUNTRY HEALTHCARE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	26,680		22,678	26,184	(3,506)			(3,506)		22,678		4,002	4,002			L
228903-10-0	CRYOLIFE INC		03/27/2007	Various	600.000	7,138		17,227	4,590	(4,590)			(4,590)				7,138	7,138			L
126349-10-9	CSG SYSTEMS INTERNATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	54,146		35,250	56,133	(20,896)			(20,896)		35,237		18,909	18,909			L
126426-40-2	CT COMMUNICATIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	16,551		15,972	16,044	(72)			(72)		15,972		578	578			L
229669-10-6	CUBIC CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	20,503		24,213	21,700	2,513			2,513		24,213		(3,711)	(3,711)			L
231021-10-6	CUMMINS INC		03/16/2007	FRANKEL, STUART, & CO., INC	1,800.000	247,429		241,772							241,772		5,657	5,657	648		L
231561-10-1	CURTIS WRIGHT CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	55,710		51,963	55,620	(3,657)			(3,657)		51,963		3,747	3,747			L
126650-10-0	CVS CAREMARK CORP		02/13/2007	Various	196,200.000	6,305,959		5,366,319	6,064,542	(698,223)			(698,223)		5,366,319		939,640	939,640	9,565		L
23251P-10-2	CYBERONICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	16,901		23,830	16,512	7,318			7,318		23,830		(6,929)	(6,929)			L

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
232572-10-7	CYMER, INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	51,552		69,251	57,135	12,116			12,116		69,251		(17,699)	(17,699)			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		03/08/2007	Various	178,200.000	3,485,939		3,283,943	104,594	(11,251)			(11,251)		3,283,943		201,996	201,996			L
232820-10-0	CYTEC INDUSTRIES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	103,056		93,562	101,718	(21,045)			(21,045)		80,673		22,382	22,382			L
232946-10-3	CYTYC CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	143,392		135,263	144,330	(9,563)			(9,563)		134,767		8,626	8,626			L
234264-10-9	DAKTRONICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	38,428		29,286	40,535	(11,249)			(11,249)		29,286		9,142	9,142			L
235851-10-2	DANAHER CORP.		03/16/2007	Various	55,300.000	4,059,483		3,148,418	3,766,880	(862,797)			(862,797)		3,148,418		911,065	911,065	1,040		L
238113-10-4	DATASCOPE CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	18,673		20,026	18,220	1,806			1,806		20,026		(1,354)	(1,354)	50		L
243537-10-7	DECKERS OUTDOOR CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	23,153		17,060	23,980	(6,920)			(6,920)		17,060		6,093	6,093			L
244199-10-5	DEERE & CO.		03/16/2007	Various	44,200.000	4,431,259		3,941,164	2,814,072	(301,760)			(301,760)		3,918,828		512,431	512,431	14,124		L
24702R-10-1	DELL INC.		02/08/2007	Various	435,700.000	10,325,978		12,479,000	10,931,713	(622,605)			(622,605)		10,309,108		16,870	16,870			L
247357-10-6	DELTA AND PINE LAND		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	53,010		38,029	52,585	(14,556)			(14,556)		38,029		14,981	14,981			L
248019-10-1	DELUXE CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	64,123		87,814	57,960	(24,677)			(24,677)		33,283		30,840	30,840			L
247916-20-8	DENBURY RESOURCES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,300.000	147,103		134,156	147,287	(13,131)			(13,131)		134,156		12,947	12,947			L
248239-10-5	DENDRITE INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	13,662		21,926	13,923	(448)			(448)		13,475		186	186			L
249030-10-7	DENTSPLY INTERNATIONAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,000.000	208,902		193,580	208,950	(15,406)			(15,406)		193,544		15,359	15,359	280		L
251591-10-3	DEVELOPERS DIVER REALTY CORP		03/30/2007	Various	51,700.000	3,408,373		1,835,732	3,255,114	(1,499,930)			(1,499,930)		1,833,583		1,574,791	1,574,791	6,032		L
25179M-10-3	DEVON ENERGY CORP.		03/09/2007	Various	55,810.000	3,619,000		3,515,635	1,226,893	(226,609)			(226,609)		3,515,635		103,365	103,365			L
251893-10-3	DEVRY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	73,537		50,157	72,800	(25,284)			(25,284)		47,516		26,021	26,021	130		L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		03/12/2007	Various	36,400.000	2,878,568		3,034,720							3,034,720		(156,152)	(156,152)	123,750		L
253393-10-2	DICKS SPORTING GOODS		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	83,794		94,148	83,283	10,865			10,865		94,148		(10,354)	(10,354)			L
253651-10-3	DIEBOLD, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	134,380		130,065	139,800	(9,735)			(9,735)		130,065		4,316	4,316			L
253752-10-9	DIGENE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	41,078		39,001	38,336	665			665		39,001		2,077	2,077			L
253798-10-2	DIGI INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	300.000	3,715		3,909	4,137	(228)			(228)		3,909		(194)	(194)			L
25385P-10-6	DIGITAL INSIGHT CORP		02/07/2007	Various	11,600.000	452,159		234,790	446,484	(213,398)			(213,398)		233,086		219,072	219,072			L
253868-10-3	DIGITAL REALTY TRUST INC		03/30/2007	Various	8,700.000	329,749		261,190	297,801	(82,128)			(82,128)		237,478		92,271	92,271	37		L
25388K-10-4	DIGITAS INC		01/24/2007	Various	31,000.000	417,183		329,877	415,710	(85,833)			(85,833)		329,877		87,306	87,306			L
254543-10-1	DIODES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	22,972		29,235	24,836	4,399			4,399		29,235		(6,263)	(6,263)			L
254546-10-4	DIONEX CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	45,379		48,788	45,368	3,420			3,420		48,788		(3,409)	(3,409)			L
25459L-10-6	DIRECTV GROUP INC.		02/26/2007	LEHMAN BROTHERS INC.	135,400.000	3,110,772		1,928,444	3,376,876	(1,448,432)			(1,448,432)		1,928,444		1,182,327	1,182,327			L
25500T-10-8	DITECH COMMUNICATIONS CORPS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	7,476		13,142	7,612	5,530			5,530		13,142		(5,666)	(5,666)			L
23325G-10-4	DJO INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	24,306		23,571	25,692	(2,121)			(2,121)		23,571		735	735			L
256747-10-6	DOLLAR TREE STORES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,600.000	144,367		173,180	138,460	(75,686)			(75,686)		62,774		81,592	81,592			L
257651-10-9	DONALDSON CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	103,316		71,186	104,130	(32,944)			(32,944)		71,186		32,130	32,130			L
260003-10-8	DOVER CORP.		03/16/2007	FRANKEL, STUART, & CO., INC	5,000.000	238,550		249,485							249,485		(10,934)	(10,934)	925		L
260543-10-3	DOW CHEMICAL CO.		02/28/2007	Various	71,150.000	3,160,042		2,732,531	2,841,731	(109,200)			(109,200)		2,732,531		427,511	427,511	26,681		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
261570-10-5	DRESS BARN, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	42,424		49,942	44,327	5,615			5,615		49,942		(7,518)	(7,518)			L
26168L-20-5	DREW INDUSTRIES		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	13,196		19,166	13,005	6,161			6,161		19,166		(5,970)	(5,970)			L
262037-10-4	DRIL QUIP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	44,660		45,032	46,992	(1,960)			(1,960)		45,032		(372)	(372)			L
23330X-10-0	DRS TECHNOLOGIES INC COM		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	99,266		90,350	94,824	(4,474)			(4,474)		90,350		8,916	8,916			L
23332B-10-6	DSP GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	19,601		25,199	19,530	5,669			5,669		25,199		(5,598)	(5,598)			L
233326-10-7	DST SYSTEMS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	183,470		171,759	169,101	(77,650)			(77,650)		91,451		92,020	92,020			L
263534-10-9	DU PONT (E.I.)		02/28/2007	Various	31,600.000	1,601,005		1,351,848	1,539,236	(187,388)			(187,388)		1,351,848		249,157	249,157	10,434		L
264411-50-5	DUKE REALTY CORPORATION		03/30/2007	Various	21,000.000	874,462		420,820	858,900	(419,601)			(419,601)		420,820		453,642	453,642	2,727		L
26483E-10-0	DUN AND BRADSTREET CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	237,090		134,451	231,812	(97,563)			(97,563)		134,249		102,841	102,841			L
267475-10-1	DYCOM INDUSTRIES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	39,071		39,826	38,016	1,810			1,810		39,826		(755)	(755)			L
281347-10-4	E D O CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	16,327		20,894	16,618	4,276			4,276		20,894		(4,567)	(4,567)			L
268648-10-2	E M C CORP.		02/08/2007	Various	471,841.000	6,829,398		5,457,450	6,228,301	(775,139)			(775,139)		5,453,162		1,376,236	1,376,236			L
277276-10-1	EASTGROUP PROPERTY		03/30/2007	Various	5,000.000	251,054		222,733	267,800	(32,677)			(32,677)		222,733		28,321	28,321	1,630		L
278058-10-2	EATON CORP.		03/16/2007	Various	8,000.000	651,103		598,409	368,186	(13,120)			(13,120)		598,409		52,694	52,694	3,225		L
278642-10-3	EBAY INC.		02/28/2007	LEHMAN BROTHERS INC.	224,740.000	7,199,020		6,425,301	6,757,932	(478,061)			(478,061)		6,279,870		919,149	919,149			L
278762-10-9	ECHOSTAR COMMUNICATIONS CORPORATION		02/26/2007	LEHMAN BROTHERS INC.	43,800.000	1,854,952		1,323,145	1,665,714	(342,569)			(342,569)		1,323,145		531,806	531,806			L
278865-10-0	ECOLAB INC.		02/08/2007	LEHMAN BROTHERS INC.	40,500.000	1,780,127		1,539,332	1,830,600	(291,268)			(291,268)		1,539,332		240,795	240,795	4,658		L
28140H-10-4	EDUCATION REALTY TRUST INC		03/30/2007	DISTRIBUTION	0.000	5,037											5,037	5,037			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	129,494		105,616	122,304	(16,956)			(16,956)		105,348		24,146	24,146			L
28224R-10-1	EFUNDS CORPORATON		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	45,103		45,279	46,750	(1,471)			(1,471)		45,279		(176)	(176)			L
268484-10-2	EGL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	41,046		53,734	32,758	20,976			20,976		53,734		(12,689)	(12,689)			L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	18,422		27,663	18,126	(18,126)			(18,126)				18,422	18,422			L
285512-10-9	ELECTRONIC ARTS		02/01/2007	Various	89,950.000	4,565,430		4,898,719	4,227,722	281,070			281,070		4,827,619		(262,189)	(262,189)			L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.		02/28/2007	Various	17,300.000	482,507		416,868	476,615	(59,747)			(59,747)		416,868		65,639	65,639	775		L
287456-10-7	ELKCORP		02/26/2007	Various	8,000.000	347,062		161,524	328,720	(168,030)			(168,030)		160,690		186,372	186,372	360		L
29084Q-10-0	EMCOR GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	64,202		57,324	62,535	(5,211)			(5,211)		57,324		6,878	6,878			L
291011-10-4	EMERSON ELECTRIC		02/28/2007	Various	153,916.000	6,829,686		6,436,480	6,323,211	(347,113)			(347,113)		6,433,335		396,351	396,351	3,439		L
29266R-10-8	ENERGIZER HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	210,189		81,069	177,475	(96,406)			(96,406)		81,069		129,119	129,119			L
29355X-10-7	ENPRO INDUSTRIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	22,855		26,540	23,247	3,293			3,293		26,540		(3,685)	(3,685)			L
26874Q-10-0	ENSCO INT'L		01/03/2007	CANTOR, FITZGERALD & CO.	40,100.000	1,941,582		1,264,549	2,007,406	(743,241)			(743,241)		1,264,165		677,418	677,418			L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	42,273		49,670	42,270	7,400			7,400		49,670		(7,397)	(7,397)			L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		03/30/2007	Various	800.000	46,573		30,385	46,752	(13,333)			(13,333)		30,385		16,189	16,189	766		L
294100-10-2	ENZO BIOCHEM, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	16,525		17,885	15,697	2,188			2,188		17,885		(1,360)	(1,360)			L
26875P-10-1	EOG RESOURCES		01/23/2007	LEHMAN BROTHERS INC.	900.000	60,636		66,892	56,205	10,687			10,687		66,892		(6,256)	(6,256)	54		L
29426L-10-8	EPICOR SOFTWARE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	25,613		24,638	25,669	(1,031)			(1,031)		24,638		974	974			L
26882D-10-9	EPIQ SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	12,308		13,466	11,879	1,587			1,587		13,466		(1,158)	(1,158)			L
294703-10-3	EQUITY INNS INC		03/30/2007	Various	8,400.000	160,685		165,657	134,064	5,161			5,161		165,657		(4,972)	(4,972)	(753)		L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/30/2007	Various	5,100.000	279,818		225,665	277,593	(54,387)			(54,387)		222,042		57,776	57,776	492		L

SCHEDULE D - PART 4

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										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)
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		03/30/2007	Various	569,762.000	31,395,100		12,160,856	26,371,245	(15,349,269)			(15,349,269)		12,153,820		19,241,280	19,241,280	18,986		L
294752-10-0	EQUITY ONE INC		03/30/2007	Various	7,600.000	203,771		178,653	202,616	(23,692)			(23,692)		178,653		25,118	25,118	665		L
29476L-10-7	EQUITY RESIDENTIAL		03/30/2007	Various	55,600.000	2,890,448		1,491,321	2,821,700	(1,293,424)			(1,293,424)		1,490,277		1,400,171	1,400,171	29,417		L
297178-10-5	ESSEX PROPERTY		01/23/2007	Various	3,600.000	496,356		363,916	465,300	(101,384)			(101,384)		363,916		132,440	132,440	3,024		L
297425-10-0	ESTERLINE CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	31,354		35,815	32,184	3,631			3,631		35,815		(4,461)	(4,461)			L
297602-10-4	ETHAN ALLEN INTERIORS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	43,832		48,032	43,332	4,700			4,700		48,032		(4,200)	(4,200)	240		L
300645-10-8	EXAR CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	16,979		26,156	16,900	9,256			9,256		26,156		(9,177)	(9,177)			L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC		03/16/2007	Various	30,500.000	1,289,077		1,276,851	380,700	(80,302)			(80,302)		1,276,851		12,226	12,226			L
30231G-10-2	EXXON MOBIL CORP.		02/28/2007	Various	241,940.000	17,480,357		15,360,622	18,539,862	(3,184,687)			(3,184,687)		15,355,175		2,125,182	2,125,182	61,920		L
302491-30-3	F M C CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	131,630		98,672	130,135	(31,463)			(31,463)		98,672		32,958	32,958	306		L
315616-10-2	F5 NETWORKS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	132,757		96,511	133,578	(37,067)			(37,067)		96,511		36,247	36,247			L
303075-10-5	FACTSET RESEARCH SYSTEMS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	79,302		62,964	79,072	(16,108)			(16,108)		62,964		16,338	16,338			L
303250-10-4	FAIR ISAAC INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	118,855		108,119	117,885	(9,766)			(9,766)		108,119		10,736	10,736			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,400.000	92,118		96,119	90,774	5,345			5,345		96,119		(4,001)	(4,001)			L
311900-10-4	FASTENAL CO		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,500.000	197,376		118,211	197,340	(79,129)			(79,129)		118,211		79,165	79,165			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		03/30/2007	Various	8,000.000	751,558		257,385	680,000	(465,604)			(465,604)		257,385		494,173	494,173	689		L
313855-10-8	FEDERAL SIGNAL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	33,985		40,796	33,684	7,112			7,112		40,796		(6,812)	(6,812)	126		L
31410H-10-1	FEDERATED DEPARTMENT STORES		01/03/2007	CANTOR, FITZGERALD & CO.	32,286.000	1,236,819		546,502	1,231,065	(684,563)			(684,563)		546,502		690,317	690,317	6,758		L
31428X-10-6	FEDEX CORPORATION		03/28/2007	Various	162,710.000	17,643,436		17,743,188	7,876,036	(429,612)			(429,612)		17,743,188		(99,752)	(99,752)	6,526		L
30241L-10-9	FEI COMPANY		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	31,091		27,678	31,644	(3,966)			(3,966)		27,678		3,413	3,413			L
31430F-10-1	FELCOR LODGING TRUST INC		03/30/2007	Various	12,700.000	273,984		259,045	277,368	(14,205)			(14,205)		259,045		14,940	14,940	1,054		L
315405-10-0	FERRO CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	40,052		40,891	39,311	1,580			1,580		40,891		(839)	(839)			L
317923-10-0	FINISH LINE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	17,807		30,232	19,992	10,240			10,240		30,232		(12,425)	(12,425)			L
319963-10-4	FIRST DATA		02/28/2007	Various	27,000.000	689,764		681,593	689,040	(7,447)			(7,447)		681,593		8,170	8,170	810		L
808627-10-3	FIRST HORIZON PHARM CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	23,858		23,580	24,000	(420)			(420)		23,580		278	278			L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/30/2007	Various	3,800.000	194,703		83,552	178,182	(112,344)			(112,344)		83,552		111,151	111,151	837		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/30/2007	Various	7,400.000	232,579		215,819	215,414	(15,609)			(15,609)		215,819		16,759	16,759	(442)		L
339099-10-3	FLEETWOOD ENTERPRISES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	17,278		29,231	15,029	7,386			7,386		22,415		(5,137)	(5,137)			L
302445-10-1	FLIR SYSTEMS		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	72,242		63,582	73,209	(9,627)			(9,627)		63,582		8,661	8,661			L
341140-10-1	FLORIDA ROCK INDUSTRIES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	100,847		43,867	90,405	(46,538)			(46,538)		43,867		56,980	56,980	315		L
343498-10-1	FLOWERS INDUSTRIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	51,055		55,163	51,281	3,882			3,882		55,163		(4,109)	(4,109)			L
34354P-10-5	FLOWSERVE CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	127,432		130,095	126,175	3,920			3,920		130,095		(2,663)	(2,663)			L
30249U-10-1	FMC TECHNLOGIES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	180,744		109,097	184,890	(76,397)			(76,397)		108,493		72,252	72,252			L
344849-10-4	FOOT LOCKER INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,900.000	147,195		160,068	151,317	8,751			8,751		160,068		(12,872)	(12,872)	863		L
345838-10-6	FOREST LABORATORIES		01/23/2007	LEHMAN BROTHERS INC.	1,100.000	60,358		47,930	55,660	(7,730)			(7,730)		47,930		12,428	12,428			L
346091-70-5	FOREST OIL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	78,582		68,232	81,700	(13,469)			(13,469)		68,232		10,351	10,351			L

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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)
346371-98-2	FORMAN PETROLEUM WARRANTS SERIES A		01/16/2007	EXPIRATION	164.000																U
346361-93-4	FORMAN PETROLEUM WARRANTS SERIES C		01/16/2007	EXPIRATION	491.000																U
349853-10-1	FORWARD AIR CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	32,699		43,108	31,823	11,285			11,285		43,108		(10,409)	(10,409)			L
349882-10-0	FOSSIL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,700.000	61,163		55,178	60,966	(5,788)			(5,788)		55,178		5,985	5,985			L
356108-10-0	FRED'S INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	17,018		37,029	15,652	21,377			21,377		37,029		(20,011)	(20,011)			L
359059-10-2	FRONTIER AIRLINES HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	6,876		13,583	6,660	(3,478)			(3,478)		3,183		3,693	3,693			L
35914P-10-5	FRONTIER OIL		02/01/2007	Various	3,900.000	106,868		114,235	112,086	2,149			2,149		114,235		(7,367)	(7,367)	117		L
359694-10-6	FULLER (H.B.) CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	62,928		64,856	61,968	2,888			2,888		64,856		(1,928)	(1,928)			L
360921-10-0	FURNITURE BRANDS		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,200.000	36,718		49,382	35,706	13,676			13,676		49,382		(12,663)	(12,663)			L
361268-10-5	G & K SERVICES		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	30,429		33,114	31,112	2,002			2,002		33,114		(2,685)	(2,685)	32		L
36467W-10-9	GAMESTOP CORP CLASS A		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	181,179		155,182	181,863	(26,681)			(26,681)		155,182		25,997	25,997			L
364730-10-1	GANNETT CO., INC.		02/28/2007	Various	24,770.000	1,465,293		1,366,654	1,497,594	(130,971)			(130,971)		1,366,623		98,670	98,670	7,679		L
364760-10-8	GAP STORES, INC. (THE)		02/28/2007	Various	21,100.000	405,020		371,506	411,450	(39,944)			(39,944)		371,506		33,514	33,514	1,688		L
365558-10-5	GARDNER DENVER INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	56,774		57,290	55,965	1,325			1,325		57,290		(516)	(516)			L
366651-10-7	GARTNER GROUP INC NEW		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	53,868		33,348	51,454	(18,106)			(18,106)		33,348		20,520	20,520			L
361448-10-3	GATX CORP.		02/01/2007	Various	28,634.000	1,324,725		1,217,813	99,659	(12,893)			(12,893)		1,217,811		106,913	106,913	483		L
368682-10-0	GENCORP, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	20,540		28,105	19,628	8,477			8,477		28,105		(7,564)	(7,564)			L
368710-40-6	GENENTECH INC		01/23/2007	LEHMAN BROTHERS INC.	2,900.000	254,496		258,499							258,499		(4,003)	(4,003)			L
369385-10-9	GENERAL COMMUNICATION - CL A		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	24,691		19,277	25,168	(5,891)			(5,891)		19,277		5,414	5,414			L
369550-10-8	GENERAL DYNAMICS		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	97,156		79,102	89,220	(10,118)			(10,118)		79,102		18,054	18,054	276		L
369604-10-3	GENERAL ELECTRIC		03/02/2007	Various	394,450.000	13,860,352		14,518,589	13,189,085	(136,200)			(136,200)		14,518,589		(658,236)	(658,236)	33,390		L
370021-10-7	GENERAL GROWTH PROPERTIES, INC		03/30/2007	Various	36,900.000	2,256,693		535,105	1,927,287	(1,528,599)			(1,528,599)		535,105		1,721,588	1,721,588	1,505		L
370334-10-4	GENERAL MILLS		02/28/2007	Various	17,700.000	997,111		1,017,164							1,017,164		(20,054)	(20,054)	6,549		L
371532-10-2	GENESCO, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	31,349		33,687	29,840	3,847			3,847		33,687		(2,338)	(2,338)			L
37184D-10-1	GENESIS HEALTHCARE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	42,849		32,776	33,061	(285)			(285)		32,776		10,074	10,074			L
36866T-10-3	GEN-PROBE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	117,836		114,117	120,451	(6,334)			(6,334)		114,117		3,719	3,719			L
371901-10-9	GENTEX CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,800.000	107,718		115,849	105,808	10,041			10,041		115,849		(8,131)	(8,131)	646		L
37247A-10-2	GENTIVA HEALTH SERVICES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	15,593		14,558	15,248	(690)			(690)		14,558		1,035	1,035			L
372917-10-4	GENZYME CORP.		01/23/2007	LEHMAN BROTHERS INC.	1,000.000	67,037		72,934	61,580	11,354			11,354		72,934		(5,897)	(5,897)			L
373200-20-3	GEORGIA GULF CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	23,036		34,250	23,172	11,078			11,078		34,250		(11,213)	(11,213)	96		L
373730-10-0	GERBER SCIENTIFIC, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	10,521		9,295	11,304	(2,009)			(2,009)		9,295		1,226	1,226			L
374393-10-6	GEVITY HR INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	21,683		28,016	23,690	4,326			4,326		28,016		(6,333)	(6,333)	90		L
374689-10-7	GIBRALTAR INDS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	24,466		24,572							24,572		(105)	(105)			L
375558-10-3	GILEAD SCIENCES		01/23/2007	LEHMAN BROTHERS INC.	3,200.000	204,505		209,883							209,883		(5,378)	(5,378)			L
377316-10-4	GLATFELTER		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	31,589		29,135	31,000	(1,865)			(1,865)		29,135		2,454	2,454	180		L
37803P-10-5	GLENBOROUGH REALTY		03/30/2007	DISTRIBUTION	0.000	2,508											2,508	2,508			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
37934A-10-0	GLOBAL IMAGING SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	38,059		39,715	41,705	(1,990)			(1,990)		39,715		(1,656)	(1,656)			L
37940X-10-2	GLOBAL PAYMENTS INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	115,287		132,832	83,340	3,123			3,123		132,832		(17,545)	(17,545)			L
36188G-10-2	GMH COMMUNITIES TRUST		03/30/2007	Various	11,300.000	141,622		163,798	114,695	19,359			19,359		163,798		(22,176)	(22,176)	(1,517)		L
38259P-50-8	GOOGLE INC.		02/16/2007	Various	27,329.000	12,858,142		12,909,984	4,848,394	(319,056)			(319,056)		12,909,984		(51,842)	(51,842)			L
384109-10-4	GRACO, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	123,494		107,780	118,860	(12,468)			(12,468)		106,392		17,102	17,102	495		L
387328-10-7	GRANITE CONSTRUCTION INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	79,583		40,288	75,480	(35,192)			(35,192)		40,288		39,294	39,294	150		L
38821G-10-1	GRANT PRIDECO INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,800.000	226,155		216,498	230,666	(14,168)			(14,168)		216,498		9,657	9,657			L
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	39,983		38,986	36,036	2,950			2,950		38,986		997	997			L
39153L-10-6	GREATBATCH INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	22,833		31,345	21,536	(2,622)			(2,622)		18,914		3,920	3,920			L
398433-10-2	GRIFFON CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	25,602		26,824	25,500	1,324			1,324		26,824		(1,222)	(1,222)			L
398905-10-9	GROUP 1 AUTOMOTIVE		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	42,288		42,541	41,376	1,165			1,165		42,541		(253)	(253)			L
402040-10-9	GUITAR CENTER INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	45,635		53,472	45,460	8,012			8,012		53,472		(7,837)	(7,837)			L
403777-10-5	GYMBOREE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	25,570		18,247	22,896	(4,649)			(4,649)		18,247		7,323	7,323			L
405024-10-0	HAEMONETICS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	37,395		42,801	36,016	6,785			6,785		42,801		(5,407)	(5,407)			L
405217-10-0	HAIN CELESTIAL GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	37,475		38,477	40,573	(40,573)			(40,573)				37,475	37,475			L
406216-10-1	HALLIBURTON CO.		02/08/2007	Various	218,600.000	6,454,384		7,747,349	6,787,530	959,819			959,819		7,747,349		(1,292,966)	(1,292,966)			L
410345-10-2	HANESBRANDS, INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,100.000	104,548		90,202	96,842	(6,640)			(6,640)		90,202		14,347	14,347			L
410768-10-5	HANOVER COMPRESSOR		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,100.000	75,209		68,072	77,449	(9,377)			(9,377)		68,072		7,138	7,138			L
411310-10-5	HANSEN NATURAL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	102,094		89,907	90,936	(1,029)			(1,029)		89,907		12,187	12,187			L
412693-10-3	HARLAND (JOHN H.) CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	50,045		43,459	50,200	(6,741)			(6,741)		43,459		6,586	6,586			L
412822-10-8	HARLEY-DAVIDSON		02/07/2007	Various	51,400.000	3,584,168		2,641,630	3,622,158	(980,528)			(980,528)		2,641,630		942,538	942,538			L
413160-10-2	HARMONIC LIGHTWAVES INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	17,234		28,967	14,540	(9,470)			(9,470)		5,070		12,164	12,164			L
413619-10-7	HARRAH'S ENTERTAINM		03/16/2007	Various	51,900.000	4,380,480		3,981,426	3,052,368	(351,758)			(351,758)		3,973,960		406,520	406,520	6,000		L
413875-10-5	HARRIS CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,900.000	281,379		208,155	270,574	(62,943)			(62,943)		207,631		73,748	73,748			L
415864-10-7	HARSCO CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	143,120		114,771	136,980	(23,236)			(23,236)		113,744		29,376	29,376	639		L
416196-10-3	HARTE HANKS COMMUNICATIONS		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	70,837		38,297	69,275	(30,978)			(30,978)		38,297		32,540	32,540			L
419596-10-1	HAVERTY FURNITURE		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	13,140		17,139	13,320	3,819			3,819		17,139		(3,999)	(3,999)			L
42210P-10-2	HEADWATERS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	30,330		48,213	31,148	17,065			17,065		48,213		(17,883)	(17,883)			L
42222G-10-8	HEALTH NET INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	243,394		237,493	248,166	(10,673)			(10,673)		237,493		5,900	5,900			L
421906-10-8	HEALTHCARE SERVICES GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	16,816		13,490	17,376	(3,886)			(3,886)		13,490		3,326	3,326			L
422245-10-0	HEALTHWAYS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	47,877		56,702	52,481	4,221			4,221		56,702		(8,825)	(8,825)			L
422347-10-4	HEARTLAND EXPRESS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	3,500.000	56,606		67,007	52,570	14,437			14,437		67,007		(10,401)	(10,401)	70		L

SCHEDULE D - PART 4

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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)
422819-10-2	HEIDRICK & STRUGGLES		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	25,771		22,207	25,416	(3,209)			(3,209)		22,207		3,564	3,564			L
423074-10-3	HEINZ (H.J.)		02/28/2007	Various	11,800.000	543,205		508,012	531,118	(23,106)			(23,106)		508,012		35,193	35,193	4,130		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	3,200.000	101,450		128,704	100,384	28,320			28,320		128,704		(27,254)	(27,254)			L
423452-10-1	HELMERICH & PAYNE, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,600.000	119,608		121,490	112,562	8,928			8,928		121,490		(1,882)	(1,882)			L
426281-10-1	HENRY JACK & ASSOCIATES		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,400.000	71,866		61,240	72,760	(11,520)			(11,520)		61,240		10,625	10,625			L
428236-10-3	HEWLETT PACKARD		02/28/2007	Various	46,000.000	1,853,949		1,108,492	1,466,364	(807,123)			(807,123)		1,108,492		745,457	745,457	2,848		L
428567-10-1	HIBBETT SPORTS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	25,503		24,503	24,424	79			79		24,503		1,000	1,000			L
431284-10-8	HIGHWOODS PROPERTIES		03/30/2007	Various	7,500.000	303,838		237,216	220,104	(80,911)			(80,911)		237,216		66,622	66,622	(159)		L
431573-10-4	HILLENBRAND INDUSTRIES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	150,643		134,720	153,711	(18,991)			(18,991)		134,720		15,923	15,923			L
43365Y-10-4	HITTITE MICROWAVE CORP		02/16/2007	LEHMAN BROTHERS INC.	5,600.000	242,219		208,668							208,668		33,551	33,551			L
404251-10-0	HNI CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	106,248		104,814	102,143	2,671			2,671		104,814		1,434	1,434			L
436440-10-1	HOLOGIC, INC.		01/31/2007	Various	18,723.000	1,033,733		932,760	436,063	18,045			18,045		932,760		100,973	100,973			L
437076-10-2	HOME DEPOT INC		02/08/2007	Various	250,700.000	10,291,716		9,376,373	10,068,112	(824,170)			(824,170)		9,243,942		1,047,774	1,047,774			L
438516-10-6	HONEYWELL INTERNATIONAL INC		02/28/2007	Various	27,900.000	1,290,633		841,020	1,262,196	(421,176)			(421,176)		841,020		449,612	449,612	6,225		L
439104-10-0	HOOPER HOLMES		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	7,176		22,834	6,951	(6,951)			(6,951)				7,176	7,176			L
440452-10-0	HORMEL (G.A.) CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	120,272		74,841	119,488	(44,647)			(44,647)		74,841		45,431	45,431	480		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	24,244		30,826							30,826		(6,582)	(6,582)			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		03/30/2007	Various	16,700.000	1,116,463		1,046,563	793,751	(70,677)			(70,677)		1,046,563		69,900	69,900	7,541		L
44107P-10-4	HOST HOTELS & RESORTS INC		01/23/2007	LEHMAN BROTHERS INC.	79,600.000	1,992,168		1,640,570	1,954,180	(313,610)			(313,610)		1,640,570		351,598	351,598	19,900		L
441339-10-8	HOT TOPIC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	18,345		31,562	22,678	8,884			8,884		31,562		(13,217)	(13,217)			L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	52,244		80,191	54,240	(6,157)			(6,157)		48,083		4,162	4,162			L
443320-10-6	HUB GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	41,415		35,420	38,570	(3,150)			(3,150)		35,420		5,995	5,995			L
443510-20-1	HUBBELL, INC. CLASS B		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	125,529		124,285	122,067	45			45		122,112		3,417	3,417	891		L
445658-10-7	HUNT TRANSPORT SVC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,700.000	112,757		54,688	97,619	(42,931)			(42,931)		54,688		58,069	58,069			L
448407-10-6	HUTCHINSON TECH		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	18,589		28,136	21,213	6,923			6,923		28,136		(9,547)	(9,547)			L
448774-10-9	HYDRIL		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	57,875		69,925	60,152	9,773			9,773		69,925		(12,050)	(12,050)			L
44914M-10-4	HYPERION SOLUTIONS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	55,195		53,934	57,504	(3,570)			(3,570)		53,934		1,261	1,261			L
44919P-30-0	IAC/INTERACTIVE COR		03/14/2007	Various	185,300.000	6,758,753		6,809,808	1,386,068	(454,717)			(454,717)		6,809,808		(51,055)	(51,055)			L
44930G-10-7	ICU MEDICAL		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	19,085		19,953	20,340	(388)			(388)		19,953		(868)	(868)			L
45167R-10-4	IDEX CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	73,198		77,538	71,115	6,423			6,423		77,538		(4,340)	(4,340)	225		L
45168D-10-4	IDEXX LABS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	101,555		101,825	95,160	6,665			6,665		101,825		(270)	(270)			L
449623-10-7	IHOP CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	48,701		41,916	47,430	(5,514)			(5,514)		41,916		6,785	6,785			L
452308-10-9	ILLINOIS TOOL WORKS		03/16/2007	Various	107,100.000	5,410,122		4,581,678	4,729,856	(388,813)			(388,813)		4,581,678		828,444	828,444	21,504		L
45245A-10-7	IMATION CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	69,851		62,095	69,645	(7,589)			(7,589)		62,056		7,795	7,795			L
452526-10-6	IMMUCOR INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	74,825		46,455	67,229	(20,774)			(20,774)		46,455		28,370	28,370			L

SCHEDULE D - PART 4

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

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										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)
45678T-20-1	INFOSPACE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	22,163		27,880	20,510	7,370			7,370		27,880		(5,717)	(5,717)			L
457153-10-4	INGRAM MICRO		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,100.000	118,421		117,316	124,501	(7,185)			(7,185)		117,316		1,105	1,105			L
457461-20-0	INLAND REAL ESTATE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	45,082		41,871	43,056	(1,185)			(1,185)		41,871		3,211	3,211	184		L
4576J0-10-4	INNKEEPERS TRUST		03/30/2007	Various	10,700.000	146,129		148,800	165,850	4,853			4,853		148,800		(2,671)	(2,671)	4,364		L
457652-10-5	INPUT/OUTPUT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	24,281		25,054	24,534	(24,534)			(24,534)				24,281	24,281			L
45765U-10-3	INSIGHT ENTERPRISES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	30,261		34,679	30,192	4,487			4,487		34,679		(4,417)	(4,417)			L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	24,867		26,321	23,274	(2,809)			(2,809)		20,465		4,402	4,402			L
457985-20-8	INTEGRA LIFE SCIENCES		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	37,425		37,405	38,331	(926)			(926)		37,405		21	21			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		01/23/2007	J. P. MORGAN SECURITIES, INC.	8,900.000	134,043		141,508	137,772	(3,640)			(3,640)		134,132		(88)	(88)			L
458140-10-0	INTEL CORP.		02/27/2007	Various	1,536,633.000	30,952,355		30,276,298	25,918,178	(1,090,831)			(1,090,831)		30,276,298		676,057	676,057	170,149		L
458665-10-6	INTERFACE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	27,685		27,054	27,018	36			36		27,054		631	631			L
459200-10-1	INTERNATIONAL BUS.		02/28/2007	Various	82,330.000	8,067,587		6,966,474	5,405,426	(1,033,377)			(1,033,377)		6,966,474		1,101,112	1,101,112	5,310		L
459902-10-2	INTERNATIONAL GAME		02/08/2007	Various	99,648.000	4,381,184		3,566,565	4,303,438	(1,034,364)			(1,034,364)		3,566,565		814,619	814,619	12,109		L
460146-10-3	INTERNATIONAL PAPER CO.		02/28/2007	Various	16,600.000	594,434		527,724	566,060	(38,336)			(38,336)		527,724		66,710	66,710	3,700		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	119,064		116,448	123,296	(36,267)			(36,267)		87,029		32,035	32,035			L
460335-20-1	INTERNATIONAL SPEEDWAY		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	83,146		61,336	81,664	(20,328)			(20,328)		61,336		21,811	21,811			L
46069S-10-9	INTERSIL CORP		01/23/2007	Various	28,760.000	684,789		658,563	575,515	(29,787)			(29,787)		658,563		26,226	26,226			L
458372-10-9	INTER-TEL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	23,904		26,725	24,376	2,349			2,349		26,725		(2,821)	(2,821)	88		L
461148-10-8	INTEVAC INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	16,613		16,881	18,165	(1,284)			(1,284)		16,881		(268)	(268)			L
461202-10-3	INTUIT INC.		03/07/2007	Various	71,800.000	2,051,725		1,947,726	2,190,618	(242,892)			(242,892)		1,947,726		103,999	103,999			L
46120E-60-2	INTUITIVE SURGICAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	156,422		159,959	153,440	6,519			6,519		159,959		(3,536)	(3,536)			L
461203-10-1	INVACARE CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	24,192		43,296	27,005	16,291			16,291		43,296		(19,104)	(19,104)	14		L
46185R-10-0	INVITROGEN CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	143,253		155,626	135,816	19,006			19,006		154,822		(11,569)	(11,569)			L
465741-10-6	ITRON INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	27,931		32,120	25,920	6,200			6,200		32,120		(4,188)	(4,188)			L
450911-10-2	ITT CORPORATION		03/16/2007	FRANKEL, STUART, & CO., INC	4,000.000	237,967		238,933							238,933		(966)	(966)			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	112,137		40,739	106,192	(65,505)			(65,505)		40,687		71,450	71,450			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	44,482		40,986	49,050	(8,064)			(8,064)		40,986		3,496	3,496			L
466367-10-9	JACK IN THE BOX INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	100,046		69,718	97,664	(27,946)			(27,946)		69,718		30,328	30,328			L
469814-10-7	JACOBS ENGINEERING GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	228,607		164,798	212,004	(47,235)			(47,235)		164,769		63,837	63,837			L
47012E-10-6	JAKKS PACIFIC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	9,882		14,102	10,920	3,182			3,182		14,102		(4,219)	(4,219)			L
46612K-10-8	JDA SOFTWARE GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	17,327		30,321	16,524	5,365			5,365		21,889		(4,561)	(4,561)			L
477143-10-1	JETBLUE AIRWAYS CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,800.000	101,987		115,311	96,560	(18,976)			(18,976)		77,584		24,403	24,403			L
832696-40-5	JM SMUCKER COMPANY		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	123,094		117,380	126,022	(8,642)			(8,642)		117,380		5,714	5,714			L

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										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)
47758P-30-7	JO-ANN STORES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	25,108		18,239	24,600	(6,361)			(6,361)		18,239		6,869	6,869			L
478160-10-4	JOHNSON & JOHNSON		03/06/2007	Various	395,008.000	24,627,741		24,957,292	25,213,566	(1,130,146)			(1,130,146)		24,957,292		(329,551)	(329,551)	124,864		L
478366-10-7	JOHNSON CONTROLS		01/18/2007	J. P. MORGAN SECURITIES, INC.	40,900.000	3,597,298		2,900,698	3,514,128	(613,430)			(613,430)		2,900,698		696,601	696,601	13,497		L
480838-10-1	JOS A BANK CLOTHIERS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	15,290		20,983	14,675	6,308			6,308		20,983		(5,693)	(5,693)			L
481165-10-8	JOY GLOBAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,500.000	261,238		281,338	265,870	(83,252)			(83,252)		182,618		78,619	78,619			L
48203R-10-4	JUNIPER NETWORKS		01/03/2007	CANTOR, FITZGERALD & CO.	45,100.000	864,148		698,497	854,194	(197,799)			(197,799)		656,395		207,753	207,753			L
482732-10-4	K2 INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	20,004		23,797	21,104	2,693			2,693		23,797		(3,792)	(3,792)			L
483548-10-3	KAMAN CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	26,549		30,071	26,868	3,203			3,203		30,071		(3,522)	(3,522)	150		L
485170-30-2	KANSAS CITY SOUTHERN		03/23/2007	Various	17,600.000	623,379		462,865	457,826	(47,196)			(47,196)		462,865		160,514	160,514			L
486587-10-8	KAYDON CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	42,007		42,753	39,740	3,013			3,013		42,753		(746)	(746)	120		L
486665-10-2	KEANE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	20,354		27,240	20,247	6,993			6,993		27,240		(6,887)	(6,887)			L
487584-10-4	KEITHLEY INSTRUMENTS		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	6,654		25,802	6,575	(4,413)			(4,413)		2,162		4,492	4,492			L
488044-10-8	KELLWOOD CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	25,361		28,975	26,016	2,959			2,959		28,975		(3,613)	(3,613)			L
488152-20-8	KELLY SERVICES INC. CLASS A		01/23/2007	J. P. MORGAN SECURITIES, INC.	900.000	26,377		21,912	26,046	(4,134)			(4,134)		21,912		4,465	4,465			L
488360-10-8	KEMET CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	26,740		35,547	28,470	7,077			7,077		35,547		(8,807)	(8,807)			L
48880L-10-7	KENDLE INTL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	13,692		14,549	12,580	1,969			1,969		14,549		(858)	(858)			L
489170-10-0	KENNAMETAL, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	102,149		91,012	100,045	(9,033)			(9,033)		91,012		11,137	11,137			L
490057-10-6	KENSEY NASH CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	12,138		11,493	12,720	(1,227)			(1,227)		11,493		645	645			L
49338N-10-9	KEYSTONE AUTOMOTIVE IND		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	19,633		22,008	20,394	1,614			1,614		22,008		(2,375)	(2,375)			L
49427F-10-8	KILROY REALTY CORPORATION		03/30/2007	Various	7,300.000	656,614		591,975	569,400	(79,662)			(79,662)		543,517		113,097	113,097	(1,557)		L
494368-10-3	KIMBERLY-CLARK		02/28/2007	Various	16,300.000	1,112,911		990,199	1,107,585	(117,386)			(117,386)		990,199		122,712	122,712	7,987		L
49446R-10-9	KIMCO REALTY		03/30/2007	Various	35,500.000	1,670,476		952,461	1,595,725	(628,874)			(628,874)		952,461		718,016	718,016	12,699		L
49455P-10-1	KINDER MORGAN		02/28/2007	Various	3,900.000	412,719		409,383	412,425	(3,042)			(3,042)		409,383		3,336	3,336	3,063		L
497266-10-6	KIRBY CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	65,891		62,648	61,434	1,214			1,214		62,648		3,243	3,243			L
499064-10-3	KNIGHT TRANSPORTATION INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,900.000	55,597		59,812	49,445	10,367			10,367		59,812		(4,215)	(4,215)			L
500255-10-4	KOHL'S CORP.		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	82,724		68,813	82,116	(13,303)			(13,303)		68,813		13,911	13,911			L
500453-20-4	KOMAG INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	38,755		51,203	41,668	9,535			9,535		51,203		(12,448)	(12,448)			L
500600-10-1	KOPIN CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	8,266		14,551	7,854	(7,854)			(7,854)				8,266	8,266			L
500643-20-0	KORN/FERRY INTERNATIONAL		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	43,369		53,720	43,624	(1,836)			(1,836)		41,788		1,581	1,581			L
50075N-10-4	KRAFT FOODS INC		02/28/2007	Various	7,700.000	248,762		239,311	274,890	(35,579)			(35,579)		239,311		9,451	9,451	1,925		L
501044-10-1	KROGER CO.		02/28/2007	Various	16,000.000	408,202		328,026	369,120	(41,094)			(41,094)		328,026		80,176	80,176	930		L
501052-10-4	KRONOS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	40,646		50,117	44,088	6,029			6,029		50,117		(9,471)	(9,471)			L
482686-10-2	K-SWISS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	43,096		43,410	43,036	374			374		43,410		(314)	(314)	70		L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	15,746		29,725	15,960	(15,960)			(15,960)				15,746	15,746			L

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										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)
505401-20-8	LABOR READY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	33,971		46,750	32,994	13,756			13,756		46,750		(12,779)	(12,779)			L
50540R-40-9	LABORATORY CORP. OF		03/05/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	30,000.000	2,024,038		2,234,640							2,234,640		(210,602)	(210,602)			L
512807-10-8	LAM RESEARCH CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,200.000	289,044		201,467	313,844	(112,377)			(112,377)		201,467		87,578	87,578			L
513847-10-3	LANCASTER COLONY CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,100.000	49,301		35,141	48,741	(14,716)			(14,716)		34,025		15,276	15,276			L
514606-10-2	LANCE, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	20,156		24,823	20,080	4,743			4,743		24,823		(4,667)	(4,667)			L
51508L-10-3	LANDRY'S RESTAURANTS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	21,223		24,938	21,063	3,875			3,875		24,938		(3,716)	(3,716)	35		L
515098-10-1	LANDSTAR SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	84,109		95,726	80,178	15,548			15,548		95,726		(11,618)	(11,618)			L
517834-10-7	LAS VEGAS SANDS CORP		01/23/2007	LEHMAN BROTHERS INC.	300.000	31,440		20,357	26,844	(6,487)			(6,487)		20,357		11,083	11,083			L
517942-10-8	LASALLE HOTELS		03/30/2007	Various	6,400.000	300,706		183,373	293,440	(107,047)			(107,047)		183,373		117,333	117,333	1,210		L
518415-10-4	LATTICE SEMICONDUCTOR		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,000.000	29,729		37,906	32,400	5,506			5,506		37,906		(8,177)	(8,177)			L
518613-10-4	LAUREATE EDUCATION INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	124,957		105,523	111,849	(6,440)			(6,440)		105,409		19,548	19,548			L
520776-10-5	LAWSON PRODUCTS, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	100.000	4,147		2,553	4,589	(2,036)			(2,036)		2,553		1,594	1,594	20		L
505336-10-7	LA-Z-BOY CHAIR CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	25,611		41,580	24,927	16,653			16,653		41,580		(15,969)	(15,969)			L
501803-30-8	LCA-VISION		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	27,003		35,897	24,052	11,845			11,845		35,897		(8,894)	(8,894)			L
521865-10-5	LEAR CORP COM		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	99,146		112,921	88,590	24,331			24,331		112,921		(13,774)	(13,774)			L
523768-10-9	LEE ENTERPRISES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	64,252		66,901	62,120	4,781			4,781		66,901		(2,649)	(2,649)	360		L
526107-10-7	LENNOX INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	57,138		64,093	58,159	5,934			5,934		64,093		(6,955)	(6,955)	247		L
526262-10-0	LENOX GROUP INC		03/30/2007	Various	3,200.000	18,426		38,747	20,480	14,014			14,014		34,494		(16,068)	(16,068)			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		03/21/2007	Various	13,904.000	83,921		70,436	55,462	(9,607)			(9,607)		70,436		13,485	13,485			L
529043-10-1	LEXINGTON REALTY TRUST		03/30/2007	Various	2,300.000	50,416		53,055	8,968	480			480		53,055		(2,638)	(2,638)	163		L
529771-10-7	LEXMARK INT'L INC		02/02/2007	CANTOR, FITZGERALD & CO.	16,200.000	1,037,993		1,138,408							1,138,408		(100,415)	(100,415)			L
529898-10-8	LIBBEY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	5,906		14,890	6,170	(6,170)			(6,170)				5,906	5,906			L
530555-10-1	LIBERTY GLOBAL INC		02/28/2007	Various	43,410.000	1,270,044		1,007,511	1,265,402	(263,065)			(263,065)		1,002,336		267,708	267,708			L
530555-30-9	LIBERTY GLOBAL INC		02/28/2007	Various	43,655.000	1,207,707		989,855	1,222,340	(237,940)			(237,940)		984,400		223,307	223,307			L
53071M-10-4	LIBERTY MEDIA HOLDING CORP		01/03/2007	LEHMAN BROTHERS INC.	36,875.000	795,793		687,651	795,394	(129,485)			(129,485)		665,909		129,885	129,885			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		03/21/2007	BERNSTEIN (SANFORD C.) & CO., INC.	19,300.000	2,129,663		1,892,783	930,810	(37,982)			(37,982)		1,892,783		236,880	236,880			L
531172-10-4	LIBERTY PROPERTY TRUST		03/30/2007	Various	17,700.000	878,857		736,649	869,778	(128,566)			(128,566)		733,915		144,941	144,941	11,538		L
53219L-10-9	LIFEPOINT HOSPITALS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	83,688		109,039	84,250	24,789			24,789		109,039		(25,351)	(25,351)			L
532457-10-8	LILLY (ELI) & CO.		02/28/2007	Various	43,400.000	2,284,632		2,293,156	1,036,790	30,049			30,049		2,293,156		(8,524)	(8,524)	16,490		L
532716-10-7	LIMITED BRANDS INC		03/05/2007	Various	30,600.000	798,480		791,563	885,564	(94,001)			(94,001)		791,563		6,918	6,918	4,455		L
532791-10-0	LINCARE HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,200.000	170,597		155,996	167,328	(13,190)			(13,190)		154,138		16,459	16,459			L
533900-10-6	LINCOLN ELEC HLDGS		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,900.000	116,739		112,840	114,798	(1,958)			(1,958)		112,840		3,899	3,899	418		L
535555-10-6	LINDSAY CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	12,683		10,797	13,060	(2,263)			(2,263)		10,797		1,886	1,886			L
535678-10-6	LINEAR TECHNOLOGY CORP.		01/03/2007	JONES TRADING	7,200.000	220,295		213,868	218,304	(26,079)			(26,079)		192,225		28,070	28,070			L
537008-10-4	LITTLEFUSE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	24,669		30,733	25,504	5,229			5,229		30,733		(6,063)	(6,063)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
501889-20-8	LKQ CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	33,843		35,178	36,784	(1,606)			(1,606)		35,178		(1,335)	(1,335)			L
539830-10-9	LOCKHEED MARTIN COR		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	118,369		84,575	110,484	(25,909)			(25,909)		84,575		33,794	33,794			L
539451-10-4	LO-JACK CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	12,016		16,803	11,956	4,847			4,847		16,803		(4,787)	(4,787)			L
542312-10-3	LONE STAR TECHNOLOGIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	36,979		49,600	38,728	10,872			10,872		49,600		(12,621)	(12,621)			L
543162-10-1	LONGS DRUG STORES CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	56,398		61,853	55,094	6,759			6,759		61,853		(5,455)	(5,455)	182		L
543213-10-2	LONGVIEW FIBRE CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	59,932		60,661	63,655	(2,994)			(2,994)		60,661		(730)	(730)	667		L
546347-10-5	LOUISIANA-PACIFIC CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,700.000	108,793		117,708	101,191	16,517			16,517		117,708		(8,915)	(8,915)			L
548661-10-7	LOWE'S COS.		03/20/2007	Various	529,208.000	16,357,039		17,759,175	6,794,064	438,106			438,106		17,728,735		(1,371,696)	(1,371,696)	11,455		L
502161-10-2	LSI LOGIC		01/25/2007	Various	43,100.000	420,879		392,503	256,500	(14,558)			(14,558)		392,503		28,375	28,375			L
502175-10-2	LTC PROPERTIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	21,437		17,937	21,848	(3,911)			(3,911)		17,937		3,500	3,500	100		L
549271-10-4	LUBRIZOL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	149,538		120,055	150,390	(30,588)			(30,588)		119,802		29,736	29,736			L
549764-10-8	LUFKIN INDUSTRIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	29,663		33,581	29,040	4,541			4,541		33,581		(3,917)	(3,917)			L
550819-10-6	LYDALL INC DEL		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	11,629		10,099	9,729	370			370		10,099		1,530	1,530			L
552078-10-7	LYONDELL PETROCHEMICAL CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	9,100.000	239,423		211,107	232,687	(22,147)			(22,147)		210,540		28,883	28,883			L
553777-10-3	M T S SYSTEMS		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	27,683		31,521	27,034	4,487			4,487		31,521		(3,838)	(3,838)	77		L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	13,863		22,693	15,276	7,417			7,417		22,693		(8,830)	(8,830)	10		L
554273-10-2	MACDERMID INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	20,642		19,556	20,460	(904)			(904)		19,556		1,086	1,086	36		L
554382-10-1	MACERICH COMPANY		03/30/2007	Various	15,700.000	1,445,310		1,138,614	1,359,149	(244,689)			(244,689)		1,138,614		306,695	306,695	(384)		L
554489-10-4	MACK-CALI REALTY CORP		01/23/2007	Various	13,300.000	712,496		606,446	678,300	(71,854)			(71,854)		606,446		106,051	106,051	8,512		L
555904-10-1	MACROVISION CORP		01/23/2007	Various	28,800.000	724,323		687,847	813,888	(126,041)			(126,041)		687,847		36,476	36,476			L
559424-10-6	MAGNETEK, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	4,789		11,312	5,085	(5,085)			(5,085)				4,789	4,789			L
559775-10-1	MAGUIRE PPTYS INC		03/30/2007	Various	5,500.000	257,402		194,902	220,000	(52,045)			(52,045)		194,902		62,500	62,500	(794)		L
562750-10-9	MANHATTAN ASSOCIATES		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	25,082		28,332	27,072	(8,174)			(8,174)		18,898		6,185	6,185			L
563571-10-8	MANITOWOC INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	121,920		103,178	124,803	(21,625)			(21,625)		103,178		18,742	18,742			L
563771-10-4	MANNATECH INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	7,668		7,701	7,365	336			336		7,701		(33)	(33)			L
564055-10-1	MANOR CARE INC.		02/08/2007	FRANKEL, STUART, & CO., INC	18,700.000	981,096		878,522							878,522		102,574	102,574	1,513		L
56418H-10-0	MANPOWER, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	297,608		190,373	292,227	(101,854)			(101,854)		190,373		107,235	107,235			L
564563-10-4	MANTECH INTL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	37,685		35,858	40,513	(4,655)			(4,655)		35,858		1,827	1,827			L
565105-10-3	MAPINFO CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	5,385		8,920	5,220	(5,220)			(5,220)				5,385	5,385			L
565849-10-6	MARATHON OIL CORP		02/28/2007	Various	12,200.000	1,107,887		906,570	1,128,500	(221,930)			(221,930)		906,570		201,318	201,318	4,360		L
566330-10-6	MARCUS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	31,939		25,007	33,254	(8,247)			(8,247)		25,007		6,932	6,932	111		L
567908-10-8	MARINEMAX INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	13,561		21,416	15,558	5,858			5,858		21,416		(7,855)	(7,855)			L
571903-20-2	MARRIOTT INT'L.		01/23/2007	LEHMAN BROTHERS INC.	3,300.000	155,524		158,258	157,476	782			782		158,258		(2,734)	(2,734)			L
572901-10-6	MARTEK BIOSCIENCES CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,400.000	32,641		97,082	32,676	21,322			21,322		53,998		(21,357)	(21,357)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
573284-10-6	MARTIN MARIETTA MATERIALS		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	225,703		131,827	207,820	(75,993)			(75,993)		131,827		93,876	93,876			L
574599-10-6	MASCO CORP.		02/28/2007	Various	22,125.000	673,361		651,064	439,089	(19,945)			(19,945)		651,064		22,297	22,297	3,234		L
576206-10-6	MASSEY ENERGY COMPANY		01/23/2007	MORGAN STANLEY DEAN WITTER	2,700.000	63,691		109,152	62,721	46,431			46,431		109,152		(45,461)	(45,461)	108		L
576674-10-5	MATERIAL SCIENCES CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	9,406		10,388	10,352	36			36		10,388		(983)	(983)			L
576817-20-9	MATRIA HEALTHCARE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	22,112		28,607	22,984	5,623			5,623		28,607		(6,494)	(6,494)			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		02/28/2007	Various	329,138.000	10,389,218		11,034,034	1,151,312	215,378			215,378		10,993,638		(604,420)	(604,420)	764		L
577933-10-4	MAXIMUS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	23,939		28,209	24,624	3,585			3,585		28,209		(4,269)	(4,269)			L
579064-10-6	MCAFEE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,100.000	198,342		181,057	201,498	(20,441)			(20,441)		181,057		17,285	17,285			L
580031-20-1	MCDATA CORPORATION		01/26/2007	Various	50,400.000	311,093		164,607	279,720	(115,113)			(115,113)		164,607		146,486	146,486			L
580135-10-1	MCDONALD'S CORP.		02/28/2007	Various	106,200.000	4,677,629		3,525,150	4,707,846	(1,182,696)			(1,182,696)		3,525,150		1,152,479	1,152,479			L
580645-10-9	MCGRAW-HILL		02/26/2007	Various	71,000.000	4,643,069		3,399,408	4,829,420	(1,430,012)			(1,430,012)		3,399,408		1,243,661	1,243,661	14,309		L
58155Q-10-3	MCKESSON CORPORATION		01/03/2007	WARBURG DILLION READ LLC	46,000.000	2,348,173		2,321,320	2,332,200	(33,334)			(33,334)		2,298,866		49,306	49,306	2,928		L
552676-10-8	MDC HOLDINGS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,400.000	80,774		54,692	79,870	(25,178)			(25,178)		54,692		26,082	26,082			L
58405U-10-2	MEDCO HEALTH SOLUTI		01/23/2007	LEHMAN BROTHERS INC.	3,800.000	216,362		219,042							219,042		(2,680)	(2,680)			L
584404-10-7	MEDIA GENERAL, INC., CLASS A		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,100.000	42,761		56,366	40,887	13,413			13,413		54,300		(11,540)	(11,540)			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	94,005		68,592	84,312	(17,832)			(17,832)		66,480		27,525	27,525	72		L
585055-10-6	MEDTRONIC INC.		01/23/2007	LEHMAN BROTHERS INC.	5,200.000	274,613		300,545	278,252	22,293			22,293		300,545		(25,931)	(25,931)	572		L
M51363-11-3	MELLANOX TECHNOLOGIES		02/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	1,400.000	28,769		23,800							23,800		4,969	4,969			L
552715-10-4	MEMC ELECTRONIC MATERIALS		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,300.000	327,797		191,838	285,722	(93,884)			(93,884)		191,838		135,960	135,960			L
587118-10-0	MENS WEARHOUSE		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	101,592		86,186	91,824	(5,638)			(5,638)		86,186		15,406	15,406			L
587188-10-3	MENTOR CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	73,613		61,045	68,418	(7,373)			(7,373)		61,045		12,567	12,567	252		L
587200-10-6	MENTOR GRAPHICS CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	65,066		32,366	63,105	(30,739)			(30,739)		32,366		32,701	32,701			L
589331-10-7	MERCK & CO.		01/23/2007	LEHMAN BROTHERS INC.	8,900.000	406,512		396,317	388,040	8,277			8,277		396,317		10,195	10,195	3,382		L
589378-10-8	MERCURY COMPUTER SYSTEMS		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	9,127		26,718	9,352	(3,517)			(3,517)		5,835		3,292	3,292			L
589584-10-1	MERIDIAN BIOSCIENCE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	22,916		19,681	19,624	57			57		19,681		3,235	3,235			L
589889-10-4	MERIT MEDICAL SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	13,505		20,082	14,256	944			944		15,200		(1,695)	(1,695)			L
59001A-10-2	MERITAGE HOMES CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	41,317		61,245	42,948	18,297			18,297		61,245		(19,928)	(19,928)			L
590479-10-1	MESA AIR GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	9,318		13,832	10,284	3,548			3,548		13,832		(4,514)	(4,514)			L
591520-20-0	METHODE ELECTRONICS CLASS A		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	14,922		15,909	15,162	747			747		15,909		(988)	(988)	70		L
552880-10-6	MGI PHARMA, INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	35,027		41,027	36,820	4,207			4,207		41,027		(6,000)	(6,000)			L
552953-10-1	MGM MIRAGE		01/23/2007	LEHMAN BROTHERS INC.	400.000	28,060		21,516	22,940	(1,424)			(1,424)		21,516		6,544	6,544			L
594793-10-1	MICREL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	27,423		26,311	30,184	(4,324)			(4,324)		25,860		1,563	1,563			L
594901-10-0	MICRO SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	52,875		44,805	52,700	(7,895)			(7,895)		44,805		8,070	8,070			L
595017-10-4	MICROCHIP TECHNOLOGY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	9,500.000	328,804		296,085	310,650	(14,565)			(14,565)		296,085		32,719	32,719			L

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
595137-10-0	MICROSEMI CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,500.000	42,990		71,422	49,125	22,297			22,297		71,422		(28,432)	(28,432)			L
594918-10-4	MICROSOFT CORP.		03/14/2007	Various	2,103,388.000	59,502,937		42,551,951	60,400,450	(20,699,923)			(20,699,923)		42,151,381		17,351,556	17,351,556	159,639		L
59522J-10-3	MID AMERICA APT		03/30/2007	Various	5,300.000	378,918		333,276	303,372	(33,253)			(33,253)		333,276		45,642	45,642	(3,972)		L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	13,900.000	154,214		190,409	151,510	(103,348)			(103,348)		48,162		106,053	106,053			L
600544-10-0	MILLER HERMAN, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	109,641		77,412	105,444	(28,032)			(28,032)		77,412		32,229	32,229	232		L
601148-10-9	MILLS CORP		03/30/2007	Various	5,600.000	837,201		166,355	112,000	(16,856)			(16,856)		824,015		13,186	13,186	703		L
602720-10-4	MINE SAFETY APPLIANCES CO		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,200.000	46,034		50,551	43,980	6,571			6,571		50,551		(4,517)	(4,517)			L
603158-10-6	MINERAL TECH INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	900.000	52,363		55,478	52,911	2,567			2,567		55,478		(3,116)	(3,116)			L
55311R-10-8	MIVA INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	4,005		17,707	3,390	759			759		4,149		(144)	(144)			L
55306N-10-4	MKS INSTRUMENTS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	41,459		43,433	42,902	531			531		43,433		(1,974)	(1,974)			L
60740F-10-5	MOBILE MINI INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	32,036		37,840	32,328	5,512			5,512		37,840		(5,804)	(5,804)			L
607828-10-0	MODINE MANUFACTURING CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	41,113		44,755	37,545	7,210			7,210		44,755		(3,643)	(3,643)			L
608190-10-4	MOHAWK INDUSTRIES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	191,370		162,975	179,664	(16,689)			(16,689)		162,975		28,395	28,395			L
60886R-10-3	MONACO COACH CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	15,276		17,393	14,160	3,233			3,233		17,393		(2,118)	(2,118)			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,800.000	111,947		78,893	119,168	(40,275)			(40,275)		78,893		33,054	33,054	190		L
61166W-10-1	MONSANTO CO.		01/23/2007	LEHMAN BROTHERS INC.	1,800.000	98,916		75,126	94,554	(19,428)			(19,428)		75,126		23,790	23,790	225		L
615394-20-2	MOOG, INC. CLASS A		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	53,375		49,128	53,466	(4,338)			(4,338)		49,128		4,247	4,247			L
620076-10-9	MOTOROLA INC.		01/30/2007	Various	537,300.000	9,864,333		8,971,803	10,635,688	(2,089,304)			(2,089,304)		8,956,179		908,154	908,154	25,865		L
624580-10-6	MOVADO GROUP, INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	19,750		20,321	20,300	21			21		20,321		(571)	(571)	42		L
553409-10-3	MPS GROUP INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,600.000	63,165		54,092	65,228	(11,614)			(11,614)		53,614		9,551	9,551			L
553530-10-6	MSC INDL DIRECT INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	103,414		89,158	93,960	(4,802)			(4,802)		89,158		14,256	14,256	336		L
624756-10-2	MUELLER INDUSTRIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	47,036		56,213	47,550	8,663			8,663		56,213		(9,177)	(9,177)			L
625453-10-5	MULTIMEDIA GAMES INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	9,192		21,077	8,640	182			182		8,822		370	370			L
628464-10-9	MYERS INDS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	26,256		27,248	25,056	2,192			2,192		27,248		(992)	(992)	84		L
630797-10-8	NAPSTER INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	3,168		8,553	2,904	48			48		2,952		216	216			L
631158-10-2	NASH-FINCH CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	10,844		13,098	10,920	2,178			2,178		13,098		(2,255)	(2,255)			L
636518-10-2	NATIONAL INSTRUMENTS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	68,761		78,776	68,100	(3,467)			(3,467)		64,633		4,127	4,127			L
637417-10-6	NATIONAL RETAIL PROPERTIES INC		03/30/2007	Various	1,500.000	32,687		30,751	34,425	(1,456)			(1,456)		30,751		1,936	1,936	219		L
63910B-10-2	NAUTILUS INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	16,976		22,220	15,400	6,820			6,820		22,220		(5,243)	(5,243)			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	44,687		47,236	45,448	1,788			1,788		47,236		(2,550)	(2,550)			L
628782-10-4	NBTY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	109,407		58,914	99,768	(40,854)			(40,854)		58,914		50,493	50,493			L
628852-10-5	NCI BUILDING SYSTEMS INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	38,911		45,545	36,225	9,320			9,320		45,545		(6,633)	(6,633)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
640079-10-9	NEENAH PAPER		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	17,195		16,285	17,660	(1,375)			(1,375)		16,285		911	911			L
64065P-10-2	NEOWARE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	8,722		18,890	9,247	9,643			9,643		18,890		(10,168)	(10,168)			L
64111Q-10-4	NETGEAR INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	19,338		13,778	18,375	(4,597)			(4,597)		13,778		5,560	5,560			L
64120L-10-4	NETWORK APPLIANCE		01/23/2007	LEHMAN BROTHERS INC.	1,300.000	48,235		40,392	51,064	(10,672)			(10,672)		40,392		7,843	7,843			L
641208-10-3	NETWORK EQUIIPMENT TECHNOLOGY		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	8,054		8,162	5,820	2,342			2,342		8,162		(108)	(108)			L
6435EV-10-8	NEW CENTURY FINL CORP		03/30/2007	Various	15,350.000	138,616		408,534	484,907	(111,197)			(111,197)		373,710		(235,094)	(235,094)	12,732		L
648053-10-6	NEW PLAN EXCEL REALTY TRUST		03/30/2007	Various	15,500.000	462,421		399,979	425,940	(47,979)			(47,979)		399,245		63,176	63,176	2,942		L
651290-10-8	NEWFIELD EXPLORATION CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,700.000	240,500		221,133	261,915	(40,782)			(40,782)		221,133		19,366	19,366			L
651824-10-4	NEWPORT CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	35,057		24,928	37,710	(12,913)			(12,913)		24,797		10,260	10,260			L
65248E-10-4	NEWS CORPORATION		01/23/2007	LEHMAN BROTHERS INC.	6,900.000	159,733		112,674	148,212	(35,538)			(35,538)		112,674		47,059	47,059			L
65248E-20-3	NEWS CORPORATION LTD		03/07/2007	Various	118,000.000	2,754,580		2,246,853	2,626,680	(379,827)			(379,827)		2,246,853		507,727	507,727			L
654106-10-3	NIKE INC.		01/23/2007	LEHMAN BROTHERS INC.	600.000	58,000		51,313	59,418	(8,105)			(8,105)		51,313		6,688	6,688	222		L
655044-10-5	NOBLE ENERGY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,800.000	395,736		296,972	382,746	(85,774)			(85,774)		296,972		98,763	98,763			L
655663-10-2	NORDSON CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	77,122		57,142	74,745	(17,603)			(17,603)		57,142		19,980	19,980	263		L
655844-10-8	NORFOLK SOUTHERN CO		02/28/2007	Various	52,400.000	2,652,376		2,763,673	2,635,196	128,477			128,477		2,763,673		(111,297)	(111,297)	11,154		L
666807-10-2	NORTHROP GRUMMAN CORP CO		02/28/2007	Various	51,140.000	3,653,322		2,971,006	3,462,178	(493,648)			(493,648)		2,968,530		684,792	684,792			L
66987M-60-4	NOVATEL WIRELESS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	11,093		14,002	9,670	4,332			4,332		14,002		(2,909)	(2,909)			L
670008-10-1	NOVELLUS SYSTEMS		01/19/2007	CANTOR, FITZGERALD & CO.	16,000.000	478,788		527,488							527,488		(48,700)	(48,700)			L
670009-10-9	NOVEN PHARMACEUTICALS		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	23,584		20,116	22,905	(2,789)			(2,789)		20,116		3,468	3,468			L
670346-10-5	NUCOR CORP.		02/02/2007	Various	6,200.000	395,635		349,804	60,126	(2,211)			(2,211)		349,804		45,831	45,831	660		L
67066G-10-4	NVIDIA CORP.		01/19/2007	WEEDEN & COMPANY	16,000.000	503,084		562,008							562,008		(58,924)	(58,924)			L
62944T-10-5	NVR INC		01/23/2007	MORGAN STANLEY DEAN WITTER	200.000	129,749		159,759	129,000	30,759			30,759		159,759		(30,010)	(30,010)			L
670823-10-3	O CHARLEYS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	12,635		11,550	12,768	(1,218)			(1,218)		11,550		1,085	1,085			L
686091-10-9	O REILLY AUTOMOTIVE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,000.000	168,720		161,768	160,300	1,468			1,468		161,768		6,952	6,952			L
674599-10-5	OCCIDENTAL PETROLEU		02/28/2007	Various	30,400.000	1,402,723		1,506,624	1,484,432	22,192			22,192		1,506,624		(103,901)	(103,901)	6,688		L
675232-10-2	OCEANEERING INTERNATIONAL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	72,275		55,016	71,460	(16,444)			(16,444)		55,016		17,258	17,258			L
67611V-10-1	ODYSSEY HEALTHCARE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	17,866		34,216	17,238	(13,901)			(13,901)		3,337		14,529	14,529			L
678002-10-6	OIL SERVICE HOLDRS TRUST		02/02/2007	LEHMAN BROTHERS INC.	13,863.000	1,899,038		1,983,926	1,531,093	73,678			73,678		1,983,926		(84,888)	(84,888)	1,276		A
679580-10-0	OLD DOMINION FREIGHT LINE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	26,393		30,268	24,070	6,198			6,198		30,268		(3,875)	(3,875)			L
680665-20-5	OLIN CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	53,400		69,105	52,864	16,241			16,241		69,105		(15,705)	(15,705)			L
670872-10-0	OM GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	41,570		44,228	40,752	(27,495)			(27,495)		13,257		28,313	28,313			L
681904-10-8	OMNICARE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,400.000	207,573		310,864	208,602	102,262			102,262		310,864		(103,291)	(103,291)			L
681919-10-6	OMNICOM GROUP		02/26/2007	Various	35,600.000	3,780,541		2,997,063	3,721,624	(727,128)			(727,128)		2,994,496		786,046	786,046	8,900		L
682129-10-1	OMNOVA SOLUTIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	8,930		14,059	6,870	(6,870)			(6,870)				8,930	8,930			L
682159-10-8	ON ASSIGNMENT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	9,912		21,529	9,400	(9,400)			(9,400)				9,912	9,912			L
68371P-10-2	OPEN SOLUTIONS		01/23/2007	CANTOR, FITZGERALD & CO.	6,600.000	250,528		142,014	248,424	(106,410)			(106,410)		142,014		108,515	108,515			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
68402T-10-7	OPTIUM CORP		01/24/2007	Various	8,900.000	213,898		178,086	221,966	(43,880)			(43,880)		178,086		35,812	35,812			L
68389X-10-5	ORACLE CORP.		02/12/2007	Various	683,260.000	11,499,393		9,176,822	11,357,992	(2,545,444)			(2,545,444)		9,176,822		2,322,571	2,322,571			L
688239-20-1	OSHKOSH TRUCK CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	166,523		161,240	159,786	(5,024)			(5,024)		154,762		11,761	11,761			L
67104A-10-1	OSI RESTAURANT PARTNERS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	130,627		125,690	129,360	(7,306)			(7,306)		122,054		8,573	8,573			L
688582-10-5	OSTEOTECH, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	2,680		9,914	2,825	(2,825)			(2,825)				2,680	2,680			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,300.000	75,164		50,620	73,190	(25,086)			(25,086)		48,104		27,060	27,060			L
690732-10-2	OWENS & MINOR, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	50,199		50,074	46,905	3,169			3,169		50,074		125	125			L
691497-30-9	OXFORD INDUSTRIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	41,351		41,438	44,685	(3,247)			(3,247)		41,438		(87)	(87)			L
693506-10-7	P P G INDUSTRIES, INC.		01/23/2007	LEHMAN BROTHERS INC.	600.000	39,504		34,361	38,526	(4,165)			(4,165)		34,361		5,143	5,143			L
693718-10-8	PACCAR, INC.		03/28/2007	Various	66,700.000	4,853,632		3,788,269	3,017,850	(622,142)			(622,142)		3,788,269		1,065,362	1,065,362	102,860		L
694873-10-0	PACIFIC SUNWEAR CALIF INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	65,174		77,043	62,656	14,387			14,387		77,043		(11,869)	(11,869)			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,600.000	80,380		83,267	79,560	3,707			3,707		83,267		(2,886)	(2,886)	900		L
695257-10-5	PACTIV CORP.		01/26/2007	CANTOR, FITZGERALD & CO.	30,400.000	986,778		1,092,894							1,092,894		(106,116)	(106,116)			L
696429-30-7	PALL CORP.		03/16/2007	FRANKEL, STUART, & CO., INC	6,900.000	263,673		240,263							240,263		23,410	23,410			L
696643-10-5	PALM INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	54,956		67,247	56,360	10,887			10,887		67,247		(12,291)	(12,291)			L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	30,326		23,534	30,402	(6,868)			(6,868)		23,534		6,792	6,792			L
69806L-10-4	PAN PACIFIC REALTY		03/30/2007	DISTRIBUTION	0.000	(15,772)											(15,772)	(15,772)			L
69840W-10-8	PANERA BREAD COMPANY		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	49,338		64,311	50,319	13,992			13,992		64,311		(14,973)	(14,973)			L
698813-10-2	PAPA JOHNS INTL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	36,344		43,058	37,713	5,345			5,345		43,058		(6,714)	(6,714)			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,600.000	38,318		82,894	35,792	(13,282)			(13,282)		22,510		15,808	15,808			L
699173-20-9	PARAMETRIC TECHNOLO		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,000.000	89,905		90,250	90,100	150			150		90,250		(345)	(345)			L
699462-10-7	PAREXEL INTERNATIONAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	30,346		27,010	28,970	(1,960)			(1,960)		27,010		3,336	3,336			L
700416-20-9	PARK ELECTROCHEMICAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	18,327		21,889	17,955	3,934			3,934		21,889		(3,562)	(3,562)	56		L
701094-10-4	PARKER-HANNIFIN CORP.		03/16/2007	FRANKEL, STUART, & CO., INC	2,900.000	239,396		239,735							239,735		(339)	(339)	754		L
70159Q-10-4	PARKWAY PROPERTIES		03/30/2007	Various	400.000	20,590		19,902	20,404	(3,047)			(3,047)		16,595		3,995	3,995	73		L
703481-10-1	PATTERSON UTI ENERGY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,600.000	183,214		209,625	176,548	33,077			33,077		209,625		(26,410)	(26,410)			L
704227-10-7	PAXAR CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	30,625		29,541	32,284	(2,743)			(2,743)		29,541		1,084	1,084			L
704326-10-7	PAYCHEX INC.		01/16/2007	BANK OF AMERICA SECURITIES LLC	72,500.000	2,947,266		2,714,120	2,866,650	(152,530)			(152,530)		2,714,120		233,146	233,146			L
704379-10-6	PAYLESS SHOESOURCE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	101,041		73,513	98,460	(24,947)			(24,947)		73,513		27,528	27,528			L
69329Y-10-4	PDL BIOPHARMA INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	108,572		138,537	102,714	(47,293)			(47,293)		55,421		53,151	53,151			L
705324-10-1	PEDIATRIX MEDICAL GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	61,704		61,619	58,680	2,939			2,939		61,619		85	85			L
705560-10-0	PEET'S COFFEE & TEA INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	10,179		12,369	10,496	1,873			1,873		12,369		(2,190)	(2,190)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
707882-10-6	PENN VIRGINIA CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	43,303		43,444	42,024	1,420			1,420		43,444		(141)	(141)			L
708160-10-6	PENNEY (J.C.) CO., INC.		01/23/2007	LEHMAN BROTHERS INC.	800.000	65,533		45,444	61,888	(16,444)			(16,444)		45,444		20,089	20,089	144		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/30/2007	DISTRIBUTION	0.000	316											316	316			L
709631-10-5	PENTAIR, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,500.000	136,438		152,096	141,300	7,954			7,954		149,254		(12,816)	(12,816)			L
713278-10-9	PEPBOYS MANNY MOE & JACK		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	28,700		29,026	28,234	792			792		29,026		(326)	(326)	128		L
71343P-20-0	PEPSIAMERICAS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	58,253		37,378	56,646	(19,268)			(19,268)		37,378		20,875	20,875	338		L
713448-10-8	PEPSICO INC.		01/23/2007	LEHMAN BROTHERS INC.	7,600.000	491,986		477,871	475,380	2,491			2,491		477,871		14,116	14,116			L
713569-30-9	PER SE TECHNOLOGIES INC		01/25/2007	Various	11,900.000	332,666		310,471	330,582	(21,720)			(21,720)		308,862		23,804	23,804			L
713755-10-6	PERFORMANCE FOOD GROUP CO		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	39,907		47,354	38,696	8,658			8,658		47,354		(7,448)	(7,448)			L
714290-10-3	PERRIGO COMPANY		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,700.000	64,145		60,805	64,010	(3,205)			(3,205)		60,805		3,340	3,340			L
716382-10-6	PETMED EXPRESS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	9,573		11,264	10,680	584			584		11,264		(1,692)	(1,692)			L
716578-10-9	PETROLEUM DEVELOPMENT CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	29,609		26,378	25,830	548			548		26,378		3,231	3,231			L
716768-10-6	PETSMART INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,200.000	190,676		167,882	178,932	(33,288)			(33,288)		145,644		45,031	45,031			L
69333Y-10-8	PF CHANGS CHINA BISTRO		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	27,331		34,815	26,866	7,949			7,949		34,815		(7,484)	(7,484)			L
717081-10-3	PFIZER INC.		03/15/2007	Various	477,530.000	11,991,541		12,935,023	12,368,027	566,996			566,996		12,935,023		(943,482)	(943,482)	129,755		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,500.000	157,334		80,430	144,990	(64,560)			(64,560)		80,430		76,904	76,904			L
717148-10-0	PHARMANET DEVELOPMENT GROUP INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	10,781		13,156	11,035	2,121			2,121		13,156		(2,375)	(2,375)			L
717265-10-2	PHELPS DODGE		03/20/2007	Various	58,720.000	7,506,122		4,339,360	5,653,178	(2,744,863)			(2,744,863)		4,339,360		3,166,762	3,166,762	6,924		L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	91,080		65,023	85,289	(20,266)			(20,266)		65,023		26,056	26,056			L
719153-10-8	PHOENIX TECHNOLOGIES LTD		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	4,459		15,019	4,050	(4,050)			(4,050)				4,459	4,459			L
719364-10-1	PHOTON DYNAMICS		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	4,379		11,623	4,676	6,947			6,947		11,623		(7,244)	(7,244)			L
719405-10-2	PHOTRONICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	22,004		35,819	22,876	12,943			12,943		35,819		(13,815)	(13,815)			L
723456-10-9	PINNACLE ENTERTAINMENT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	71,343		70,595							70,595		748	748			L
723787-10-7	PIONEER NATURAL RESOURCES CO		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,700.000	229,423		198,584	226,233	(27,649)			(27,649)		198,584		30,839	30,839			L
724479-10-0	PITNEY-BOWES		02/28/2007	Various	23,200.000	1,080,067		966,083	1,071,608	(105,525)			(105,525)		966,083		113,985	113,985	1,221		L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	159,637		131,071	166,355	(35,284)			(35,284)		131,071		28,566	28,566			L
726900-10-3	PLANAR SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	4,939		11,893	4,835	(4,835)			(4,835)				4,939	4,939			L
727493-10-8	PLANTRONICS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	41,912		81,478	44,520	36,958			36,958		81,478		(39,566)	(39,566)			L
72813P-10-0	PLAYTEX PRODUCTS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	31,529		32,346	33,097	(751)			(751)		32,346		(816)	(816)			L
729132-10-0	PLEXUS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	41,124		48,987	47,760	1,227			1,227		48,987		(7,863)	(7,863)			L
729251-10-8	PLUM CREEK TIMBER CO INC		03/30/2007	DISTRIBUTION	0.000	(2,374)		(2,374)							(2,374)						L
730448-10-7	POGO PRODUCING CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	123,947		119,834	125,944	(10,301)			(10,301)		115,643		8,304	8,304			L
731068-10-2	POLARIS INDUSTRIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	63,615		70,836	65,562	5,274			5,274		70,836		(7,221)	(7,221)			L
731572-10-3	POLO RALPH LAUREN C		02/01/2007	Various	15,700.000	1,304,914		783,043	1,219,262	(436,219)			(436,219)		783,043		521,871	521,871	785		L

STATEMENT AS OF MARCH 31, 2007 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
73172K-10-4	POLYCOM INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	119,490		122,492	120,549	(72,192)			(72,192)		48,357		71,133	71,133			L
731738-10-0	POLYMEDICA GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	34,734		40,715	36,369	4,346			4,346		40,715		(5,981)	(5,981)			L
73179P-10-6	POLYONE CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	3,400.000	23,543		33,100	25,500	(25,500)			(25,500)				23,543	23,543			L
73278L-10-5	POOL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	84,014		111,768	90,091	21,677			21,677		111,768		(27,754)	(27,754)			L
732827-10-0	POPE & TALBOT, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	5,508		12,768	4,923	7,845			7,845		12,768		(7,261)	(7,261)			L
737407-10-6	POSSIS CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	5,005		8,631	5,392	(3,200)			(3,200)		2,192		2,812	2,812			L
737464-10-7	POST PROPERTIES, INC.		03/30/2007	Various	6,900.000	298,701		235,104	315,330	(55,541)			(55,541)		235,104		63,596	63,596	5,008		L
737630-10-3	POTLATCH CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	80,102		72,411	74,494	(2,083)			(2,083)		72,411		7,691	7,691			L
739363-10-9	POWERWAVE TECHNOLOGIES INC		03/08/2007	Various	105,000.000	517,170		865,310	677,250	188,060			188,060		865,310		(348,140)	(348,140)			L
74005P-10-4	PRAXAIR INC.		01/23/2007	LEHMAN BROTHERS INC.	1,100.000	67,995		58,044	65,263	(7,219)			(7,219)		58,044		9,951	9,951			L
740065-10-7	PRE PAID LEGAL SERVICES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	35,051		34,075	35,217	(1,142)			(1,142)		34,075		976	976			L
740189-10-5	PRECISION CASTPARTS CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,900.000	504,300		275,938	461,852	(185,914)			(185,914)		275,938		228,362	228,362	177		L
74153Q-10-2	PRIDE INTL		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,200.000	203,716		205,241	216,072	(10,831)			(10,831)		205,241		(1,525)	(1,525)			L
742718-10-9	PROCTER & GAMBLE		03/08/2007	Various	219,800.000	13,780,550		13,067,219	13,259,479	(1,129,360)			(1,129,360)		12,987,795		792,754	792,754	68,138		L
743312-10-0	PROGRESS SOFTWARE CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	37,474		40,900	39,102	1,798			1,798		40,900		(3,426)	(3,426)			L
743410-10-2	PROLOGIS		03/30/2007	Various	37,000.000	2,476,941		566,851	2,248,490	(1,844,360)			(1,844,360)		566,851		1,910,090	1,910,090	(12,047)		L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		01/23/2007	Various	3,400.000	247,315		182,448	240,414	(57,966)			(57,966)		182,448		64,867	64,867			L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,400.000	126,106		122,090	127,568	(5,478)			(5,478)		122,090		4,016	4,016			L
74460D-10-9	PUBLIC STORAGE		01/23/2007	LEHMAN BROTHERS INC.	20,900.000	2,148,174		1,786,950	2,037,750	(250,800)			(250,800)		1,786,950		361,224	361,224			L
747525-10-3	QUALCOMM INC.		01/23/2007	LEHMAN BROTHERS INC.	7,300.000	278,905		349,985	275,867	74,118			74,118		349,985		(71,079)	(71,079)	876		L
747582-10-4	QUALITY SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	24,766		26,350	22,362	3,988			3,988		26,350		(1,584)	(1,584)			L
747620-10-2	QUANEX CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	52,598		62,037	48,426	13,611			13,611		62,037		(9,439)	(9,439)	196		L
74762E-10-2	QUANTA SERVICES		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,300.000	105,259		73,953	104,251	(30,298)			(30,298)		73,953		31,306	31,306			L
74834L-10-0	QUEST DIAGNOSTICS		01/03/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	6,400.000	334,108		186,200	339,200	(153,000)			(153,000)		186,200		147,908	147,908			L
74838C-10-6	QUICKSILVER INC		01/23/2007	MORGAN STANLEY DEAN WITTER	4,300.000	61,847		69,750	67,725	2,025			2,025		69,750		(7,902)	(7,902)			L
74837R-10-4	QUICKSILVER RESOURCES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	94,210		109,625	91,475	18,150			18,150		109,625		(15,415)	(15,415)			L
749121-10-9	QWEST COMMUNICATIONS INTL		02/08/2007	Various	382,600.000	3,089,435		2,949,846	3,202,362	(252,516)			(252,516)		2,949,846		139,589	139,589			L
749941-10-0	R F MICRODEVICES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	8,400.000	57,658		71,318	57,036	14,282			14,282		71,318		(13,660)	(13,660)			L
75025N-10-2	RADIANT SYSTEMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	9,652		17,743	9,396	(9,396)			(9,396)				9,652	9,652			L
75040P-40-5	RADIO ONE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,800.000	20,804		23,403	18,872	4,531			4,531		23,403		(2,599)	(2,599)			L
750459-10-9	RADISYS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	9,908		12,017	10,002	2,015			2,015		12,017		(2,109)	(2,109)			L
751028-10-1	RALCORP HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	48,824		23,901	45,801	(21,900)			(21,900)		23,901		24,923	24,923			L
753820-10-9	RARE HOSPITALITY		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	31,081		33,111	32,930	181			181		33,111		(2,030)	(2,030)			L
754907-10-3	RAYONIER INC		03/30/2007	Various	3,400.000	146,590		125,322	139,570	(15,936)			(15,936)		125,322		21,268	21,268			L
755111-50-7	RAYTHEON CO COM NEW		03/02/2007	Various	19,800.000	1,053,439		870,020	1,045,440	(175,420)			(175,420)		870,020		183,419	183,419	4,752		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
749388-10-4	RC2 CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	27,854		25,392	30,800	(5,408)			(5,408)		25,392		2,461	2,461			L
755267-10-1	READERS DIGEST ASSOC., INC.		03/02/2007	Various	30,200.000	511,714		631,470	504,340	(85,962)			(85,962)		418,378		93,336	93,336	2,590		L
75621K-10-6	RECKSON ASSOCIATES		01/29/2007	Various	107,800.000	5,055,721		2,225,622	4,915,680	(2,690,058)			(2,690,058)		2,225,622		2,830,099	2,830,099	71,822		L
756577-10-2	RED HAT INC.		01/03/2007	LAZARD FRERES & COMPANY	20,000.000	452,076		400,718	460,000	(59,282)			(59,282)		400,718		51,358	51,358			L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	17,074		29,891	17,925	11,966			11,966		29,891		(12,817)	(12,817)			L
758750-10-3	REGAL BELOIT CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	52,725		52,740	57,761	(5,021)			(5,021)		52,740		(15)	(15)	154		L
758849-10-3	REGENCY CENTERS CORPORATION		03/30/2007	Various	13,400.000	1,080,022		380,952	1,047,478	(651,136)			(651,136)		380,952		699,071	699,071	1,684		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	48,014		53,593	46,161	(1,918)			(1,918)		44,243		3,771	3,771			L
758932-10-7	REGIS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	80,954		68,281	79,080	(10,799)			(10,799)		68,281		12,672	12,672			L
759148-10-9	REHABCARE GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	8,525		23,498	8,910	(654)			(654)		8,256		269	269			L
759509-10-2	RELIANCE STEEL & ALUMINUM		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	111,897		131,406	110,264	21,142			21,142		131,406		(19,508)	(19,508)	168		L
76009N-10-0	RENT-A-CENTER INC		03/29/2007	Various	11,800.000	326,218		288,279	286,247	(75,400)			(75,400)		274,079		52,138	52,138			L
760759-10-0	REPUBLIC SERVICE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,300.000	226,668		137,512	215,551	(78,039)			(78,039)		137,512		89,156	89,156	848		L
761152-10-7	RESMED INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,400.000	181,265		140,856	167,348	(26,492)			(26,492)		140,856		40,409	40,409			L
761230-10-1	RESPIRONICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	72,262		67,377	71,725	(4,348)			(4,348)		67,377		4,885	4,885			L
770196-10-3	ROBBINS & MEYERS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	100.000	4,127		2,355	4,592	(2,238)			(2,238)		2,355		1,772	1,772	7		L
771195-60-9	ROCHE HOLDINGS 144A		03/12/2007	JEFFERIES & COMPANY, INC.	96,102.000	8,360,874		5,695,102							5,695,102		2,665,772	2,665,772			L
772739-20-7	ROCK TENN CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	34,243		20,177	32,532	(12,355)			(12,355)		20,177		14,066	14,066			L
773903-10-9	ROCKWELL AUTOMATION		01/26/2007	CANTOR, FITZGERALD & CO.	28,400.000	1,628,840		1,761,588	855,120	6,711			6,711		1,761,588		(132,747)	(132,747)			L
775133-10-1	ROGERS HEALTH		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	25,464		27,369	29,575	(2,207)			(2,207)		27,369		(1,904)	(1,904)			L
775371-10-7	ROHM & HAAS CO.		02/28/2007	Various	5,100.000	269,970		244,507	260,712	(16,205)			(16,205)		244,507		25,463	25,463	1,518		L
775711-10-4	ROLLINS, INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,300.000	27,458		18,580	28,743	(10,163)			(10,163)		18,580		8,878	8,878			L
776696-10-6	ROPER CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,800.000	201,544		179,393	190,912	(11,519)			(11,519)		179,393		22,151	22,151	247		L
778296-10-3	ROSS STORES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,300.000	201,218		182,142	184,590	(2,448)			(2,448)		182,142		19,076	19,076	378		L
749685-10-3	RPM INTERNATIONAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,200.000	117,693		97,488	108,628	(11,140)			(11,140)		97,488		20,206	20,206	910		L
74973W-10-7	RTI INTERNATIONAL METALS		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	62,857		46,701	62,576	(15,875)			(15,875)		46,701		16,156	16,156			L
781182-10-0	RUBY TUESDAY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	71,981		58,732	71,344	(12,612)			(12,612)		58,732		13,249	13,249	650		L
781258-10-8	RUDDICK		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	41,264		22,908	41,625	(18,717)			(18,717)		22,908		18,356	18,356	165		L
781270-10-3	RUDOLPH TECHNOLOGIES		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	13,960		35,168	14,328	(207)			(207)		14,121		(161)	(161)			L
782233-10-0	RUSS BERRIE & CO, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	13,101		14,184	13,905	279			279		14,184		(1,083)	(1,083)			L
78375P-10-7	RYERSON INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	27,341		25,932	22,581	3,351			3,351		25,932		1,409	1,409	45		L
783764-10-3	RYLAND GROUP, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	111,012		122,818	109,240	13,578			13,578		122,818		(11,806)	(11,806)	240		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
595635-10-3	S&P 400 MIDCAP SPDR		03/21/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	184,800.000	28,561,992		28,386,537							28,386,537		175,456	175,456			L
785905-10-0	SABRE HOLDINGS CORP		03/30/2007	INVESTMENT TECHNOLOGY GROUP, INC.	7,622.000	249,159		185,199	243,066	(75,405)			(75,405)		167,660		81,499	81,499	991		L
786514-20-8	SAFEWAY INC		02/28/2007	Various	20,800.000	708,457		518,447	718,848	(200,401)			(200,401)		518,447		190,009	190,009	1,920		L
79377W-10-8	SAKS HOLDINGS INC		01/23/2007	Various	11,700.000	218,461		205,249	108,702	(9,208)			(9,208)		204,853		13,609	13,609			L
79466L-30-2	SALESFORCE COM INC		02/22/2007	Various	224,100.000	10,499,404		9,790,922	1,038,825	61,475			61,475		9,790,922		708,483	708,483			L
800013-10-4	SANDERSON FARMS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	20,965		36,370	21,203	4,178			4,178		25,381		(4,416)	(4,416)			L
803111-10-3	SARA LEE CORP		02/28/2007	Various	26,900.000	443,936		392,534	458,107	(65,573)			(65,573)		392,534		51,402	51,402	2,690		L
804395-10-1	SAUL CENTERS		03/30/2007	DISTRIBUTION	0.000	(16)											(16)	(16)			L
80517Q-10-0	SAVIENT PHARMACEUTICALS		01/23/2007	MORGAN STANLEY DEAN WITTER	2,100.000	30,621		23,193	23,541	(23,541)			(23,541)				30,621	30,621			L
806037-10-7	SCANSOURCE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	25,010		26,578	27,360	(782)			(782)		26,578		(1,568)	(1,568)			L
806407-10-2	SCHEIN HENRY INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	189,285		168,381	191,022	(22,737)			(22,737)		168,285		21,000	21,000			L
806605-10-1	SCHERING-PLOUGH		02/07/2007	Various	338,000.000	8,323,132		6,849,024	7,990,320	(1,185,217)			(1,185,217)		6,805,103		1,518,030	1,518,030	18,271		L
807066-10-5	SCHOLASTIC CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,100.000	39,107		39,063	39,424	(361)			(361)		39,063		44	44			L
807863-10-5	SCHOOL SPECIALTY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	26,925		27,592	26,243	1,349			1,349		27,592		(667)	(667)			L
808194-10-4	SCHULMAN (A.), INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	20,898		22,910	22,250	660			660		22,910		(2,012)	(2,012)	155		L
80874P-10-9	SCIENTIFIC GAMES CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	87,030		112,779	87,667	25,112			25,112		112,779		(25,749)	(25,749)			L
810186-10-6	SCOTTS MIRACLE GRO CO		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	108,412		60,181	103,300	(43,119)			(43,119)		60,181		48,231	48,231			L
811904-10-1	SEACOR HOLDINGS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	85,698		77,278	89,226	(11,948)			(11,948)		77,278		8,420	8,420			L
812350-10-6	SEARS HOLDINGS CORP		02/07/2007	LEHMAN BROTHERS INC.	18,791.000	3,362,823		2,295,452	3,155,573	(860,121)			(860,121)		2,295,452		1,067,371	1,067,371			L
813705-10-0	SECURE COMPUTING CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	12,685		27,841	12,464	15,377			15,377		27,841		(15,157)	(15,157)			L
81616X-10-3	SELECT COMFORT CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	30,167		44,830	29,563	15,267			15,267		44,830		(14,663)	(14,663)			L
816850-10-1	SEMTECH CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	40,695		54,429	41,824	12,605			12,605		54,429		(13,734)	(13,734)			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	56,003		44,021	53,856	(9,835)			(9,835)		44,021		11,983	11,983	748		L
81725T-10-0	SENSIENT TECHNOLOGIES		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	51,259		48,184	51,660	(3,476)			(3,476)		48,184		3,075	3,075			L
817315-10-4	SEPRACOR INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,800.000	295,281		253,882	295,584	(41,702)			(41,702)		253,882		41,400	41,400			L
817320-10-4	SEQUA CORPORATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	300.000	37,773		19,809	34,518	(14,709)			(14,709)		19,809		17,963	17,963			L
820280-10-5	SHAW GROUP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,600.000	87,583		121,508	87,100	(87,100)			(87,100)				87,583	87,583			L
825549-10-8	SHUFFLE MASTER INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	36,923		51,086	36,680	14,406			14,406		51,086		(14,163)	(14,163)			L
82567D-10-4	SHURGARD STORAGE CENTERS CL A		03/30/2007	DISTRIBUTION	0.000	(38,856)											(38,856)	(38,856)			L
826322-10-9	SIERRA HEALTH SVCS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,300.000	81,438		90,988	82,892	8,096			8,096		90,988		(9,550)	(9,550)			L
826919-10-2	SILICON LABORATORIES		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	83,439		75,100	86,625	(11,525)			(11,525)		75,100		8,339	8,339			L
828806-10-9	SIMON PROPERTY GROU		03/30/2007	Various	39,200.000	4,246,028		1,330,240	3,970,568	(2,612,490)			(2,612,490)		1,322,972		2,923,056	2,923,056	7,500		L
829073-10-5	SIMPSON MANUFACTURING		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	50,297		70,551	50,640	19,911			19,911		70,551		(20,254)	(20,254)	128		L
830566-10-5	SKECHERS USA INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	30,851		24,928	29,979	(5,051)			(5,051)		24,928		5,923	5,923			L

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
830830-10-5	SKYLINE CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	15,045		16,089	16,088	1			1		16,089		(1,045)	(1,045)	72		L
830879-10-2	SKYWEST INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	58,396		57,473	56,122	1,351			1,351		57,473		923	923	66		L
83088M-10-2	SKYWORKS SOLUTIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	4,800.000	31,871		79,936	33,984	(33,984)			(33,984)				31,871	31,871			L
78440X-10-1	SL GREEN REALTY CORP		01/23/2007	LEHMAN BROTHERS INC.	7,700.000	1,100,339		770,272	1,022,406	(252,134)			(252,134)		770,272		330,068	330,068	5,390		L
831865-20-9	SMITH (A.O.)		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	38,195		50,424	37,560	12,864			12,864		50,424		(12,229)	(12,229)			L
832248-10-8	SMITHFIELD FOODS, INC.		02/22/2007	Various	61,400.000	1,761,051		1,534,442	112,904	4,122			4,122		1,534,442		226,610	226,610			L
83545G-10-2	SONIC AUTOMOTIVE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	27,790		24,169	26,136	(1,967)			(1,967)		24,169		3,621	3,621	108		L
835451-10-5	SONIC CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	2,500.000	56,486		17,407	59,875	(42,468)			(42,468)		17,407		39,079	39,079			L
835460-10-6	SONIC SOLUTIONS		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	14,137		14,417	13,040	1,377			1,377		14,417		(280)	(280)			L
835495-10-2	SONOCO PRODUCTS CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,400.000	169,731		126,336	167,464	(41,758)			(41,758)		125,706		44,025	44,025			L
835898-10-7	SOTHEBY'S		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	91,195		79,067	77,550	1,517			1,517		79,067		12,128	12,128			L
844741-10-8	SOUTHWEST AIRLINES		02/07/2007	Various	154,578.000	2,328,144		2,508,809	2,368,135	137,362			137,362		2,505,497		(177,353)	(177,353)	696		L
845467-10-9	SOUTHWESTERN ENERGY CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	7,400.000	278,549		264,610	259,370	5,240			5,240		264,610		13,939	13,939			L
84610H-10-8	SOVRAN SELF STORAGE		03/30/2007	Various	700.000	38,064		39,724	40,096	478			478		39,724		(1,660)	(1,660)	354		L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		03/21/2007	Various	398,400.000	56,835,557		51,853,915	46,748,762	(4,517,347)			(4,517,347)		51,853,915		4,981,642	4,981,642	261,654		L
847560-10-9	SPECTRA ENERGY CORP		02/28/2007	Various	23,100.500	596,719		577,789							577,789		18,929	18,929	4,532		L
84762L-10-5	SPECTRUM BRANDS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	16,655		50,395	15,260	35,135			35,135		50,395		(33,739)	(33,739)			L
848420-10-5	SPHERION CORPORATION		01/23/2007	MORGAN STANLEY DEAN WITTER	2,600.000	20,093		59,646	19,318	(2,488)			(2,488)		16,830		3,264	3,264			L
848568-30-9	SPIRIT FINANCE CORPORATION		03/30/2007	DISTRIBUTION	0.000	(218,898)		(218,898)							(218,898)						L
852061-10-0	SPRINT NEXTEL CORP		02/28/2007	Various	227,490.000	4,134,328		4,964,312	4,297,286	667,026			667,026		4,964,312		(829,984)	(829,984)			L
784635-10-4	SPX CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,600.000	182,385		143,159	159,016	(68,838)			(68,838)		90,178		92,207	92,207	650		L
78464R-10-5	SRA INTERNATIONAL INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	41,764		60,033	45,458	14,575			14,575		60,033		(18,269)	(18,269)			L
790849-10-3	ST JUDE MEDICAL		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	46,315		45,299	43,872	1,427			1,427		45,299		1,016	1,016			L
792228-10-8	ST MARY LAND AND EXPLORATION CO		01/23/2007	MORGAN STANLEY DEAN WITTER	2,200.000	77,143		96,397	81,048	15,349			15,349		96,397		(19,254)	(19,254)			L
85254C-30-5	STAGE STORES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	29,095		27,760	27,351	409			409		27,760		1,336	1,336			L
852857-20-0	STAMPS.COM		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	10,478		19,527	11,025	8,502			8,502		19,527		(9,050)	(9,050)			L
853626-10-9	STANDARD MICROSYSTEMS CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	24,908		31,484	25,182	6,302			6,302		31,484		(6,576)	(6,576)			L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	10,636		9,953	10,486	(533)			(533)		9,953		682	682			L
853887-10-7	STANDARD REGISTER CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	13,685		17,794	13,200	4,594			4,594		17,794		(4,110)	(4,110)			L
85375C-10-1	STANDARD-PACIFIC CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	50,156		68,219	50,901	17,318			17,318		68,219		(18,063)	(18,063)			L
854231-10-7	STANDEX INTERNATIONAL CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	17,510		17,912	18,078	(166)			(166)		17,912		(402)	(402)			L
855030-10-2	STAPLES INC.		01/23/2007	LEHMAN BROTHERS INC.	2,600.000	69,002		63,814	69,420	(5,606)			(5,606)		63,814		5,188	5,188			L
855244-10-9	STARBUCKS CORP.		02/01/2007	Various	64,003.000	2,246,142		2,304,349	2,266,986	37,362			37,362		2,304,349		(58,207)	(58,207)			L
85569C-10-7	STARTEK INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	3,768		13,553	5,416	8,137			8,137		13,553		(9,785)	(9,785)			L
85590A-40-1	STARWOOD HOTELS AND RESORTS		01/23/2007	LEHMAN BROTHERS INC.	700.000	43,848		40,581	43,750	(3,169)			(3,169)		40,581		3,267	3,267	294		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
858119-10-0	STEEL DYNAMICS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,800.000	132,508		95,759	123,310	(27,551)			(27,551)		95,759		36,750	36,750	570		L
858375-10-8	STEIN MART INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	20,138		25,377	19,890	5,487			5,487		25,377		(5,239)	(5,239)			L
858912-10-8	STERICYCLE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	149,967		111,924	151,000	(39,565)			(39,565)		111,435		38,532	38,532			L
859152-10-0	STERIS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,900.000	73,364		69,516	72,993	(4,833)			(4,833)		68,160		5,204	5,204			L
861642-10-6	STONE ENERGY INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	19,980		30,640	21,210	9,430			9,430		30,640		(10,659)	(10,659)			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		03/30/2007	Various	4,500.000	95,425		104,031	98,055	2,454			2,454		104,031		(8,606)	(8,606)	511		L
863236-10-5	STRAYER EDUCATION INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	600.000	65,886		67,600	63,630	3,970			3,970		67,600		(1,714)	(1,714)			L
863307-10-4	STREETTRACKS GOLD TRUST		01/23/2007	LEHMAN BROTHERS INC.	1,600.000	102,710		101,030	101,136	(106)			(106)		101,030		1,679	1,679			L
863314-10-0	STRIDE RITE CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	32,111		27,674	28,652	(978)			(978)		27,674		4,437	4,437			L
863667-10-1	STRYKER CORP.		01/23/2007	LEHMAN BROTHERS INC.	2,100.000	122,234		115,595	115,731	(136)			(136)		115,595		6,639	6,639			L
866674-10-4	SUN COMMUNITIES		03/30/2007	Various	3,400.000	126,768		121,668	110,024	(5,878)			(5,878)		121,668		5,100	5,100	(125)		L
866810-10-4	SUN MICROSYSTEMS, INC.		01/23/2007	Various	67,000.000	386,978		393,810	257,450	16,981			16,981		393,810		(6,832)	(6,832)			L
86768K-10-6	SUNSRISE SENIOR LIVING INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	53,083		57,856	46,080	11,776			11,776		57,856		(4,773)	(4,773)			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		01/23/2007	LEHMAN BROTHERS INC.	12,000.000	332,089		348,589	320,760	27,829			27,829		348,589		(16,500)	(16,500)	3,840		L
868532-10-2	SUPERTEX INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	14,788		16,413	15,700	713			713		16,413		(1,625)	(1,625)			L
868873-10-0	SURMODICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	18,567		33,088	18,672	(5,651)			(5,651)		13,021		5,547	5,547			L
870738-10-1	SWIFT ENERGY CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	35,312		34,725	35,848	(1,123)			(1,123)		34,725		587	587			L
870756-10-3	SWIFT TRANSPORTATION CO INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	72,350		53,110	63,048	(9,938)			(9,938)		53,110		19,240	19,240			L
871130-10-0	SYBASE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,000.000	99,169		88,530	98,800	(42,342)			(42,342)		56,458		42,711	42,711			L
871237-10-3	SYKES ENTERPRISES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	20,850		24,415	24,696	(281)			(281)		24,415		(3,565)	(3,565)			L
871503-10-8	SYMANTEC CORP.		01/17/2007	Various	293,840.000	5,737,774		4,928,135	6,126,564	(1,207,427)			(1,207,427)		4,919,137		818,637	818,637			L
871508-10-7	SYMBOL TECHNOLOGIES		01/09/2007	CANTOR, FITZGERALD & CO.	14,300.000	213,778		197,686	213,642	(33,255)			(33,255)		180,387		33,392	33,392			L
87157D-10-9	SYNAPTICS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	26,554		22,718	26,721	(4,003)			(4,003)		22,718		3,836	3,836			L
871607-10-7	SYNOPSYS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,400.000	167,040		119,291	171,072	(51,781)			(51,781)		119,291		47,749	47,749			L
871829-10-7	SYSCO CORP.		02/08/2007	Various	166,254.000	5,740,714		5,244,599	5,784,333	(863,623)			(863,623)		5,240,582		500,132	500,132	29,897		L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	36,360		39,327	35,520	3,807			3,807		39,327		(2,967)	(2,967)			L
874918-10-5	TALX INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	36,248		34,942	35,685	(743)			(743)		34,942		1,305	1,305	65		L
875465-10-6	TANGER FACTORY OUTLETS		03/30/2007	Various	3,400.000	119,815		98,418	132,872	(26,665)			(26,665)		98,418		21,397	21,397	1,304		L
87612E-10-6	TARGET CORP.		03/14/2007	Various	325,077.000	19,286,217		17,575,479	12,446,998	(1,326,257)			(1,326,257)		17,550,657		1,735,561	1,735,561	25,986		L
876664-10-3	TAUBMAN CENTERS INC		03/30/2007	Various	9,500.000	500,654		371,981	483,170	(80,091)			(80,091)		371,981		128,673	128,673	6,932		L
878237-10-6	TECH DATA CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	91,310		84,904	94,675	(9,771)			(9,771)		84,904		6,407	6,407			L
878377-10-0	TECHNE CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	102,819		86,802	94,265	(7,463)			(7,463)		86,802		16,018	16,018			L
878555-10-1	TECHNITROL INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	28,421		28,822	26,279	2,543			2,543		28,822		(401)	(401)	96		L
878895-20-0	TECUMSEH PRODUCTS CO - CL A		01/23/2007	J. P. MORGAN SECURITIES, INC.	100.000	1,795		2,871	1,690	110			110		1,800		(5)	(5)			L
879360-10-5	TELEDYNE TECHNOLOGIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	35,581		34,409	36,117	(1,708)			(1,708)		34,409		1,172	1,172			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
879369-10-6	TELEFLEX, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,800.000	119,511		114,939	116,208	(1,269)			(1,269)		114,939		4,572	4,572			L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,600.000	258,715		197,973	249,918	(51,945)			(51,945)		197,973		60,742	60,742			L
879664-10-0	TELLABS, INC.		01/12/2007	BANK OF AMERICA SECURITIES LLC	52,627.000	540,868		560,048	426,067	14,883			14,883		560,048		(19,180)	(19,180)			L
880779-10-3	TEREX CORP.		03/16/2007	FRANKEL, STUART, & CO., INC	18,300.000	1,265,693		1,054,435							1,054,435		211,259	211,259			L
88162G-10-3	TETRA TECH INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,700.000	29,432		33,089	30,753	2,336			2,336		33,089		(3,657)	(3,657)			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,400.000	57,802		61,166	61,392	(226)			(226)		61,166		(3,364)	(3,364)			L
882491-10-3	TEXAS INDUSTRIES INC		03/23/2007	Various	10,647.847	830,266		738,041	57,807	(2,642)			(2,642)		738,041		92,226	92,226	275		L
882508-10-4	TEXAS INSTRUMENTS		01/12/2007	INVESTMENT TECHNOLOGY GROUP, INC.	334,789.000	9,744,089		7,729,793	9,641,923	(1,912,130)			(1,912,130)		7,729,793		2,014,295	2,014,295			L
883203-10-1	TEXTRON, INC.		01/03/2007	JONES TRADING	21,300.000	2,017,789		1,845,265	1,997,301	(152,036)			(152,036)		1,845,265		172,525	172,525	8,445		L
427866-10-8	THE HERSHEY COMPANY		02/08/2007	LEHMAN BROTHERS INC.	36,100.000	1,839,960		2,018,593	1,797,780	219,647			219,647		2,017,427		(177,468)	(177,468)			L
857873-10-3	THE STEAK N SHAKE COMPANY		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	6,971		8,034	7,040	994			994		8,034		(1,063)	(1,063)			L
883375-10-7	THERAGENICS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	2,536		5,160	2,480	(2,480)			(2,480)				2,536	2,536			L
883556-10-2	THERMO FISHER SCIEN		01/23/2007	LEHMAN BROTHERS INC.	1,500.000	71,944		65,295	67,935	(2,640)			(2,640)		65,295		6,648	6,648			L
884315-10-2	THOMAS & BETTS CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	110,726		86,860	113,472	(26,612)			(26,612)		86,860		23,866	23,866			L
885160-10-1	THOR INDUSTRIES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	68,825		15,958	65,985	(50,027)			(50,027)		15,958		52,867	52,867	105		L
872443-40-3	THQ INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	66,675		54,598	65,040	(10,442)			(10,442)		54,598		12,077	12,077			L
886423-10-2	TIDEWATER, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,700.000	133,076		114,395	130,572	(16,177)			(16,177)		114,395		18,681	18,681			L
887100-10-5	TIMBERLAND COMPANY - CL A		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	70,743		55,082	75,792	(20,710)			(20,710)		55,082		15,661	15,661			L
887317-10-5	TIME WARNER INC.		03/23/2007	Various	658,920.000	13,278,028		11,314,697	13,152,289	(3,058,512)			(3,058,512)		11,307,729		1,970,299	1,970,299	32,754		L
887389-10-4	TIMKEN CO.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,200.000	120,579		123,170	122,556	614			614		123,170		(2,591)	(2,591)			L
872540-10-9	TJX COMPANIES INC.		01/03/2007	WARBURG DILLION READ LLC	40,000.000	1,155,868		919,696	1,140,800	(224,248)			(224,248)		916,552		239,317	239,317			L
889478-10-3	TOLL BROTHERS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,600.000	187,840		150,058	180,488	(30,430)			(30,430)		150,058		37,782	37,782			L
889542-10-6	TOLLGRADE COMMUNICATIONS		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	4,895		15,300	5,285	(2,438)			(2,438)		2,847		2,048	2,048			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/09/2007	Various	1,100.000	39,122		37,397	35,970	(2,762)			(2,762)		37,397		1,724	1,724	88		L
891092-10-8	TORO CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	79,984		81,583	74,608	6,975			6,975		81,583		(1,599)	(1,599)	192		L
892081-10-0	TOWN & COUNTRY		03/30/2007	DISTRIBUTION	0.000	(1,151)											(1,151)	(1,151)			L
892356-10-6	TRACTOR SUPPLY CO		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	64,265		84,820	58,123	26,697			26,697		84,820		(20,555)	(20,555)			L
893416-10-7	TRANSACTION SYS ARCHITECTS		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,700.000	60,617		46,799	55,369	(8,570)			(8,570)		46,799		13,818	13,818			L
894172-11-3	TRAVELCENTER 144A		01/31/2007	TENDER OFFER	1,875.000	100,185			10,313	(10,313)			(10,313)				100,185	100,185			U
894174-10-1	TRAVELCENTERS OF AMERICA LLC		02/12/2007	CANTOR, FITZGERALD & CO.	12,130.000	448,612		251,963							251,963		196,649	196,649			L
894172-12-1	TRAVELCENTERS OF AMERICA WARRANTS		01/31/2007	TENDER OFFER	625.000	33,395			32,791	(32,791)			(32,791)				33,395	33,395			U
894650-10-0	TREDEGAR CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	29,147		21,739	29,393	(7,654)			(7,654)		21,739		7,408	7,408	52		L
89469A-10-4	TREEHOUSE FOODS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	29,993		29,042	31,200	(2,158)			(2,158)		29,042		951	951			L
89579K-10-9	TRIAD HOSPITALS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,900.000	165,200		171,781	163,137	8,644			8,644		171,781		(6,581)	(6,581)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
895927-30-9	TRIARC COMPANIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	39,339		33,674	40,000	(6,326)			(6,326)		33,674		5,665	5,665			L
896047-10-7	TRIBUNE CO.		01/04/2007	FRANKEL, STUART, & CO., INC	36,989.000	1,144,689		1,180,861	1,138,521	42,340			42,340		1,180,861		(36,172)	(36,172)			L
896239-10-0	TRIMBLE NAVIGATION		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	74,416		68,205	71,022	(2,817)			(2,817)		68,205		6,211	6,211			L
896522-10-9	TRINITY INDS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,500.000	128,061		123,557	123,200	(486)			(486)		122,714		5,346	5,346	210		L
89674K-10-3	TRIQUINT SEMICONDUCTOR		01/23/2007	J. P. MORGAN SECURITIES, INC.	6,200.000	29,233		27,917	27,900	17			17		27,917		1,317	1,317			L
896818-10-1	TRIUMPH GROUP INC		01/23/2007	MORGAN STANLEY DEAN WITTER	500.000	26,599		24,048	26,215	(2,168)			(2,168)		24,048		2,552	2,552			L
89687P-10-7	TRIZEC PROPERTIES INC		03/30/2007	DISTRIBUTION	0.000	87,363											87,363	87,363			L
897051-20-7	TRONOX INC CL B		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	22,205		27,049	23,685	3,364			3,364		27,049		(4,844)	(4,844)	75		L
899035-50-5	TUESDAY MORNING CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	14,953		20,171	13,995	6,176			6,176		20,171		(5,218)	(5,218)			L
899896-10-4	TUPPERWARE BRANDS CORP		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	55,409		43,905	54,264	(10,359)			(10,359)		43,905		11,504	11,504	528		L
901166-10-8	TWEEN BRANDS INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	37,847		40,867	43,923	(3,056)			(3,056)		40,867		(3,020)	(3,020)			L
902124-10-6	TYCO INTERNATIONAL LTD		03/02/2007	Various	83,760.000	2,573,094		2,343,906	2,546,304	(202,493)			(202,493)		2,343,811		229,283	229,283	8,376		L
91274F-10-4	U STORE IT		03/30/2007	Various	8,400.000	196,949		163,951	172,620	(23,857)			(23,857)		163,951		32,998	32,998	544		L
902549-80-7	UAL CORP		02/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	28,800.000	1,285,204		1,225,727	624,800	(115,814)			(115,814)		1,225,727		59,477	59,477			L
902653-10-4	UDR INC		03/30/2007	Various	30,600.000	941,027		779,419	972,774	(158,268)			(158,268)		774,355		166,672	166,672	12,471		L
904034-10-5	ULTRATECH INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	11,241		20,908	11,232	8,602			8,602		19,834		(8,593)	(8,593)			L
907818-10-8	UNION PAC CORP		02/28/2007	Various	9,400.000	925,331		779,442	864,988	(85,546)			(85,546)		779,442		145,889	145,889			L
909218-10-9	UNIT CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	77,003		92,237	77,520	14,717			14,717		92,237		(15,234)	(15,234)			L
91324P-10-2	UNITED HEALTH GROUP		02/02/2007	Various	26,987.000	1,388,104		1,438,293	848,236	809			809		1,438,285		(50,181)	(50,181)			L
911163-10-3	UNITED NATURAL FOODS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	44,266		45,011	46,696	(1,685)			(1,685)		45,011		(745)	(745)			L
911268-10-0	UNITED ONLINE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	2,000.000	27,154		26,767	26,560	207			207		26,767		387	387			L
911312-10-6	UNITED PARCEL SERVI		02/02/2007	Various	134,200.000	9,928,735		9,969,590	10,062,316	(92,726)			(92,726)		9,969,590		(40,855)	(40,855)	51,490		L
911363-10-9	UNITED RENTALS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,000.000	76,970		57,612	76,290	(18,678)			(18,678)		57,612		19,357	19,357			L
912909-10-8	UNITED STATES STEEL CORP		02/02/2007	CANTOR, FITZGERALD & CO.	4,100.000	351,446		296,192							296,192		55,254	55,254			L
913004-10-7	UNITED STATIONERS, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	56,786		64,570	56,028	8,542			8,542		64,570		(7,784)	(7,784)			L
913016-30-9	UNITED SURGICAL PARTNERS INT'L		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	42,547		50,070	39,690	10,380			10,380		50,070		(7,524)	(7,524)			L
913017-10-9	UNITED TECHNOLOGIES		01/23/2007	LEHMAN BROTHERS INC.	3,500.000	231,823		220,168	218,820	1,348			1,348		220,168		11,656	11,656			L
913543-10-4	UNIVERSAL FST PRODS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	28,492		44,425	27,972	16,453			16,453		44,425		(15,933)	(15,933)			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,400.000	137,925		114,738	133,032	(18,796)			(18,796)		114,236		23,689	23,689			L
913915-10-4	UNIVERSAL TECHNICAL INST		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	17,880		29,273	17,768	11,505			11,505		29,273		(11,393)	(11,393)			L
914906-10-2	UNIVISION COMMUNICA		03/28/2007	WARBURG DILLION READ LLC	14,000.000	506,647		372,059	495,880	(125,713)			(125,713)		370,167		136,480	136,480			L
917047-10-2	URBAN OUTFITTERS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,900.000	119,401		28,565	112,847	(84,282)			(84,282)		28,565		90,836	90,836			L
903236-10-7	URS CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	60,537		60,610	59,990	620			620		60,610		(73)	(73)			L

SCHEDULE D - PART 4

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										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)
90328M-10-7	USANA HEALTH SCIENCES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	300.000	15,867		14,981	15,498	(518)			(518)		14,981		887	887			L
918076-10-0	UTSTARCOM INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,700.000	38,692		97,502	41,125	(7,395)			(7,395)		33,730		4,962	4,962			L
918866-10-4	VALASSIS COMMUNICATION		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,100.000	29,052		60,079	30,450	29,629			29,629		60,079		(31,028)	(31,028)			L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,100.000	71,742		73,231	70,684	2,547			2,547		73,231		(1,489)	(1,489)			L
91913Y-10-0	VALERO ENERGY		02/28/2007	Various	53,010.000	2,852,326		3,168,084	2,711,992	456,093			456,093		3,168,084		(315,758)	(315,758)	3,468		L
920253-10-1	VALMONT INDUSTRIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	59,270		53,084	61,039	(7,955)			(7,955)		53,084		6,185	6,185	105		L
920355-10-4	VALSPAR CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,500.000	128,439		105,936	124,380	(18,497)			(18,497)		105,883		22,556	22,556	585		L
92046N-10-2	VALUECLICK INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	4,400.000	111,193		109,259	103,972	5,287			5,287		109,259		1,933	1,933			L
922908-62-9	VANGUARD MID-CAP ETF		02/26/2007	Various	601,300.000	46,124,817		39,829,993	43,672,419	(3,842,426)			(3,842,426)		39,829,993		6,294,824	6,294,824			L
922908-75-1	VANGUARD SMALL CAP VIPERS		01/04/2007	WARBURG DILLION READ LLC	331,700.000	22,633,783		22,071,749	22,588,770	(517,021)			(517,021)		22,071,749		562,034	562,034			L
922206-10-7	VARIAN INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,400.000	65,094		49,289	62,706	(13,417)			(13,417)		49,289		15,805	15,805			L
92220P-10-5	VARIAN MEDICAL SYST		02/09/2007	Various	34,200.000	1,661,407		639,732	1,626,894	(989,544)			(989,544)		637,350		1,024,056	1,024,056			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		01/23/2007	MORGAN STANLEY DEAN WITTER	1,800.000	71,577		54,134	81,936	(27,802)			(27,802)		54,134		17,443	17,443			L
918194-10-1	VCA ANTECH INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,700.000	123,280		100,733	119,103	(18,370)			(18,370)		100,733		22,547	22,547			L
922417-10-0	VEECO INSTRUMENTS		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	17,063		32,259	16,857	126			126		16,983		80	80			L
92276H-10-6	VENTANA MEDICAL SYSTEMS		01/23/2007	J. P. MORGAN SECURITIES, INC.	1,500.000	62,793		64,951	64,545	406			406		64,951		(2,158)	(2,158)			L
46122E-10-5	VENTIV HEALTH INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	31,709		28,525	31,815	(3,290)			(3,290)		28,525		3,184	3,184			L
Y93691-10-6	VERIGY LTD		01/29/2007	CANTOR, FITZGERALD & CO.	2,830.000	53,441		12,827	50,233	(37,406)			(37,406)		12,827		40,615	40,615			L
92343P-10-7	VERITAS DGC INC		01/23/2007	MERGER	8,400.000	668,150		229,744	719,292	(587,780)			(587,780)		131,512		536,638	536,638			L
92343V-10-4	VERIZON COMMUNICATIONS		03/05/2007	Various	42,990.000	1,579,074		1,525,895	1,154,068	(113,102)			(113,102)		1,494,436		84,638	84,638	17,411		L
92532F-10-0	VERTEX PHARMACEUTICALS		02/02/2007	Various	37,080.000	1,271,323		1,348,761	1,136,820	(28,298)			(28,298)		1,348,761		(77,438)	(77,438)			L
92534N-10-1	VERTRUE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	400.000	15,971		16,471	15,364	1,107			1,107		16,471		(501)	(501)			L
92553P-20-1	VIACOM INC CLASS B		02/26/2007	Various	142,500.000	5,744,496		5,842,802	5,846,775	(55,878)			(55,878)		5,790,897		(46,401)	(46,401)			L
92552R-40-6	VIAD CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	28,844		34,667	28,420	(26,596)			(26,596)		1,824		27,020	27,020	28		L
92552V-10-0	VIASAT INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	20,550		20,915	20,867	48			48		20,915		(365)	(365)			L
92553Q-20-9	VIASYS HEALTHCARE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	28,310		27,500	27,820	(320)			(320)		27,500		810	810			L
925815-10-2	VICOR CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	17,338		34,863	17,776	17,087			17,087		34,863		(17,525)	(17,525)			L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	8,200.000	106,546		122,826	111,028	11,798			11,798		122,826		(16,280)	(16,280)			L
G93762-20-4	VISTAPRINT LTD		02/02/2007	CANTOR, FITZGERALD & CO.	17,600.000	718,781		644,093							644,093		74,688	74,688			L
928469-10-5	VITAL SIGNS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	30,026		30,372	29,952	420			420		30,372		(346)	(346)	54		L
928703-10-7	VOLT INFO SCIENCES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	600.000	30,481		32,226	30,126	(22,991)			(22,991)		7,135		23,346	23,346			L
929042-10-9	VORNADO REALTY TRUS		03/30/2007	Various	35,400.000	4,785,803		2,770,530	4,301,100	(2,028,223)			(2,028,223)		2,770,315		2,015,488	2,015,488	(47,439)		L
929566-10-7	WABASH NATIONAL CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	16,827		26,472	16,610	9,862			9,862		26,472		(9,645)	(9,645)	50		L
931422-10-9	WALGREEN CO.		03/12/2007	Various	18,600.000	836,540		859,764	270,751	986			986		859,764		(23,224)	(23,224)	984		L

SCHEDULE D - PART 4

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										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)
931142-10-3	WAL-MART STORES		03/28/2007	Various	463,432.000	21,688,178		21,092,587	21,285,840	(311,835)			(311,835)		21,092,587		595,591	595,591	77,268		L
254687-10-6	WALT DISNEY CO.		01/23/2007	LEHMAN BROTHERS INC.	6,900.000	244,512		183,739	236,463	(52,724)			(52,724)		183,739		60,773	60,773	2,139		L
939640-10-8	WASHINGTON POST CO. (THE)		01/23/2007	J. P. MORGAN SECURITIES, INC.	200.000	151,909		134,473	149,120	(14,647)			(14,647)		134,473		17,437	17,437			L
941053-10-0	WASTE CONNECTIONS		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	67,893		63,162	66,480	(3,318)			(3,318)		63,162		4,731	4,731			L
94106L-10-9	WASTE MANAGEMENT IN		02/28/2007	Various	9,900.000	340,898		348,746	364,023	(15,277)			(15,277)		348,746		(7,848)	(7,848)			L
942622-20-0	WATSCO INC		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	35,019		46,608	33,012	13,596			13,596		46,608		(11,589)	(11,589)	175		L
942712-10-0	WATSON WYATT WORLDWIDE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	59,696		47,098	63,210	(16,112)			(16,112)		47,098		12,598	12,598	105		L
942749-10-2	WATTS WATER TECHNOLOGIES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	37,085		32,639	36,999	(4,360)			(4,360)		32,639		4,446	4,446			L
943315-10-1	WAUSAU PAPER CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	21,776		21,045	22,485	(1,440)			(1,440)		21,045		732	732			L
929236-10-7	WD-40 CO.		01/23/2007	MORGAN STANLEY DEAN WITTER	700.000	22,784		22,718	24,409	(1,691)			(1,691)		22,718		65	65	175		L
94767L-10-9	WEBEX COMMUNICATIONS INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,400.000	48,854		47,877	48,846	(969)			(969)		47,877		977	977			L
947684-10-6	WEBSENSE		01/23/2007	MORGAN STANLEY DEAN WITTER	1,500.000	34,859		38,472	34,245	4,227			4,227		38,472		(3,613)	(3,613)			L
948741-10-3	WEINGARTEN REALTY		03/30/2007	Various	16,800.000	818,862		628,049	774,648	(158,950)			(158,950)		618,967		199,895	199,895			L
949702-10-4	WELLMAN, INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,200.000	3,451		20,779	3,828	(3,828)			(3,828)				3,451	3,451			L
94973V-10-7	WELLPOINT INC.		03/07/2007	Various	195,600.000	15,639,848		14,919,538	15,391,764	(513,477)			(513,477)		14,878,287		761,561	761,561			L
950755-10-8	WERNER ENTERPRISES INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,300.000	43,055		24,369	40,204	(15,835)			(15,835)		24,369		18,686	18,686	104		L
958102-10-5	WESTERN DIGITAL CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	9,800.000	194,157		156,198	200,508	(44,310)			(44,310)		156,198		37,959	37,959			L
959802-10-9	WESTERN UNION CO		02/21/2007	Various	163,900.000	3,640,298		3,284,761	3,674,638	(389,877)			(389,877)		3,284,761		355,536	355,536			L
961815-10-7	WESTWOOD ONE, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,800.000	19,755		47,690	19,768	27,922			27,922		47,690		(27,935)	(27,935)			L
962166-10-4	WEYERHAEUSER CO COM		03/14/2007	Various	39,600.000	3,287,521		2,632,448	1,780,380	(216,726)			(216,726)		2,632,349		655,172	655,172	23,220		L
92925E-10-8	W-H ENERGY SERVICES INC		01/23/2007	MORGAN STANLEY DEAN WITTER	900.000	40,607		45,292	43,821	1,471			1,471		45,292		(4,685)	(4,685)			L
966837-10-6	WHOLE FOODS MARKET		01/30/2007	WARBURG DILLION READ LLC	17,273.000	765,141		968,541	641,674	158,929			158,929		968,541		(203,400)	(203,400)	3,109		L
968223-20-6	WILEY JOHN & SONS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,000.000	76,279		79,853	76,940	2,913			2,913		79,853		(3,574)	(3,574)	200		L
969457-10-0	WILLIAMS COS.		02/28/2007	Various	86,500.000	2,375,490		2,142,448	2,259,380	(116,932)			(116,932)		2,142,448		233,042	233,042			L
969904-10-1	WILLIAMS SONOMA, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	5,100.000	174,050		191,831	160,344	31,487			31,487		191,831		(17,781)	(17,781)			L
973149-10-7	WIND RIV SYS INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,300.000	32,849		45,619	33,825	11,794			11,794		45,619		(12,770)	(12,770)			L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,600.000	54,441		51,084	52,656	(1,572)			(1,572)		51,084		3,357	3,357	160		L
929297-10-9	WMS INDUSTRIES		01/23/2007	MORGAN STANLEY DEAN WITTER	1,000.000	38,672		31,201	34,860	(3,659)			(3,659)		31,201		7,471	7,471			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		01/23/2007	MORGAN STANLEY DEAN WITTER	2,700.000	73,838		65,999	77,004	(11,005)			(11,005)		65,999		7,839	7,839	203		L
980745-10-3	WOODWARD GOVERN		01/23/2007	MORGAN STANLEY DEAN WITTER	1,300.000	54,387		47,185	51,623	(4,438)			(4,438)		47,185		7,201	7,201			L
981475-10-6	WORLD FUEL SERVICES CORP		01/23/2007	MORGAN STANLEY DEAN WITTER	800.000	35,899		32,204	35,568	(3,364)			(3,364)		32,204		3,695	3,695	30		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,200.000	59,757		62,251	56,704	5,547			5,547		62,251		(2,493)	(2,493)			L
983024-10-0	WYETH		02/28/2007	Various	32,000.000	1,572,685		1,224,161	1,629,440	(405,279)			(405,279)		1,224,161		348,523	348,523	7,436		L
984121-10-3	XEROX CORP.		02/28/2007	Various	89,900.000	1,548,322		1,231,084	1,523,805	(292,721)			(292,721)		1,231,084		317,238	317,238			L

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator (a)
983919-10-1	XILINX INC		01/22/2007	BANK OF AMERICA SECURITIES LLC	73,400.000	1,712,149		1,910,822	1,747,654	146,042			146,042		1,893,696		(181,547)	(181,547)			L
983857-10-3	XRITE INC		01/23/2007	MORGAN STANLEY DEAN WITTER	1,100.000	12,074		14,336	13,530	806			806		14,336		(2,262)	(2,262)			L
98385X-10-6	XTO ENERGY INC.		01/23/2007	LEHMAN BROTHERS INC.	1,200.000	58,500		53,619	56,460	(2,841)			(2,841)		53,619		4,881	4,881	108		L
984332-10-6	YAHOO INC.		01/23/2007	Various	4,200.000	113,336		142,636	107,268	35,168			35,168		142,636		(29,300)	(29,300)			L
984249-10-2	YRC WORLDWIDE INC		01/23/2007	J. P. MORGAN SECURITIES, INC.	2,500.000	105,602		132,454	94,325	38,129			38,129		132,454		(26,852)	(26,852)			L
988498-10-1	YUM! BRANDS INC		01/03/2007	WARBURG DILLION READ LLC	49,700.000	2,941,931		2,368,613	2,922,360	(553,747)			(553,747)		2,368,613		573,318	573,318			L
988858-10-6	ZALE CORP.		01/23/2007	MORGAN STANLEY DEAN WITTER	1,900.000	51,993		50,942	53,599	(2,657)			(2,657)		50,942		1,051	1,051			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		01/23/2007	J. P. MORGAN SECURITIES, INC.	3,100.000	107,926		166,636	107,849	58,787			58,787		166,636		(58,710)	(58,710)			L
98956P-10-2	ZIMMER HOLDINGS		01/23/2007	LEHMAN BROTHERS INC.	1,600.000	126,019		125,446	125,408	38			38		125,446		574	574			L
112900-10-5	BROOKFIELD PROPERTIES	T	01/23/2007	LEHMAN BROTHERS INC.	20,000.000	872,459		416,627	786,600	(369,973)			(369,973)		416,627		455,833	455,833			L
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	01/29/2007	ALLIANCE BERNSTEIN	72,900.000	565,529		726,044	569,349	164,093			164,093	(7,398)	726,044	(638)	(159,877)	(160,515)			U
462622-10-1	IPSCO INC COM NPV	C	03/21/2007	ALLIANCE BERNSTEIN	16,300.000	1,585,334		1,521,457	1,530,081	(61,893)			(61,893)	53,268	1,521,457	(65,987)	129,865	63,877	2,801		U
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	01/12/2007	ALLIANCE BERNSTEIN	31,000.000	970,619		863,233	1,009,236	(116,242)			(116,242)	(29,761)	863,233	16,668	90,718	107,386			U
65334H-10-2	NEXEN INC COM NPV	C	01/25/2007	ALLIANCE BERNSTEIN	16,715.000	1,026,803		671,239	918,555	(216,383)			(216,383)	(31,640)	671,239	15,806	339,758	355,564	718		L
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	01/25/2007	ALLIANCE BERNSTEIN	16,000.000	1,189,738		552,124	1,208,559	(584,837)			(584,837)	(71,598)	552,124	26,438	611,176	637,614	13,672		U
Q9899H-10-9	ZINIFEX LIMITED NPV	D	01/25/2007	ALLIANCE BERNSTEIN	39,300.000	549,813		508,088	599,325	(88,460)			(88,460)	(2,777)	508,088	(3,950)	45,676	41,726			U
A9101Y-10-3	VOESTALPINE AG NPV	D	03/19/2007	ALLIANCE BERNSTEIN	21,700.000	1,406,707		463,732	989,585	(438,822)			(438,822)	(87,031)	463,732	49,032	893,943	942,975			U
G1150G-11-1	ACCENTURE LTD	F	01/23/2007	LEHMAN BROTHERS INC.	2,100.000	77,349		70,812	77,553	(6,741)			(6,741)		70,812		6,537	6,537			U
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	03/16/2007	Various	17,300.000	746,006		727,504	453,908	28,429			28,429		727,504		18,502	18,502	2,898		L
G95089-10-1	WEATHERFORD INTERNA	F	03/19/2007	Various	39,800.000	1,792,182		1,542,282	54,327	13,364			13,364		1,542,282		249,900	249,900			L
204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	01/24/2007	ALLIANCE BERNSTEIN	8,500.000	283,973		250,686	14,870	(1,379)			(1,379)		250,686		33,286	33,286			L
373737-10-5	GERDAU SA SIDERURG SPON ADR EACH REP 1 P	F	01/25/2007	ALLIANCE BERNSTEIN	48,900.000	803,730		679,227	782,400	(103,173)			(103,173)		679,227		124,503	124,503			U
71654V-40-8	PETROL BRASILEIROS S.A. ADR	F	01/19/2007	ALLIANCE BERNSTEIN	17,400.000	1,602,240		1,523,718	1,730,232	(267,033)			(267,033)		1,523,718		78,523	78,523	21,368		U
G90078-10-9	TRANSOCEAN INC.	F	01/23/2007	LEHMAN BROTHERS INC.	2,500.000	192,216		196,044	202,225	(6,181)			(6,181)		196,044		(3,828)	(3,828)			L
013904-30-5	ALCATEL-LUCENT	F	01/23/2007	FRANKEL, STUART, & CO., INC	48,300.000	629,702		716,970							716,970		(87,268)	(87,268)			L
N5765E-11-6	ARCELOR MITTAL	D	01/25/2007	ALLIANCE BERNSTEIN	25,500.000	1,159,819		870,430	1,075,003	(166,236)			(166,236)	(38,338)	870,430	17,819	271,570	289,389	2,854		U
F13587-12-0	CAP GEMINI	D	01/25/2007	ALLIANCE BERNSTEIN	5,231.000	333,224		191,316	321,707	(106,876)			(106,876)	(23,514)	191,316	11,612	130,296	141,908			U
204386-10-6	COMPAGNIE GENERALE DE GEOPHYSIQU-VERITAS	F	01/26/2007	CANTOR, FITZGERALD & CO.	16,881.000	659,202		668,150							668,150		(8,948)	(8,948)			L
F17114-10-3	EADS(EURO AERO DEF EUR1	D	01/25/2007	ALLIANCE BERNSTEIN	22,950.000	748,837		743,373	706,893	(42,397)			(42,397)	1,758	743,373	(13,741)	19,205	5,464			U
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	01/25/2007	ALLIANCE BERNSTEIN	2,455.000	269,341		247,931	263,677	(4,388)			(4,388)	(11,358)	247,931	6,798	14,612	21,410			U
F12033-13-4	GROUPE DANONE	D	01/25/2007	ALLIANCE BERNSTEIN	2,369.000	356,977		343,732	358,622	3,414			3,414	(18,304)	343,732	12,389	856	13,245			U
F77098-10-5	RENAULT SA EUR3.81	D	01/25/2007	ALLIANCE BERNSTEIN	16,400.000	2,024,724		1,328,104	1,967,951	(481,234)			(481,234)	(158,613)	1,328,104	94,730	601,890	696,620			U
F5548N-10-1	SANOFI-AVENTIS	D	01/25/2007	ALLIANCE BERNSTEIN	10,000.000	920,888		700,087	927,500	(155,107)			(155,107)	(72,306)	700,087	47,099	173,703	220,801			U
F91255-10-3	TF1 - TV FRANCAISE EUR0.20	D	02/05/2007	ALLIANCE BERNSTEIN	119,077.000	3,894,448		3,785,004	4,413,827	(326,998)			(326,998)	(301,825)	3,785,004	199,392	(89,948)	109,444			U
F92124-10-0	TOTAL SA EUR 2.5	D	01/25/2007	ALLIANCE BERNSTEIN	22,400.000	1,513,502		873,676	814,323	(604,931)			(604,931)	(73,726)	873,676	16,053	623,773	639,826			U
F5879X-10-8	VINCI	D	01/25/2007	ALLIANCE BERNSTEIN	1,800.000	248,147		172,189	229,761	(40,096)			(40,096)	(17,476)	172,189	11,037	64,921	75,958			U
D06216-10-1	BASF	D	01/25/2007	ALLIANCE BERNSTEIN	8,800.000	824,372		826,488	155,811	(1,566)			(1,566)	(839)	826,488	2,861	(4,977)	(2,116)			U
D07112-11-9	BAYER AG ORD NPV	D	01/25/2007	ALLIANCE BERNSTEIN	5,714.000	327,382		285,723	306,270	(10,026)			(10,026)	(10,522)	285,723	5,183	36,475	41,659			U
D16212-14-0	CONTINENTAL AG	D	03/30/2007	ALLIANCE BERNSTEIN	35,800.000	4,288,346		1,182,113	4,158,993	(2,440,395)			(2,440,395)	(536,486)	1,182,113	162,475	2,943,758	3,106,233	2,777		U
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	01/25/2007	ALLIANCE BERNSTEIN	46,600.000	1,272,142		829,633	1,281,220	(389,397)			(389,397)	(62,190)	829,633	28,430	414,079	442,509			U
D2734Z-10-7	FRESENIUS MEDICAL CARE AG AND CO	D	01/25/2007	ALLIANCE BERNSTEIN	12,500.000	1,662,429		949,905	1,664,300	(709,849)			(709,849)	(4,546)	949,905	(12,569)	725,094	712,524	1,200		U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	01/19/2007	PRUDENTIAL SECURITIES, INCORPORATED	108,600.000	2,031,170		2,861,674	2,011,112	(20,160)			(20,160)		2,064,775		(33,605)	(33,605)			U
D5357W-10-3	MERCK KGAA ORD NPV	D	01/25/2007	ALLIANCE BERNSTEIN	1,464.000	174,571		162,381	151,989	14,715			14,715	(4,323)	162,381	1,939	10,251	12,191			U
D8484K-16-6	TUI AG NPV	D	01/25/2007	ALLIANCE BERNSTEIN	62,600.000	1,314,775		1,268,013	1,249,746	57,292			57,292	(39,025)	1,268,013	20,094	26,668	46,762			U
X5967A-10-1	OPAP SA	D	02/06/2007	ALLIANCE BERNSTEIN	14,908.000	552,469		573,638	204,556	(3)			(3)	(285)	573,638	(6,112)	(15,057)	(21,168)			U
Y1505F-10-7	CHINA MOBILE HK LTD 941	D	01/25/2007	ALLIANCE BERNSTEIN	11,000.000	108,847		89,570	95,046	(5,428)			(5,428)	(49)	89,570	(258)	19,535	19,277			U
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	01/25/2007	ALLIANCE BERNSTEIN	81,500.000	206,616		221,479							221,479	152	(15,015)	(14,863)			U
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	01/25/2007	ALLIANCE BERNSTEIN	22,500.000	241,590		223,328	251,258	(27,685)			(27,685)	(245)	223,328	(541)	18,803	18,262			U
G52440-10-7	KERRY PROPERTIES L HKD1	D	01/25/2007	ALLIANCE BERNSTEIN	117,000.000	559,951		287,957	546,858	(260,396)			(260,396)	1,495	287,957	(1,615)	273,609	271,993			U
G5485F-14-4	LI & FUNG LTD HKD0.025	D	03/30/2007	ALLIANCE BERNSTEIN	882,000.000	2,744,691		1,965,816	2,646,000	(679,603)			(679,603)	(581)	1,965,816	(8,311)	787,187	778,875			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
G67749-12-0	ORIENT O/SEAS INTL USD0.10	D	01/25/2007	ALLIANCE BERNSTEIN	172,000.000	1,093,335		556,583	1,094,780	(541,190)			(541,190)	2,992	556,583	(3,579)	540,331	536,752			U
Y68830-10-4	PETROCHINA CO 'H'CNY1	D	03/28/2007	ALLIANCE BERNSTEIN	650,000.000	736,897		703,247	903,500	(199,429)			(199,429)	(824)	703,247	(2,538)	36,188	33,650			U
G25508-10-5	CRH ORD EURO.32	D	01/25/2007	ALLIANCE BERNSTEIN	6,316.000	252,806		112,714	262,682	(116,084)			(116,084)	(33,884)	112,714	14,514	125,578	140,092			U
T3643A-14-5	ENI SPA	D	02/01/2007	ALLIANCE BERNSTEIN	33,369.000	1,075,697		940,516	1,121,165	(134,257)			(134,257)	(46,392)	940,516	22,888	112,293	135,181			U
J11508-12-4	DAIWA HOUSE INDS JPY50	D	03/30/2007	ALLIANCE BERNSTEIN	70,000.000	1,139,608		1,247,015	1,216,040	24,966			24,966	6,009	1,247,015	6,281	(113,688)	(107,407)			U
J12075-10-7	DENSO CORP	D	01/25/2007	ALLIANCE BERNSTEIN	5,600.000	222,977		223,172	221,827	297			297	1,047	223,172	(4,400)	4,205	(194)			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	01/25/2007	ALLIANCE BERNSTEIN	176.000	1,220,511		918,091	1,174,269	(407,474)			(407,474)	151,296	918,091	(116,825)	419,245	302,420			U
J22302-11-1	HONDA MOTOR CO., LTD.	D	03/01/2007	ALLIANCE BERNSTEIN	139,800.000	5,484,894		3,289,612	5,514,271	(2,705,707)			(2,705,707)	481,048	3,289,612	(288,089)	2,483,371	2,195,282	19,629		U
J22848-10-5	HOYA CORPORATION	D	02/09/2007	ALLIANCE BERNSTEIN	110,600.000	3,986,174		3,077,736	4,306,875	(1,217,432)			(1,217,432)	(11,706)	3,077,736	(64,612)	973,050	908,438			U
J2817M-10-0	JFE HOLDINGS INC NPV	D	01/25/2007	ALLIANCE BERNSTEIN	35,600.000	1,940,369		1,047,568	1,831,478	(930,601)			(930,601)	146,692	1,047,568	(89,030)	981,830	892,800			U
J38781-10-0	LEOPALACE 21 CORP JPY50	D	01/25/2007	ALLIANCE BERNSTEIN	31,700.000	1,003,177		987,254	1,010,945	(80,376)			(80,376)	56,685	987,254	(66,182)	82,106	15,923			U
J44690-13-9	MITSUI & CO NPV	D	01/25/2007	ALLIANCE BERNSTEIN	27,000.000	423,783		355,220	403,353	(54,705)			(54,705)	6,572	355,220	(10,966)	79,529	68,562			U
J45013-10-9	MITSUI O.S.K.LINES JPY50	D	03/28/2007	ALLIANCE BERNSTEIN	15,000.000	172,523		104,523	147,795	(44,560)			(44,560)	1,289	104,523	504	67,496	68,000			U
J49076-11-0	NGK INSULATORS JPY50	D	01/25/2007	ALLIANCE BERNSTEIN	15,000.000	231,759		222,921	231,375	(10,669)			(10,669)	2,215	222,921	(5,445)	14,283	8,838			U
J57160-12-9	NISSAN MOTOR	D	01/25/2007	ALLIANCE BERNSTEIN	43,800.000	551,180		496,147	526,739	(42,619)			(42,619)	12,027	496,147	(18,255)	73,288	55,033			U
J58472-11-9	NITTO DENKO	D	01/25/2007	ALLIANCE BERNSTEIN	7,000.000	360,835		496,169	350,133	138,386			138,386	7,649	496,169	(18,013)	(117,321)	(135,334)			U
J6031N-10-9	OJI PAPER CO JPY50	D	01/25/2007	ALLIANCE BERNSTEIN	64,000.000	353,906		360,208	339,456	(16,103)			(16,103)	36,856	360,208	(40,088)	33,785	(6,303)			U
J77497-11-3	SUMITOMO HEAVY IND NPV	D	02/27/2007	ALLIANCE BERNSTEIN	13,000.000	138,044		82,067	136,383	(58,395)			(58,395)	4,079	82,067	(3,258)	59,235	55,977			U
J92676-11-3	TOYOTA MOTOR	D	01/25/2007	ALLIANCE BERNSTEIN	45,500.000	3,059,034		2,467,310	3,039,582	(575,246)			(575,246)	2,974	2,467,310	(40,854)	632,577	591,724			U
02364W-10-5	AMERICA MOVIL SAB DE CV	F	01/24/2007	ALLIANCE BERNSTEIN	7,300.000	331,046		282,592	330,106	(47,514)			(47,514)		282,592		48,453	48,453			L
40049J-20-6	GPO TELEVISA SA ADR REP 20 ORD PTG CTF(B	F	01/24/2007	ALLIANCE BERNSTEIN	5,700.000	167,615		142,947	153,957	(11,010)			(11,010)		142,947		24,667	24,667			L
N4297B-14-6	KON KPN NV EURO.24	D	01/25/2007	ALLIANCE BERNSTEIN	84,300.000	1,258,737		764,133	1,197,229	(338,761)			(338,761)	(94,335)	764,133	52,148	442,457	494,605			U
46626D-10-8	JSC MMC NORILSK NI ADR EACH REP 1 ORD RU	F	01/25/2007	ALLIANCE BERNSTEIN	687.000	116,261		111,304							111,304		4,957	4,957			U
677862-10-4	LUKOIL OIL COMPANY SPON ADR REP 1 ORD	F	01/24/2007	ALLIANCE BERNSTEIN	1,365.000	109,958		117,422	117,800	(377)			(377)		117,422		(7,465)	(7,465)			U
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	F	01/25/2007	Various	180,129.000	2,091,414		2,463,774	1,956,525	394,618			394,618		2,463,774		(372,360)	(372,360)			U
Y5255T-10-0	LG.PHILIPS LCD CO CMN STK	D	02/20/2007	ALLIANCE BERNSTEIN	9,500.000	304,211		337,390	292,315	51,485			51,485	(6,410)	337,390	4,458	(37,637)	(33,179)			U
E8471S-13-0	REPSOL YPF SA EUR1	D	01/25/2007	ALLIANCE BERNSTEIN	45,900.000	1,499,807		1,066,414	1,585,799	(423,956)			(423,956)	(95,429)	1,066,414	48,569	384,824	433,393	21,300		U
E90183-18-2	TELEFONICA DE ESPANA	D	01/25/2007	ALLIANCE BERNSTEIN	8,720.000	189,255		184,747	185,361	(2,455)			(2,455)	1,841	184,747	(4,897)	9,405	4,508			U
H0010V-10-1	ABB LTD PAR CHF 2.5	D	01/25/2007	ALLIANCE BERNSTEIN	103,339.000	1,810,303		1,531,814	1,823,933	(294,288)			(294,288)	2,169	1,531,814	(35,929)	314,418	278,489			U
H01301-10-2	ALCON, INC	F	01/24/2007	ALLIANCE BERNSTEIN	1,400.000	162,242		166,384							166,384		(4,142)	(4,142)			U
H57312-46-6	NESTLE SA PAR CHF1	D	01/25/2007	ALLIANCE BERNSTEIN	1,400.000	497,036		412,289	495,600	(54,678)			(54,678)	(28,633)	412,289	15,657	69,090	84,748			U
H57830-10-6	NOBEL BIOCARE HLDG CMN STK	D	01/25/2007	ALLIANCE BERNSTEIN	626.000	208,537		151,330	184,744	(32,291)			(32,291)	(1,123)	151,330	(2,419)	59,627	57,207			U
H58200-15-0	NOVARTIS REGISTERED	D	03/01/2007	ALLIANCE BERNSTEIN	66,762.000	3,758,609		3,022,040	3,842,086	(709,477)			(709,477)	(110,569)	3,022,040	70,794	665,774	736,568			U
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	01/25/2007	ALLIANCE BERNSTEIN	3,000.000	568,419		477,838	538,500	(54,297)			(54,297)	(6,365)	477,838	(4,919)	95,500	90,580			U
002255-10-7	AU OPTRONICS CORP ADS EACH RPR 10 COM	F	02/20/2007	ALLIANCE BERNSTEIN	28,700.000	425,311		392,653	396,347	(3,694)			(3,694)		392,653		32,657	32,657			L
438090-20-1	HON HAI PRECISION GDR(REP 2 SHS TWD10)RE	F	01/25/2007	ALLIANCE BERNSTEIN	6,118.000	92,715		89,142							89,142		3,574	3,574			U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	01/25/2007	ALLIANCE BERNSTEIN	148,600.000	1,257,573		853,839	1,238,284	(274,831)			(274,831)	(109,613)	853,839	89,415	314,319	403,734	14,290		U
G1245Z-10-8	BG GROUP ORD GBP0.10	D	01/09/2007	ALLIANCE BERNSTEIN	165,811.000	2,091,625		1,684,845	2,248,895	(303,821)			(303,821)	(260,229)	1,684,845	195,285	211,495	406,780			U
G15596-11-0	BP PLC	D	01/25/2007	ALLIANCE BERNSTEIN	89,500.000	963,720		705,098	994,055	(209,599)			(209,599)	(79,358)	705,098	68,173	190,449	258,622			L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	02/15/2007	ALLIANCE BERNSTEIN	269,346.000	3,639,014		2,267,589	3,779,732	(1,180,409)			(1,180,409)	(331,734)	2,267,589	190,657	1,180,768	1,371,425	36,955		U
G7423K-10-2	RECKITT BENCKISER	D	01/25/2007	ALLIANCE BERNSTEIN	4,363.000	211,413		208,023							208,023	2,220	1,171	3,391			U
G75754-10-4	RIO TINTO ORD GBP0.10	D	02/02/2007	ALLIANCE BERNSTEIN	67,466.000	3,446,353		3,551,211	3,588,854	205,465			205,465	(243,108)	3,551,211	272,394	(377,252)	(104,858)			U
G7690A-11-8	ROYAL DUTCH SHELL ‘A‘ORD EURO.07	D	01/25/2007	ALLIANCE BERNSTEIN	4,717.000	162,157		161,843							161,843	1,727	(1,413)	314			U
G7690A-11-8	ROYAL DUTCH SHELL ‘B‘SHS	D	01/25/2007	ALLIANCE BERNSTEIN	48,472.000	1,654,665		1,514,750	1,698,120	14,241			14,241	(197,611)	1,514,750	211,453	(71,537)	139,915	15,990		U
G87621-10-1	TESCO	D	01/25/2007	ALLIANCE BERNSTEIN	18,485.000	151,412		142,018	148,804	(3,594)			(3,594)	(3,192)	142,018	3,726	5,668	9,395			U
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	01/25/2007	ALLIANCE BERNSTEIN	202,200.000	605,530		455,935	545,940	(43,614)			(43,614)	(46,391)	455,935	45,854	103,741	149,595	10,392		U
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	01/25/2007	ALLIANCE BERNSTEIN	10,041.000	482,825		455,750							455,750	(1,341)	28,415	27,074			U
6899999. Common Stocks - Industrial and Miscellaneous						1,302,248,699	XXX	1,143,647,239	1,067,890,942	(163,425,721)			(163,425,721)	(2,331,698)	1,135,838,361	1,127,360	165,282,978	166,410,338	2,975,806	XXX	XXX
07324#-10-0	BAYVIEW FINANCIAL MANAGEMENT CORP.		02/28/2007	DIRECT	125.000	196,017		10,000	10,000	24,884	9,543		34,426		44,426		151,591	151,591			A
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						196,017	XXX	10,000	10,000	24,884	9,543		34,426		44,426		151,591	151,591		XXX	XXX
7299997. Total - Common Stocks - Part 4						1,552,813,395	XXX	1,364,665,076	1,297,026,769	(195,814,027)	(10,735)		(195,824,762)	(3,837,668)	1,356,218,668	1,951,054	194,643,674	196,594,728	3,771,300	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						1,552,813,395	XXX	1,364,665,076	1,297,026,769	(195,814,027)	(10,735)		(195,824,762)	(3,837,668)	1,356,218,668	1,951,054	194,643,674	196,594,728	3,771,300	XXX	XXX
7399999. Total - Preferred and Common Stocks						1,639,695,594	XXX	1,451,301,009	1,366,458,622	(196,304,407)	(12,475)		(196,316,882)	(3,837,668)	1,442,856,986	1,951,054	194,887,554	196,838,608	4,889,300	XXX	XXX
7499999 - Totals						4,179,225,291	XXX	3,950,535,981	3,262,702,172	(195,051,701)	967,858		(194,083,843)	(3,837,668)	3,940,624,199	1,951,054	236,650,038	238,601,092	41,953,209	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 115

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
0499999. Subtotal - Call Options								XXX					
SPDR APR 137 PUT	7,178	04/23/2007	137.0000	03/14/2007	COMPOSITE EXCHANGE	1,624,589	1,624,589		394,790	394,790			
0599999. Subtotal - Put Options - Hedging						1,624,589	1,624,589	XXX	394,790	394,790			
0899999. Subtotal - Put Options						1,624,589	1,624,589	XXX	394,790	394,790			
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						1,624,589	1,624,589	XXX	394,790	394,790			
2799999. Subtotal - Other								XXX					
9999999 - Totals						1,624,589	1,624,589	XXX	394,790	394,790			

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
9999999 - Totals								XXX					

NONE

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 CS2024335 ON ALBERTSONS, INC	5,000,000	02/20/2011	0.0000%(1.7450%)	09/27/2006	GOLDMAN SACHS				(158,978)	(158,978)			(21,812)	49,345
CDS CS2032007 ON WEYERHAEUSER CO.	7,000,000	12/20/2016	0.0000%(1.0100%)	10/16/2006	LEHMAN BROTHERS				(22,057)	(22,057)			(17,675)	109,184
CDS CS2034573 ON RELIANT ENERGY INC	3,000,000	12/20/2011	0.0000%(2.8000%)	10/17/2006	MORGAN STANLEY				(76,213)	(76,213)			(21,000)	32,609
CDS CS2037139 ON AUTOZONE, INC.	5,000,000	12/20/2011	0.0000%(0.5000%)	10/23/2006	BANK OF AMERICA				(45,636)	(45,636)			(6,250)	54,349
CDS CS2055040 ON IDEARC INC	4,000,000	12/20/2011	0.0000%(1.4750%)	11/29/2006	CITIBANK				22,258	22,258			(14,750)	43,479
CDS CS2057608 ON ST PAUL TRAVELERS COS I	10,000,000	03/20/2017	0.0000%(0.3000%)	01/09/2007	GOLDMAN SACHS				16,958	16,958			(6,750)	157,941
CDS CS2057616 ON ACE LTD	10,000,000	03/20/2017	0.0000%(0.3100%)	01/09/2007	GOLDMAN SACHS				96,673	96,673			(6,975)	157,941
CDS CS2057624 ON XL CAP LTD	10,000,000	03/20/2017	0.0000%(0.3600%)	01/09/2007	GOLDMAN SACHS				139,157	139,157			(8,100)	157,941
CDS CS2060164 ON NEXEN INC	5,000,000	03/20/2014	0.0000%(0.4600%)	01/10/2007	UBS AG				(44,636)	(44,636)			(5,111)	66,027
CDS CS2067896 ON BOWATER INC	4,000,000	03/20/2012	0.0000%(2.9000%)	01/30/2007	BANK OF AMERICA				157,682	157,682			(19,333)	44,611
CDS CS2070411 ON EL PASO CORP.	4,000,000	03/20/2012	0.0000%(1.0200%)	02/09/2007	GOLDMAN SACHS				(12,373)	(12,373)			(5,667)	44,611
CDS CS2070437 ON FREESCALE SEMICONDUCTOR	2,000,000	03/20/2012	0.0000%(2.3800%)	02/09/2007	GOLDMAN SACHS				86,177	86,177			(6,611)	22,305
CDS CS2075535 ON HARRAHS OPER CO INC	4,000,000	03/20/2012	0.0000%(1.7400%)	02/23/2007	CITIBANK				34,814	34,814			(6,573)	44,611
CDS CS2093454 ON TXU CORP.	3,000,000	03/20/2012	0.0000%(1.9500%)	03/12/2007	MERRILL LYNCH				17,362	17,362			(3,088)	33,458
CDS SP0301Q09 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN SACHS				(34,286)	(34,286)			(7,800)	31,737
CDS SP0301R73 ON SOUTHWEST AIRLINES CO	15,000,000	09/20/2013	0.0000%(0.3600%)	07/27/2006	BARCLAY'S CAPITAL				122,064	122,064			(13,500)	190,911
CDS SP23026K3 ON MGM MIRAGE	3,000,000	09/20/2011	0.0000%(2.3000%)	07/06/2006	LEHMAN BROTHERS				(45,658)	(45,658)			(17,250)	31,737
CDS SP23028M7 ON PITNEY BOWES INC	15,000,000	09/20/2011	0.0000%(0.1600%)	07/31/2006	BANK OF AMERICA				(24,821)	(24,821)			(6,000)	158,687

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS SP33029P8 ON APACHE CORP	5,000,000	12/20/2012	0.0000%(0.3800%)	12/16/2005	BARCLAY'S CAPITAL				(49,422)	(49,422)			(4,750)	59,837
CDS SP33029Y9 ON MARATHON OIL CORP	5,000,000	12/20/2012	0.0000%(0.3500%)	12/19/2005	GOLDMAN SACHS				(43,317)	(43,317)			(4,375)	59,837
CDS SP3302A35 ON COMMERCIAL METALS CO	5,000,000	03/20/2011	0.0000%(0.4700%)	12/20/2005	DEUTSCHE BANK				(29,508)	(29,508)			(5,875)	49,828
CDS SP7401ZF7 ON NAVISTAR INTERNATIONAL	3,000,000	09/20/2013	0.0000%(4.3300%)	07/12/2006	DEUTSCHE BANK				(379,271)	(379,271)			(32,475)	38,182
CDS SP7401ZJ9 ON COOPER-STANDARD AUTOMOT	3,000,000	09/20/2011	0.0000%(4.5500%)	07/12/2006	DEUTSCHE BANK				(107,160)	(107,160)			(34,125)	31,737
CDS SPS501ZJ3 ON KOHL'S CORP	10,000,000	06/20/2016	0.0000%(0.4700%)	05/17/2006	BARCLAY'S CAPITAL				(75,528)	(75,528)			(11,750)	151,906
CDS SPS501ZM6 ON CMS ENERGY CORP	5,000,000	06/20/2010	0.0000%(1.2900%)	05/18/2006	CITIBANK				(118,130)	(118,130)			(16,125)	44,893
CDS SPV601FK6 ON WYETH	20,000,000	03/20/2016	0.0000%(0.3400%)	03/09/2006	GOLDMAN SACHS				(219,687)	(219,687)			(17,000)	299,634
CDS SPZ501IW5 ON TECO ENERGY INC	5,000,000	06/20/2010	0.0000%(0.6000%)	05/19/2006	CITIBANK				(53,390)	(53,390)			(7,500)	44,893
CDS CXB494107 ON INVESTMENT GRADE INDEX	100,000,000	12/20/2011	0.0000%(0.4000%)	03/09/2007	BARCLAY'S CAPITAL	(296,484)	(293,547)		(91,377)	(91,377)	2,937		(21,507)	1,086,971
CDS CXB517121 ON INVESTMENT GRADE INDEX	25,000,000	12/20/2011	0.0000%(0.7500%)	03/09/2007	GOLDMAN SACHS	15,648	15,493		118,778	118,778	(155)		(11,613)	271,743
CDS CXB527369 ON INVESTMENT GRADE INDEX	25,000,000	06/20/2012	0.0000%(0.7500%)	03/21/2007	BARCLAY'S CAPITAL	81,679	81,462		164,440	164,440	(217)		(5,425)	285,794
INT RATE SWAP0798 ON FIXED RATE SECURITIES	100,000,000	10/11/2011	3M LIBOR(5.1410%)	10/06/2006	UBS AG				(651,243)	(651,243)			55,028	1,064,689
INT RATE SWAP0799 ON FIXED RATE SECURITIES	100,000,000	10/11/2016	3M LIBOR(5.2470%)	10/06/2006	JP MORGAN CHASE BANK				(622,807)	(622,807)			28,528	1,544,322
INT RATE SWAP0817 ON FIXED RATE SECURITIES	50,000,000	12/18/2021	MUNIPSA(3.8050%)	12/14/2006	CITIBANK				216,800	216,800			(14,680)	959,452
INT RATE SWAP0818 ON FIXED RATE SECURITIES	60,000,000	12/18/2026	MUNIPSA(3.8890%)	12/14/2006	UBS AG				413,722	413,722			(12,843)	1,332,605
INT RATE SWAP0819 ON FIXED RATE SECURITIES	50,000,000	12/18/2026	MUNIPSA(3.8890%)	12/14/2006	CITIBANK				344,769	344,769			(25,180)	1,110,504
INT RATE SWAP0820 ON FIXED RATE SECURITIES	40,000,000	12/18/2026	MUNIPSA(3.8900%)	12/14/2006	BANK OF AMERICA				270,945	270,945			(8,647)	888,403
INT RATE SWAP0841 ON FIXED RATE SECURITIES	100,000,000	03/01/2012	3M LIBOR(4.9430%)	02/27/2007	JP MORGAN CHASE BANK				202,725	202,725			49,639	1,109,424
0599999. Subtotal - Swaps - Hedging						(199,157)	(196,592)	XXX	(480,174)	(480,174)	2,565		(294,923)	11,866,139

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 CS2026884 ON ALLIED WASTE INDS INC	3,000,000	12/20/2011	2.8000%(0.0000%)	10/10/2006	LEHMAN BROTHERS					82,470			21,000	32,609
CDS CS2034581 ON STANDARD PACIFIC CORP.	1,000,000	12/20/2011	3.3500%(0.0000%)	10/17/2006	CREDIT SUISSE FB					(18,990)			8,375	10,870
CDS CS2044804 ON LYONDELL CHEMICAL COMPA	2,000,000	12/20/2011	1.7800%(0.0000%)	11/09/2006	GOLDMAN SACHS					11,590			8,900	21,739
CDS CS2055057 ON IDEARC INC	4,000,000	12/20/2016	2.5000%(0.0000%)	11/29/2006	CITIBANK					(58,856)			25,000	62,391
CDS CS2067904 ON ABITIBI-CONSOLID	4,000,000	03/20/2012	3.4700%(0.0000%)	01/30/2007	BANK OF AMERICA					(172,977)			23,133	44,611
CDS CS2070403 ON THE WILLIAMS COMPANIES,	4,000,000	03/20/2012	0.9800%(0.0000%)	02/09/2007	GOLDMAN SACHS					(6,071)			5,444	44,611
CDS CS2070429 ON ADVANCED MICRO DEVICES	2,000,000	03/20/2012	2.2000%(0.0000%)	02/09/2007	GOLDMAN SACHS					(97,220)			6,111	22,305
CDS CS2070445 ON MEDIACOM LLC	3,000,000	03/20/2012	2.6900%(0.0000%)	02/09/2007	CREDIT SUISSE FB					(35,232)			11,208	33,458
CDS CS2078091 ON STATION CASINOS, INC.	4,000,000	03/20/2012	1.6500%(0.0000%)	02/27/2007	BARCLAY'S CAPITAL					4,663			5,867	44,611
CDS CS2096002 ON SANMINA SCI CORP	1,250,000	03/20/2012	4.4500%(0.0000%)	03/15/2007	CREDIT SUISSE FB					(1,072)			2,472	13,941
CDS CS2108807 ON HOVNANIAN K ENTERPRISES	1,000,000	06/20/2012	4.4000%(0.0000%)	03/28/2007	GOLDMAN SACHS					24,372			367	11,432
CDS CS2108815 ON KB HOME	1,000,000	06/20/2012	3.4500%(0.0000%)	03/28/2007	GOLDMAN SACHS					18,677			287	11,432
CDS SP23026H0 ON BOYD GAMING CORP	3,000,000	09/20/2011	1.8200%(0.0000%)	07/06/2006	LEHMAN BROTHERS					11,666			13,650	31,737
CDS SP3302RJ2 ON LIN TELEVISION CORP	3,000,000	06/20/2011	2.4000%(0.0000%)	05/11/2006	LEHMAN BROTHERS					83,897			18,000	30,831
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	2,000,000	06/20/2011	1.5500%(0.0000%)	04/04/2006	CITIBANK					14,877			7,750	20,554
CDS SP7401ZI1 ON ARVINMERITOR INC	3,000,000	09/20/2011	3.4200%(0.0000%)	07/12/2006	DEUTSCHE BANK					78,527			25,650	31,737
CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	1,000,000	03/20/2011	0.8200%(0.0000%)	02/14/2006	DEUTSCHE BANK					4,201			2,050	9,966
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL					27,887			4,000	48,257

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 SPM401XJ4 ON MARSH & MCLENNAN COS INC	5,000,000	03/20/2008	0.2700%(0.0000%)	11/17/2005	BARCLAY'S CAPITAL					8,697			3,375	24,655
CDS SPM401XK1 ON ENTERGY CORP	5,000,000	03/20/2008	0.2400%(0.0000%)	11/17/2005	MORGAN STANLEY					7,326			3,000	24,655
CDS SPV601AI6 ON CAROLINA POWER & LIGHT	18,000,000	12/20/2007	0.2600%(0.0000%)	01/11/2006	WACHOVIA					29,171			11,700	76,542
INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	75,000,000	07/31/2007	GSCIER (0.2500%)	07/31/2006	MORGAN STANLEY					(1,066)			2,786,055	216,803
INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	25,000,000	07/31/2007	GSCIER (0.2500%)	07/31/2006	GOLDMAN SACHS					(356)			928,686	72,268
INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	35,000,000	08/31/2007	GSCIER (0.2500%)	08/09/2006	GOLDMAN SACHS					(298)			1,300,160	113,302
INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	30,000,000	08/31/2007	GSCIER (0.2500%)	08/09/2006	MORGAN STANLEY					(256)			1,114,423	97,116
INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	30,000,000	08/31/2007	GSCIER (0.2500%)	08/29/2006	GOLDMAN SACHS					(256)			1,114,423	97,116
INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	75,000,000	09/28/2007	GSCIER (0.2500%)	09/29/2006	MERRILL LYNCH					(287)			2,786,057	264,073
INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	75,000,000	09/28/2007	GSCIER (0.2500%)	09/29/2006	GOLDMAN SACHS					(287)			2,786,057	264,073
INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	50,000,000	11/30/2007	GSCIER (0.2500%)	11/30/2006	GOLDMAN SACHS					102			1,858,741	204,404
INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	50,000,000	12/31/2007	GSCIER (0.2500%)	12/05/2006	MORGAN STANLEY					594			1,858,523	217,000
INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	25,000,000	12/31/2007	GSCIER (0.2500%)	12/29/2006	GOLDMAN SACHS					297			929,371	108,500
INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	30,000,000	01/31/2008	GSCIER (0.2500%)	01/31/2007	GOLDMAN SACHS					331			1,942,099	137,343
INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	45,000,000	01/31/2008	GSCIER (0.2500%)	01/31/2007	CARGILL					495			2,913,148	206,014
0799999. Subtotal - Swaps - Other								XXX		16,617			22,525,083	2,650,955
0899999. Subtotal - Swaps						(199,157)	(196,592)	XXX	(480,174)	(463,558)	2,565		22,230,160	14,517,094
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging						(199,157)	(196,592)	XXX	(480,174)	(480,174)	2,565		(294,923)	11,866,139
2799999. Subtotal - Other								XXX		16,617			22,525,083	2,650,955
9999999 - Totals						(199,157)	(196,592)	XXX	(480,174)	(463,558)	2,565		22,230,160	14,517,094

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
INDEX FUTURES - EMINI S & P 500	178	06/15/2007	12,322,424	12,737,680	415,256	03/06/2007	CME		415,256			498,400
INDEX FUTURES - RUSSELL 2000	119	06/15/2007	45,520,915	48,076,000	2,555,085	03/06/2007	CME		2,555,085			1,904,000
INDEX FUTURES - EMINI RUSSELL 2000	58	06/15/2007	4,440,347	4,686,400	246,053	03/20/2007	CME		246,053			185,600

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
INDEX FUTURES - S & P 500	730	06/14/2007	254,184,826	261,194,000	7,009,174	03/14/2007	CME		7,009,174			10,220,000
0199999. Subtotal - Long Futures - Hedging			316,468,512	326,694,080	10,225,568	XXX	XXX		10,225,568			12,808,000
0499999. Subtotal - Long Futures			316,468,512	326,694,080	10,225,568	XXX	XXX		10,225,568			12,808,000
INTEREST RATE FUTURES - GOV'T 5YR NOTES	500	06/29/2007	52,847,932	52,898,440	(50,508)	03/09/2007	CBOT		(50,508)			275,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	2,050	06/20/2007	222,766,712	221,656,250	1,110,462	03/02/2007	CBOT		1,110,462			1,537,500
INTEREST RATE FUTURES - GOV'T TBONDS	500	06/20/2007	56,092,600	55,625,000	467,600	03/22/2007	CBOT		467,600			550,000
0599999. Subtotal - Short Futures - Hedging			331,707,243	330,179,690	1,527,553	XXX	XXX		1,527,553			2,362,500
0899999. Subtotal - Short Futures			331,707,243	330,179,690	1,527,553	XXX	XXX		1,527,553			2,362,500
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			648,175,755	656,873,770	11,753,121	XXX	XXX		11,753,121			15,170,500
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			648,175,755	656,873,770	11,753,121	XXX	XXX		11,753,121			15,170,500

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
ABN-AMRO	Chicago, Illinois					408,074	689,122	310,598	
Allstate Bank	Vernon Hills, Illinois					15,306,432	18,805,964	25,097,499	
AmSouth Bank	Birmingham, Alabama					482,569	663,334	362,516	
BancFirst	Oklahoma City, Oklahoma					208,357	240,610	200,184	
Bank of America	Chicago, Illinois		4.840	40,168		(668,767,751)	(659,146,767)	(689,527,093)	
Bank of Montreal	Toronto, Canada		6.000	7,926		1,243,228	1,168,187	1,132,745	
Bank of New York	New York, New York		2.400	93,792		18,351,961	16,156,186	15,711,230	
Bank of Oklahoma	Tulsa, Oklahoma					174,950	220,539	183,976	
Bank of the West	Chicago, Illinois					50,000	50,000	50,000	
CitiBank	New York, New York		3.850	65,772		1,605,797	9,647,338	58,251,162	
Commerce Bank, N.A.	Kansas City, Missouri					416,074	192,705	187,743	
Fifth Third Bank	Cincinnati, Ohio					107,250	851,230	666,581	
First American Bank	Elk Grove, Illinois					171,456	215,196	134,308	
First Hawaiian Bank	Honolulu, Hawaii					198,116	338,609	195,082	
First National Bank of Anchorage	Anchorage, Alaska					718,731	518,050	388,784	
Manufacturers and Traders Trust (AllFirst)	Baltimore, Maryland					327,813	1,258,951	285,835	
First Tennessee Bank	Memphis, Tennessee					126,347	360,069	142,399	
Branch Banking and Trust	Richmond, Virginia					487,334	488,222	568,942	
Hancock Bank	Gulport Mississippi					255,407	137,448	249,355	
Harris Trust and Savings Bank	Chicago, Illinois					1,077,241	3,115,582	(1,449,887)	
Hibernia National Bank	New Orleans, Louisiana					617,231	804,108	576,307	
Huntington Bank	Indianapolis, Indiana					427,517	541,247	335,091	
JP Morgan Chase Bank	New York, New York		1.520	329		(9,529,366)	(1,070,812)	60,513,322	
Key Bank	Cleveland, Ohio					591,008	919,700	584,538	
M&I Marshall Ilsley	Milwaukee, Wisconsin					87,015	82,604	189,861	
HSBC Bank, USA	New York, New York					1,003,940	727,906	470,458	
RBC Global Services	Toronto, Canada		2.050	142		228,547	228,199	231,987	
National City Bank- Cleveland	Cleveland, Ohio					1,023,653	1,332,890	1,088,588	
PNC Bank, N.A.	Cherry Hill, New Jersey					424,777	971,420	747,967	
Regions Bank	Birmingham, Alabama					1,268,378	1,026,290	1,180,034	
Seaway National Bank	Chicago, Illinois					137,934	240,495	100,768	
Suntrust	Orlando, Florida					1,152,447	1,658,556	969,495	
US Bank	St. Paul, Minnesota					924,212	1,264,402	1,403,322	
Wachovia Bank of NC, N.A.	Winston Salem, North Carolina					(121,504,568)	(185,450,489)	(112,675,742)	
Wells Fargo Bank	San Francisco, California					2,351,244	2,836,117	2,710,626	
Natexis Banq US Finance	New York, New York		5.370		1,998,833	50,000,000	50,000,000	50,000,000	
Bank of Alaska	Anchorage, Alaska		3.940	2,642	2,919	266,709	266,709	266,709	
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	210,770	2,001,752	(697,579,937)	(727,650,085)	(578,164,712)	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	210,770	2,001,752	(697,579,937)	(727,650,085)	(578,164,712)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,393,071	1,769,291	1,981,891	XXX
0599999. Total - Cash		XXX	XXX	210,770	2,001,752	(696,186,866)	(725,880,794)	(576,182,820)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Gross Investment Income
AGL CAPITAL CORP		03/30/2007		04/02/2007	14,497,765		4,471
AT&T INC		03/21/2007		04/19/2007	3,490,812		5,615
AMSTERDAM FUNDING		03/08/2007		04/05/2007	4,632,291		16,253
AMSTERDAM FUNDING		03/21/2007		04/19/2007	32,913,210		53,038
ANGLO IRISH BANK CORP		03/15/2007		04/11/2007	34,948,764		87,101
ANGLO IRISH BANK CORP		02/15/2007		04/16/2007	14,967,063		98,812
BRITANNIA BUILDING SOCIETY		01/23/2007		04/23/2007	15,450,176		154,001
CRC FUNDING, LLC		03/23/2007		04/23/2007	6,763,148		8,939
CVS CORP.		03/27/2007		04/02/2007	9,998,508		7,458
CARDINAL HEALTH		03/30/2007		04/02/2007	9,998,472		3,055
CITIGROUP FUNDING INC		03/13/2007		04/02/2007	999,854		2,771
CONOCOPHILLIPS		03/30/2007		04/02/2007	29,995,400		9,200
CONOCOPHILLIPS QATAR		03/30/2007		04/02/2007	6,593,993		2,015
DTE ENERGY COMPANY		03/29/2007		04/09/2007	7,590,914		3,407
DANAHER CORP		03/30/2007		04/02/2007	1,899,699		602
DENTSPLY INTL INC		03/30/2007		04/02/2007	19,996,922		6,156
DONNELLEY (R.R.) & SONS		03/27/2007		04/09/2007	9,988,089		8,201
EOG RESOURCES INC		03/30/2007		04/02/2007	19,996,905		6,189
ENTERPRISE RENT-A-CAR COMPANY		03/30/2007		04/02/2007	7,688,804		2,393
ENBRIDGE ENERGY PARTNERS		03/30/2007		04/02/2007	15,497,644		6,098
FCAR OWNER TRUST (SERIES 1)		03/13/2007		04/12/2007	41,283,542		114,791
FPL GROUP CAPITAL INC		03/15/2007		04/06/2007	27,329,943		68,193
FPL GROUP CAPITAL INC		03/16/2007		04/12/2007	11,980,640		28,160
FISERV INC		03/30/2007		04/02/2007	3,074,530		940
FISERV INC		03/27/2007		04/10/2007	9,986,625		7,431
GOLDMAN SACHS GROUP L.P.		03/22/2007		04/02/2007	39,994,144		58,556
ING (US) FUNDING LLC		03/16/2007		04/02/2007	29,995,617		70,134
JOHNSON CONTROLS, INC.		03/30/2007		04/02/2007	8,548,680		2,641
KOREAN DEVELOPMENT BANK		03/08/2007		04/16/2007	9,978,083		35,066
KRAFT FOODS INC		03/30/2007		04/02/2007	19,996,905		6,189
MARKET STREET FUNDING CORP.		03/30/2007		04/02/2007	19,996,989		6,023
MARKET STREET FUNDING CORP.		03/05/2007		04/13/2007	14,973,700		59,175
MARRIOTT INTERNATIONAL		03/30/2007		04/02/2007	13,947,869		4,262
OLD LINE FUNDING CORP		03/15/2007		04/24/2007	9,366,327		23,410
PB FINANCE		02/26/2007		04/27/2007	29,885,925		149,175
PACIFIC GAS & ELEC CO		03/30/2007		04/02/2007	3,999,367		1,267
PEPSI BOTTLING GROUP INC		03/30/2007		04/02/2007	19,936,964		6,071
POTOMAC ELECTRIC POWER		03/30/2007		04/02/2007	4,999,233		1,533
POTOMAC ELECTRIC POWER		03/27/2007		04/09/2007	9,988,089		7,445
RANGER FUNDING		03/22/2007		04/12/2007	24,959,705		36,632
RANGER FUNDING		03/02/2007		04/13/2007	32,439,078		142,305
SHEFFIELD RECEIVABLES		03/08/2007		04/05/2007	11,992,987		42,080
SHEFFIELD RECEIVABLES		03/15/2007		04/17/2007	6,384,981		15,957
SHEFFIELD RECEIVABLES		03/21/2007		04/23/2007	9,967,795		16,103
SOUTH CAROLINA ELECTRIC & GAS		03/26/2007		05/02/2007	7,963,282		7,107
THREE RIVERS FUNDING		03/06/2007		04/09/2007	14,982,433		57,091
THREE RIVERS FUNDING		03/16/2007		04/12/2007	19,169,083		47,079
TORCHMARK CORP		03/23/2007		04/10/2007	1,198,407		1,593
TORCHMARK CORP		03/27/2007		04/11/2007	4,992,611		3,695
TOYOTA MOTOR CREDIT CORP.		03/30/2007		04/02/2007	1,824,727		545
TREASURY BILL	C	03/22/2007		04/19/2007	22,941,350		32,584
VALSPAR CORP		03/26/2007		04/05/2007	4,921,062		4,407
VERIZON GLOBAL		03/20/2007		04/11/2007	10,983,836		19,397
VERIZON GLOBAL		03/21/2007		04/26/2007	2,072,359		3,362
WPP CP FINANCE PLC		03/30/2007		04/02/2007	12,878,004		3,993
WESTERN UNION CO		03/29/2007		04/11/2007	9,985,083		4,475
WISCONSIN ELEC POWER CO		03/30/2007		04/02/2007	24,996,223		7,555
WISCONSIN POWER & LIGHT		03/30/2007		04/02/2007	2,399,627		747

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Gross Investment Income
CATERPILLAR INC		03/20/2007	5.300	04/20/2007	10,000,000	17,667	17,667
CATERPILLAR INC		03/27/2007	5.310	04/24/2007	17,500,000	12,906	12,906
COUNTRYWIDE FINANCIAL CORP.		03/30/2007	5.400	04/13/2007	25,000,000	7,500	7,500
0199999 - Total Cash Equivalents					876,724,237	38,073	1,621,016

Designate the type of health care providers reported on this page:
Physicians, including surgeons and osteopaths

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

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

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

States, etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama	AL								
2. Alaska	AK								
3. Arizona	AZ								
4. Arkansas	AR								
5. California	CA								
6. Colorado	CO								
7. Connecticut	CT								
8. Delaware	DE								
9. District of Columbia	DC								
10. Florida	FL								
11. Georgia	GA								
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL								
15. Indiana	IN								
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY								
19. Louisiana	LA								
20. Maine	ME								
21. Maryland	MD								
22. Massachusetts	MA								
23. Michigan	MI								
24. Minnesota	MN								
25. Mississippi	MS								
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH								
31. New Jersey	NJ								
32. New Mexico	NM								
33. New York	NY								
34. North Carolina	NC								
35. North Dakota	ND								
36. Ohio	OH								
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA								
40. Rhode Island	RI								
41. South Carolina	SC								
42. South Dakota	SD								
43. Tennessee	TN								
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT								
47. Virginia	VA								
48. Washington	WA								
49. West Virginia	WV								
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Nothern Mariana Islands	MP								
57. Canada	CN								
58. Aggregate Other Aliens	OT								
59. Totals									
DETAILS OF WRITE-INS									
5801.									
5802.									
5803.									
5898. Summary of remaining write-ins for Line 58 from overflow page									
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)									

NONE

Designate the type of health care providers reported on this page:
Other health care professionals, including dentists

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Other health care facilities

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Medical malpractice policies effective prior to January 1, 1976

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA						300,000	1	
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Aliens OT								
59. Totals						300,000	1	
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)								