

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2007 OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 NAIC Company Code 60186 Employer's ID Number 36-2554642

Organized under the Laws of	(Current) (Prior) Illinois		, State of Domicile or Port of E	Entry IL	
Country of Domicile		United States of		,	
	03/06/1957	Sintou States o		00/03/1057	
Incorporated/Organized			Commenced Business		
Statutory Home Office	3100 Sanders Roa (Street and Numbe		(C	Northbrook , IL 60062-7154 ity or Town, State and Zip Code)	
Main Administrative Office		3100 Sande	rs Road		
N	orthbrook , IL 60062-7154	(Street and I		847-402-5000	
	or Town, State and Zip Code)	,	(A	rea Code) (Telephone Number)	
Mail Address	3075 Sanders Road, Suite H1	Α ,		Northbrook , IL 60062-7127	
	(Street and Number or P.O. Bo	ox)	(C	ty or Town, State and Zip Code)	
Primary Location of Books and F	Records	3075 Sanders Ro			
N	orthbrook , IL 60062-7127	(Street and I	Number)	847-402-3029	
(City	or Town, State and Zip Code)		(A	rea Code) (Telephone Number)	
Internet Website Address		Allstate.	com		
Statutory Statement Contact	Lynn Cirr		,	847-402-3029	
Lyr	(Nam nn.Cirrincione@Allstate.com	ie)		(Area Code) (Telephone Number) 847-402-0508	
	(E-mail Address)	_		(FAX Number)	
Policyowner Relations Contact		300 North Milwa			
	Vernon Hills , IL 60061	(Street and I	Number)	800-366-1411	
(City	or Town, State and Zip Code)		(A	rea Code) (Telephone Number)	
		OFFICE	ERS		
President	JAMES EDWARD HOF MICHAEL JOSEPH VI		-	JOHN CHARLES PINTOZZI ERROL CRAMER	
Secretary	WIIGHALL JOSEFII VI	_	· -	ERROL CRAMER	
DAVID ANDREW BIRD,	Senior Vice President M	OTHE IICHAEL BRIAN BOYLE	# Senior Vice President	JOHN CARL LOUNDS, Senior Vice Preside	ent
SAMUEL HENRY PILCH*,	Group Vice President E	RIC ALLEN SIMONSON	, Senior Vice President	KEVIN ROURKE SLAWIN, Senior Vice Presi	ident
JOSEPH VINCENT TRIPOD	I, Senior Vice President	STEVEN CARL VEI	RNEY, Treasurer	DOUGLAS BERTIN WELCH, Senior Vice Pres	sident
DAVID ANDF	REW RIRD	DIRECTORS OF MICHAEL BRIA		DANNY LYMAN HALE	
JAMES EDWARD	HOHMANN #	JOHN CARL	LOUNDS	JOHN CHARLES PINTOZZI	
GEORGE EDWARD MICHAEL JOSE		ERIC ALLEN DOUGLAS BEF		KEVIN ROURKE SLAWIN THOMAS JOSEPH WILSON II	
State of County of	Illinois Cook	SS:			
County of	COOK	-			
all of the herein described asse statement, together with related condition and affairs of the said in accordance with the NAIC An rules or regulations require diff respectively. Furthermore, the s	is were the absolute property of the exhibits, schedules and explanations reporting entity as of the reporting untal Statement Instructions and Afferences in reporting not related accope of this attestation by the description.	the said reporting entity, insitherein contained, and period stated above, and to accounting Practices and to accounting practices scribed officers also include the same than the same	free and clear from any liens nexed or referred to, is a full a of its income and deductions Procedures manual except to and procedures, according ides the related corresponding	orting entity, and that on the reporting period stated or claims thereon, except as herein stated, and and true statement of all the assets and liabilities are therefrom for the period ended, and have been concerned to the extent that: (1) state law may differ; or, (2) the to the best of their information, knowledge and gelectronic filing with the NAIC, when required, the be requested by various regulators in lieu of or in	that this nd of the mpleted nat state d belief, nat is an
JAMES EDWARD HC President	PHMANN	MICHAEL JOSEF Secret		JOHN CHARLES PINTOZZI Chief Financial Officer	
Subscribed and sworn to before 30th day of Miguel Saucedo	me this April, 200	7	a. Is this an original filing b. If no, 1. State the amendm 2. Date filed	ent number	
Notary 11/04/08					

ASSETS

	AO ₁	SEIS			
		1	Current Statement Date 2	3 Net Admitted Assets	4 December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
1.		46, 176, 742, 867		46, 176, 742, 867	45,649,921,641
2.	Stocks:	1 010 057 451		1 010 057 451	1 600 150 626
	2.1 Preferred stocks 2.2 Common stocks			1,813,357,451	
3.	Z.2 Common stocks	033,443,009	12, 143,072	041,302,010	010,730,749
3.	3.1 First liens	6 507 006 423		6 507 006 423	6 424 533 024
	3.2 Other than first liens.				
4.	Real estate:				
4.	4.1 Properties occupied by the company (less \$				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
_	encumbrances)				
5.	Cash (\$105,783,543), cash equivalents				
	(\$	4 400 040 040		4 400 040 040	050 700 000
	investments (\$19,633,952)				
6.	Contract loans, (including \$ premium notes)			711,478,992	
7.	Other invested assets			753,643,309	
8.	Receivables for securities			247, 150,806	
9.	Aggregate write-ins for invested assets			270,085,724	
10.	Subtotals, cash and invested assets (Lines 1 to 9)	58,461,135,721	20,025,292	58,441,110,429	56,643,613,764
11.	Title plants less \$ charged off (for Title insurers only)				
12.	Investment income due and accrued	570,510,758	35,751	570,475,007	600,470,793
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	7,063,220		7,063,220	(1,201,255
	13.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	238,698,001		238,698,001	259,365,377
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	3,912,061	155,240	3,756,821	3,966,109
	14.2 Funds held by or deposited with reinsured companies				
	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				
	Net deferred tax asset				
17.	Guaranty funds receivable or on deposit			8,076,583	
18.	Electronic data processing equipment and software			, ,	, ,
19.	Furniture and equipment, including health care delivery assets				
10.	(\$	40 810	40 810		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates				
22.	Health care (\$				
	Aggregate write-ins for other than invested assets			42,692,019	
23.		73,461,020		42,092,019	
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	60,045,607,693	460,597,465	59,585,010,228	58,111,198,670
25.	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts	20,983,555,551		20,983,555,551	20,917,023,049
26.	Total (Lines 24 and 25)	81,029,163,244	460,597,465	80,568,565,779	79,028,221,719
	DETAILS OF WRITE-INS				
0901.		267,781,032		267,781,032	288,435,251
0902.	External security lending	2,304,692		2,304,692	5,406,800
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	270,085,724		270,085,724	293,842,051
2301.	Advanced benefits	34,973,350		34,973,350	45,657,678
2302.	Accounts receivable	7,976,074	1, 116,825	6,859,249	11,009,796
2303.	Investment accounts receivable	740,524		740,524	
2398.	Summary of remaining write-ins for Line 23 from overflow page	31,791,072	31,672,176	118,896	424,883
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	75,481,020			57,092,358

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIABILITIES, SOITI LOS AND STITLITTE		
		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts \$35,684,297,170 less \$	35 684 207 170	35 610 216 584
2.	Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	82,833,973	79,881,526
3.	Liability for deposit-type contracts (including \$ Modco Reserve)	15,994,901,654	15,340,814,518
4.	Contract claims: 4.1 Life	71 555 940	60 366 632
	4.1 Life 4.2 Accident and health		
5.	Policyholders' dividends \$		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:	00.000	70 500
	6.1 Dividends apportioned for payment (including \$ Modco)		
	6.3 Coupons and similar benefits (including \$ Modco)	37,808	38,077
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$	2 225 226	0 500 000
9.	\$	3,333,836 [2,589,823
0.	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including \$ accident and health experience rating		
	refunds		
	9.3 Other amounts payable on reinsurance, including \$	133.571.842	164 . 181 . 097
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts \$	00 540 000	00 045 470
11	\$113, 127 and deposit-type contract funds \$	22,518,209	26,845,1/2
11. 12.	General expenses due or accrued	20.337.429	23.973.005
13.	Transfers to Separate Accounts due or accrued (net) (including \$(192,759,277) accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	22,837,954	27, 188, 575
	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	154,837	528,532
18.	Amounts held for agents' account, including \$ agents' credit balances	11,889,899	12,276,364
19. 20.	Remittances and items not allocated		141,086,367
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money \$511,094,559 and interest thereon \$2,785		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities: 24.1 Asset valuation reserve	500 524 316	110 N18 Q11
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates		
	24.5 Drafts outstanding		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities		
	24.9 Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	3,076,855,076 56,169,976,018	2,123,358,053 54,750,167,329
26. 27.	From Separate Accounts Statement		20,917,023,049
28.	Total liabilities (Lines 26 and 27)	77, 153, 531, 569	75,667,190,378
29.	Common capital stock	, ,	5,402,600
30.	Preferred capital stock		11,308,250
31. 32.	Aggregate write-ins for other than special surplus funds		
33.	Gross paid in and contributed surplus		1,023,231,106
34.	Aggregate write-ins for special surplus funds	434,978,476	451,207,276
35.	Unassigned funds (surplus)	1,951,422,027	1,869,882,105
36.	Less treasury stock, at cost: 36.1shares common (value included in Line 29 \$)		
	36.2 shares common (value included in Line 29 \$)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,409,631,609	3,344,320,487
38.	Totals of Lines 29, 30 and 37	3,415,034,209	3,361,031,337
39.	Totals of Lines 28 and 38 DETAILS OF WRITE-INS	80,568,565,778	79,028,221,715
2501.	Securities lending collateral	2.633.463.657	1,574,535,775
2502.	Swap collateral	274,345,046	358,986,531
2503.	Deferred basis adjustments on futures and liability swaps		121,606,870
2598. 2599.	Summary of remaining write-ins for Line 25 from overflow page	65,953,968 [3,076,855,076	68,228,877 2,123,358,053
3101.	Totals (Lines 2501 tirrough 2503 plus 2598)(Line 25 above)		2, 120,000,000
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199. 3401.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) Deferred gains on reinsurance	121 070 176	/IS1 207 27¢
3401.	Deferred gains on reinsurance		
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	434,978,476	451,207,276

SUMMARY OF OPERATIONS

		1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts		1,756,179,831	0 470 004 704
2.	Considerations for supplementary contracts with life contingencies.			0.007.470.500
3.	Net investment income			
4.	Amortization of Interest Maintenance Reserve (IMR)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			258, 117, 479
7.	Reserve adjustments on reinsurance ceded	(340, 174, 281)	1,624,154	(874,488,069)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts	18,376,326	73,047,163	175,096,538
	8.2 Charges and fees for deposit-type contracts	3.138.884		15, 178, 071
	8.3 Aggregate write-ins for miscellaneous income		12,448,537	27,867,443
9.	Totals (Lines 1 to 8.3)	-, ,- ,- ,-	, ,	9,217,539,503
-			2,600,076,014	
10.	Death benefits	140,000,743	114,516,438	450,554,031
11.	Matured endowments (excluding guaranteed annual pure endowments)	274,601	542,825	1,820,556
12.	Annuity benefits	426,330,733	484,065,255	1,717,764,134
13.	Disability benefits and benefits under accident and health contracts	1,921,083	1,905,572	7, 107, 902
14.	Coupons, guaranteed annual pure endowments and similar benefits	9.982	13,735	78.879
15.	Surrender benefits and withdrawals for life contracts	887 316 180		4,849,396,849
16.	Group conversions			
-			100 040 057	
17.	Interest and adjustments on contract or deposit-type contract funds	218,608,014		838,650,156
18.	Payments on supplementary contracts with life contingencies	46,034		118, 180
19.	Increase in aggregate reserves for life and accident and health and contracts		266,685,977	757,353,453
20.	Totals (Lines 10 to 19)	1,751,526,853	2,305,068,863	8,622,844,140
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct			
1	business only)	44,013,819	62,715,020	287,482,165
22.	Commissions and expense allowances on reinsurance assumed			264.112.341
23.	General insurance expenses			430,853,977
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15 206 220	18,348,096	56,476,880
	Insurance taxes, increses and rees, excluding rederal income taxes		, ,	, ,
25.	Increase in loading on deferred and uncollected premiums	(888,683)	(4,784,665)	(25,460,749)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		(70,067,239)	(1,028,939,364)
27.	Aggregate write-ins for deductions	15, 129, 044	18,604,050	177, 159, 815
28.	Totals (Lines 20 to 27)	1,393,320,660	2,514,939,516	8,784,529,205
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,	., . , ,
25.	Line 28)	132 234 023		433,010,299
30.	Dividends to policyholders	15,007	10,894	69,792
		13,007	10,034	09,792
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29	100 010 010	05 405 604	400 040 500
	minus Line 30)		85, 125, 604	432,940,506
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	28,642,918	39,596,291	252,193,238
33.	Net gain from operations after dividends to policyholders and federal income taxes and before			
	realized capital gains or (losses) (Line 31 minus Line 32)	103,576,098	45,529,313	180,747,269
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$16, 125, 916 (excluding taxes of \$			
	transferred to the IMR)	26,958,093	45,737,553	56,270,406
35.	Net income (Line 33 plus Line 34)	130,534,192	91,266,866	237.017.675
35.		130,334,192	31,200,000	201,011,013
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year		3,664,680,054	3,664,680,055
37.	Net income (Line 35)	130,534,192	91,266,866	237,017,675
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$	(7.043.970)	(10.138.941)	83.611.460
39.	Change in net unrealized foreign exchange capital gain (loss)	, , , ,	. , , ,	, ,
40.	Change in net deferred income tax	(16 720 021)	20 240 500	140 027 029
41.	Change in non-admitted assets and related items			
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(51,505,372)	(66,307,083)	(183,328,259)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
1	50.1 Paid in	(11,308.250)	(6,385.250)	(25,541.000)
1	50.2 Transferred from surplus (Stock Dividend)			
1	50.3 Transferred to surplus			
E1	Surplus adjustment:	•		
ال ا	· · ·			
1	51.1 Paid in			
1	51.2 Transferred to capital (Stock Dividend)			
1	51.3 Transferred from capital			
1	51.4 Change in surplus as a result of reinsurance	(16,228,800)		451,207,276
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus		(5,908,654)	
			(74,396,436)	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	. , , .	, , , ,	, , , ,
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,415,034,210	3,590,283,618	3,361,031,338
1	DETAILS OF WRITE-INS			
08.301.	Income on intercompany notes	2,710.000	1,215.000	7,866,611
	Fund manager fees			
	Service fees			
	Summary of remaining write-ins for Line 8.3 from overflow page			
		0.404.040		
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)		12,448,537	27,867,443
	Maturities and other scheduled payments			
2702.	Fines and penalties	2,289,623	11,312	23,335
2703.	Net change in discontinued operations liability			(60.415)
	Summary of remaining write-ins for Line 27 from overflow page		(22.927)	13.835.918
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	15 100 011	18,604,050	177, 159,815
	, , ,	., .,.	(4 604 454)	(F 070 040)
	Surplus adjustment for ING reinsurance treaty covering secondary guarantees			
	Deferred gains on Direct Response reinsurance			(93,311,600)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(5,908,654)	
			, , , 1/[, , /

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,010,710,037	6,461,803,850
2.	Net investment income		3,089,525,018
3.	Miscellaneous income	52,895,815	433,774,160
4.	Total (Lines 1 to 3)	1,876,170,988	9,985,103,028
5.	Benefit and loss related payments	1,824,689,307	7,881,804,124
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(334,647,980)	(1,377,336,115
7.	Commissions, expenses paid and aggregate write-ins for deductions	218,901,373	1, 185, 453, 243
8.	Dividends paid to policyholders	15,871	74,410
9.	Federal and foreign income taxes paid (recovered) net of \$17,639,717 tax on capital gains (losses)	20,000,000	309,709,83
10.	Total (Lines 5 through 9)	1,728,958,571	7,999,705,49
11.	Net cash from operations (Line 4 minus Line 10)	147,212,417	1,985,397,53
	Cash from Investments		
10			
	Proceeds from investments sold, matured or repaid:	0.004.400.040	10 100 550 40
	12.1 Bonds		
	12.2 Stocks	, ,	, ,
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(50
	12.7 Miscellaneous proceeds		40,000,070,70
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,539,017,860	18,393,670,72
	Cost of investments acquired (long-term only):		
	13.1 Bonds		
	13.2 Stocks		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets	314,361,551	397,451,22
	13.6 Miscellaneous applications		147,026,80
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,747,551,076	20,235,520,13
14.	Net increase (or decrease) in contract loans and premium notes	(3,342,063)	23,570,87
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,205,191,152)	(1,865,420,28
	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	(11,308,250)	(25,541,00
	16.3 Borrowed funds	368,079,366	55,894,40
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	439,384,670	(451,096,35
	16.5 Dividends to stockholders	143,000	676,432,00
	16.6 Other cash provided (applied)	731,517,007	773,801,4
	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,527,529,793	(323, 373, 53
17.	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	469 551 058	(203-396-28
17. 18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	469,551,058	(203, 396, 28
17. 18. 19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	, ,	
17. 18. 19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	, ,	(203,396,28 854,187,27 650,790,98
17. 18. 19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	650,790,984	854 , 187 , 27
17. 18. 19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)		854 , 187 , 27 650 , 790 , 98
17. 18. 19. te: Supplement Sup	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)		854 , 187 , 27

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	UNIRACIS		
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	162,070,637	181, 157, 709	749,525,103
3.	Ordinary individual annuities	345 , 135 , 145	587,810,097	3,043,138,759
4.	Credit life (group and individual)			
5.	Group life insurance	16,330,975	16,993,966	60,409,357
6.	Group annuities	145,447,758	286,313,488	1, 132,874,520
7.	A & H - group	12,447,752	14, 157, 688	53,337,345
8.	A & H - credit (group and individual)			
9.	A & H - other	992,014	1 , 169 , 205	4,307,581
10.	Aggregate of all other lines of business			
11.	Subtotal	682,424,282	1,087,602,153	5,043,592,665
12.	Deposit-type contracts	1,253,118,060	422,445,152	2,331,519,741
13.	Total	1,935,542,341	1,510,047,305	7,375,112,406
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

There have been no material changes to the following December 31, 2006 Annual Statement notes: 1-8, 9(A, B, E, F), 10(A-C, F-K), 12-13, 14(B, C), 15-16, 17(A), 18-20, 21(A, B, D, E, G, H) and 22-35.

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 (losses)	\$ 29	\$ 40
Federal income tax on net capital gains (losses)	 17	 (7)
Federal income taxes incurred	\$ 46	\$ 33

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

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

(in millions)		2007		2006		Change
Total deferred tax assets	\$	689	\$	709	\$	(20)
Total deferred tax liabilities		(25)		(31)		` 6 [°]
Net deferred tax asset (liability)	\$	664	\$	678		(14)
Tax effect of unrealized gains (losses)						(3)
Change in net deferred income tax						(17)
Tax effect of nonadmitted assets						2
Change in net deferred income tax relating					_	4
to the provision					\$_	(15)
(in millions)		March 31, 2006		December 31, 2005		Change
(in millions) Total deferred tax assets	<u> </u>	,	- \$,	<u> </u>	Change 15
•	\$	2006	- \$	2005	\$	
Total deferred tax assets	\$ - \$_	2006 620	\$ \$ \$	2005 605	\$ _	
Total deferred tax assets Total deferred tax liabilities	·	2006 620 (39)		2005 605 (46)	\$ _	15 7
Total deferred tax assets Total deferred tax liabilities Net deferred tax asset (liability) Tax effect of unrealized gains (losses) Change in net deferred income tax	·	2006 620 (39)		2005 605 (46)	\$ _	15 7 22
Total deferred tax assets Total deferred tax liabilities Net deferred tax asset (liability) Tax effect of unrealized gains (losses) Change in net deferred income tax Tax effect of nonadmitted assets	·	2006 620 (39)		2005 605 (46)	\$ _	15 7 22 (2)
Total deferred tax assets Total deferred tax liabilities Net deferred tax asset (liability) Tax effect of unrealized gains (losses) Change in net deferred income tax	·	2006 620 (39)		2005 605 (46)	\$ _ _ \$	15 7 22 (2) 20

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing these differences were as follows at March 31:

(in millions)	2007	Effective Tax Rate	
Provision computed at statutory rate	\$ 65	35.0	%
Change in net deferred income taxes	(15)	(7.9)	
Dividend received deduction	(4)	(2.2)	
Other statutory true-up adjustment	(1)	(0.2)	
Nondeductible Employee Stock Option Plan expense	ì1	0.4	
Interest maintenance reserve amortization	-	-	
Total statutory income taxes	\$ 46	25.1	%
(in millions)	2006	Effective Tax Rate	
Provision computed at statutory rate	\$ (10)	35.0	%
Change in net deferred income taxes	24	(82.4)	
Dividend received deduction	(4)	`12.3 [′]	
Other statutory true-up adjustment	(1)	2.7	
Nondeductible Employee Stock Option Plan expense	ìí	(2.2)	
Interest maintenance reserve amortization	23	(78.8)	

10. Information Concerning Parent, Subsidiaries and Affiliates

Total statutory income taxes

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

(in millions)	March 31, 2007	December 31, 2006
Allstate Life Insurance Company of New York	\$ 3	\$ 25
Kennett Capital, Inc.	-	201
American Heritage Life Insurance Company	-	10
Allstate Assignment Company	-	9
Other	1	1
Total	\$ 4	\$ 246

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

(in millions)		March 31, 2007	December 31, 2006
Allstate Insurance Company	\$	51	\$ 539
Allstate Investments, LLC		9	9
Allstate Distributors, LLC		2	2
Total	\$ <u></u>	62	\$ 550

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

On March 16, 2007, the Company repaid in cash the \$500 million intercompany note issued to Allstate Insurance Company ("AIC" or "AlsItate") on December 27, 2006. Total interest paid on the 5.25% note was \$5 million.

E. Structured settlements

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or Allstate Life Insurance Company of New York ("ALNY") are unable to make such payments. Reserves recorded by LBL and ALNY for obligations covered by this guarantee were \$37 million and \$41 million at March 31, 2007 and December 31, 2006, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by Allstate Assignment Company ("AC"), a subsidiary of the Company, through structured settlement agreements funded by annuities purchased from the Company in the event AC is unable to make such payments. Reserves recorded for obligations covered by this guarantee were \$2.32 billion and \$2.21 billion at March 31, 2007 and December 31, 2006, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by NABCO Assignments Ltd. ("NABCO"). This guarantee applies only to those agreements and obligations funded by annuities purchased from the Company in the event NABCO fails to make such payments. Reserves recorded for obligations covered by this guarantee were \$351 million and \$347 million at March 31, 2007 and December 31, 2006, respectively.

11. Debt

The Company had dollar reverse repurchase agreements outstanding as of March 31, 2007 and December 31, 2006 with total book values of \$79 million and \$143 million, respectively, and fair values of \$79 million and \$143 million, respectively. Interest paid on dollar reverse repurchase agreements was \$1.3 million and \$1.0 million for the first quarter of 2007 and 2006, respectively. The weighted average coupon rates for dollar reverse repurchase transactions were 5.50% and 5.60% at March 31, 2007 and December 31, 2006, respectively. All of the March 31, 2007 transactions end by April 17, 2007 and all of the December 31, 2006 transactions end by January 17, 2007.

Contingencies

A. Contingent Commitments

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

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by their par value was \$256 million at March 31, 2007. The obligations associated with these bonds expire at various times during the next seven years.

The Company made commitments to invest in limited partnership investments for \$731 million and \$710 million at March 31, 2007 and December 31, 2006, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

Total contingent commitments and guarantees were \$987 million at March 31, 2007.

D. All Other Contingencies

Regulation

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

Legal and regulatory proceedings and inquiries

Background

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

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including but not limited to, the underlying facts of each matter; novel legal issues; variations between jurisdictions in which matters are being litigated, heard or investigated; differences in applicable laws and judicial interpretations; the length of time before many of these matters might be resolved by settlement, through litigation or otherwise and, in some cases, the timing of their resolutions relative to other similar matters involving other companies; the fact that some of the lawsuits are putative class actions in which a class has not been certified and in which the purported class may not be clearly defined; the fact that some of the lawsuits involve multi-state class actions in which the applicable law(s) for the claims at issue is in dispute and therefore unclear; and the current challenging legal environment faced by large corporations and insurance companies.
- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra-contractual damages. In some cases, the monetary damages sought include punitive damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. In our experience, when specific monetary demands are made in pleadings, they bear little relation to the ultimate loss, if any, to the Company.
- In connection with regulatory examinations and proceedings, government authorities may seek various forms of relief, including penalties, restitution, and changes in business practices. The Company may not be advised of the nature and extent of relief sought until the final stages of the examination or proceeding.
- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the provisions of Statement of Statutory Accounting Principles No. 5, *Liabilities, Contingencies and Impairments of Assets*, when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.
- Due to the complexity and scope of the matters disclosed in the "Proceedings" subsection below and the many uncertainties that exist, the ultimate outcome of these matters cannot be reasonably predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently reserved and may be material to the Company's operating results or cash flows for a particular quarter or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below as they are resolved over time is not likely to have a material adverse effect on the financial position of the Company.

Proceedings

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

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC" alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In March 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to AIC "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order 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 EEOC 1 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 AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reservin

The Company is defending a certified nationwide class action related to certain of its universal life policies written prior to 1992. The breach of contract claim involves premium increases that the Company charged related to those policies. Other life insurance companies have faced similar suits. The parties have reached a settlement, which has been preliminarily approved by the court.

The Company is currently undergoing periodic market conduct examinations by state insurance regulators. In a recently concluded examination, regulators in the state of New York focused, as they have with other insurers, on ALNY's compliance with the state's replacement sales and record-keeping processes with regard to life insurance and annuities among other issues. They found that ALNY failed to meet the requirements of certain applicable regulations. ALNY has settled this examination and has substantially completed customer remediation related to replacement sales and is completing its other obligations arising from the examination.

Other matters

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

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

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

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - B. Transfer and Servicing of Financial Assets
 - 2. The amounts on loan relating to security lending agreements were \$2.55 billion and \$1.54 billion at March 31, 2007 and December 31, 2006, respectively.
 - C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during the first quarter of 2007 and 2006 and reacquired within 30 days of the sale date were:

(\$ in millions)			200	07	
	Number of Transactions	Book Value of Securities Sold		Cost of Securities Repurchased	Gain/(Loss)
Bonds					
NAIC 3	8	\$ 21	\$	22	\$ 1
NAIC 4	_	-		<u>-</u>	_

(\$ in millions)	nillions) 2006					
	Number of Transactions		Book Value of Securities Sold	(Cost of Securities Repurchased	Gain/(Loss)
Bonds		_		_		
NAIC 3	5	\$	8	\$	11	\$ (3)
NAIC 4	5		4		4	`-

The Company did not have any wash sales related to preferred stock for the first quarter of 2007 or 2006.

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. Unrealized losses on investment grade securities are principally related to rising interest rates or changes in credit spreads since the securities were acquired. 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.

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 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 our 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.

	March 31, 2007											
(\$ in millions)	Less than 12		than 12 Mo	2 Months		12 Months or			More			
	Number of Issues		Fair Value		Unrealized Losses	Number of Issues		Fair Value		Unrealized Losses		Total Unrealized Losses
Bonds*	557	\$	4,756	\$	(47)	2,166	\$	15,846	\$	(338)	\$	(385)
Unaffiliated common stocks	1		-		` -	1		-		` -		` -
Preferred stocks	30		515		(9)	23		411		(7)		(16)
Total	588	\$	5,271	\$	(56)	2,190	\$	16,257	\$	(345)	\$	(401)

	December 31, 2006										
(\$ in millions)	L	.ess	than 12 Mo	onth	ıs		12	Months or	More	9	
	Number of Issues		Fair Value		Unrealized Losses	Number of Issues		Fair Value		Unrealized Losses	Total Unrealized Losses
Bonds*	939	\$	7,489	\$	(90)	1,954	\$	13,919	\$	(390)	\$ (480)
Unaffiliated common stocks	5		-		(1)	1		-		-	(1)
Preferred stocks	23		504		(6)	20		342		(7)	(13)
Total	967	\$	7,993	\$	(97)	1,975	\$	14,261	\$	(397)	\$ (494)

^{*} Bonds include loan-backed and structured securities

At March 31, 2007, the Company had total unrealized losses of \$401 million, of which \$351 million was related to investment grade bonds and preferred stocks and \$400 thousand was related to unaffiliated common stocks. Included in this total was \$374 million of unrealized losses related to securities with an unrealized loss position less than 20% of cost or amortized cost, the degree of which suggested these securities did not pose a high risk of being other than temporarily impaired. Of the remaining \$27 million of unrealized losses, approximately \$27 million and \$400 thousand were related to bonds and common stock, respectively, which have been adversely affected by industry or issue specific reasons.

At December 31, 2006, the Company had total unrealized losses of \$494 million, of which \$441 million was related to investment grade bonds and preferred stocks and \$500 thousand was related to unaffiliated common stocks. Included in this total was \$466 million of unrealized losses related to securities with an unrealized loss position less than 20% of cost or amortized cost, the degree of which suggested these securities did not pose a high risk of being other than temporarily impaired. Of the remaining \$28 million of unrealized losses, approximately \$27 million and \$500 thousand were related to bonds and common stock, respectively, which have been adversely affected by industry or issue specific reasons.

F. Hybrid Securities

The Company had \$2.16 billion and \$1.84 billion of hybrid securities at March 31, 2007 and December 31, 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	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?							
1.2	1.2 If yes, has the report been filed with the domiciliary state?							
2.1	.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?							
2.2	2 If yes, date of change:							
3.	Have there been any substantial changes in the organizational chart since the prior quarter end?							
4.1	Has the reporting entity been a party to a merger or consolidation du	iring the period covered by this statemer	nt?		Yes [] No [X]		
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (use two letter state abbrev	viation) for any enti	ty that has				
	1 Name of Entity	2 NAIC Company Code	3 State of Domici	ile				
5.	If the reporting entity is subject to a management agreement, includir in-fact, or similar agreement, have there been any significant chang If yes, attach an explanation.	ng third-party administrator(s), managing es regarding the terms of the agreemen	general agent(s), t or principals invol	attorney- ved? Yes [] No [] N/A [X]		
6.1	State as of what date the latest financial examination of the reporting	entity was made or is being made			12/3	31/2003		
6.2	State the as of date that the latest financial examination report becan date should be the date of the examined balance sheet and not the				12/3	31/2003		
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of th date).	e examination report and not the date of	f the examination (I	palance sheet	08/0	04/2005		
6.4 7.1	By what department or departments? DELAWARE, ILLINOIS AND MISSISSIPPI Has this reporting entity had any Certificates of Authority, licenses or	registrations (including corporate registr	ation, 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	g 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 locatic regulatory services agency [i.e. the Federal Reserve Board (FRB), t Supervision (OTS), the Federal Deposit Insurance Corporation (FDI affiliate's primary federal regulator.]	he Office of the Comptroller of the Curre	ency (OCC), the Off	ice of Thrift				
	1	2	3_	4 5	6	7		
	Affiliate Name ALFS, INC.	Location (City, State) 3100 SANDERS ROAD, NORTHBROOK, IL 600	FRB	OCC OTS	S FDIC	SEC YES		
	ALLSTATE BANK	544 LAKEVIEW PARKWAY, VERNON HILLS, I		YES		IEO		
	ALLSTATE DISTRIBUTORS, LLC.	3100 SANDERS ROAD, NORTHBROOK, IL 600		1		YES		
	ALLSTATE FINANCIAL SERVICES, LLC.	2920 SOUTH 84TH STREET, LINCOLN, NE 6				YES		
	ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 600				YES		

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal inflancial 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? (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.		Yes [X] No []
9.11	If the response to 9.1 is No, please explain:		
9.2 9.21	Has the code of ethics for senior managers been amended?		Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).		Yes [] No [X]
	FINANCIAL		
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		
	INVESTMENT		
12.1	If yes, explain: As of February 28, 2007, all shares of Preferred Stock Series A have been redeemed and cancelled. Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:	e for	Yes [X] No [] Yes [X] No []
13.	\$553,442,970.43 BONY, \$38,237,173.00 CITIBANK Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	219 313 287
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:		2
	1 Prior Year-End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
15.21	Bonds\$ Carrying Value		\$
15.22	Preferred Stock\$		\$
15.23	Common Stock	32	\$780,917,735
	Short-Term Investments \$ Mortgage Loans on Real Estate \$		\$ \$
	All Other\$		\$ \$
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26) \$ 788,012,36 Total Investment in Parent included in Lines 15.21 to 15.26 above \$	62	\$780,917,735 \$
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 []

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

Name of C	ustodian(s)	Custod	2 lian Address			
CITIBANK, F.S.B.		233 S. WACKER DR. 86TH FLOOR CHICAGO, IL 60606 CONTACT: JON TOMAN				
BANK OF NEW YORK (BNY MIDWEST)		312-876-8548				
For all agreements that do not complete explanation		Financial Condition Examiners Hand	dbook, provide the name,			
			dbook, provide the name, 3 ete Explanation(s)			
location and a complete explanation	Location(s) ng name changes, in the custodial	Comple	3 ete Explanation(s)			
location and a complete explanation 1 Name(s) Have there been any changes, include	Location(s) ng name changes, in the custodial	Comple	3 ete Explanation(s)			

1	2	3
Central Registration Depository	Name(s)	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 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	5
	1.12 Residential Mortgages	5
	1.13 Commercial Mortgages	6,507,006,423
	1.14 Total Mortgages in Good Standing	6,507,006,423
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms 1.21 Total Mortgages in Good Standing with Restructured Terms	δ
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	5
	1.32 Residential Mortgages	5
	1.33 Commercial Mortgages	5
	1.34 Total Mortgages with Interest Overdue more than Three Months	<u> </u>
	1.4 Long-Term Mortgage Loans in Process of Foreclosure 1.41 Farm Mortgages	5
	1.42 Residential Mortgages	5
	1.43 Commercial Mortgages	5
	1.44 Total Mortgages in Process of Foreclosure	S
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	6,507,006,423
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	5
	1.62 Residential Mortgages	5
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	<u> </u>

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		6,534,121
2.	Increase (decrease) by adjustment		
3.	Cost of acquired		
4.	Cost of additions to and permanent improvements		112,096
5.	Total profit (loss) on sales		1,446,447
6.	Increase (decrease) by foreign exchange adjustment		
7.	Amount received on sales		
8.	Book/adjusted carrying value at end of current period		
9.	Total valuation allowance		
10.	Subtotal (Lines 8 plus 9)		
11.	Total nonadmitted amounts		
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	6,424,533,924	6, 140, 147, 248
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	444,861,106	1,608,675,309
	2.2. Additional investment made after acquisitions	7,055,968	(668,463)
3.	Accrual of discount and mortgage interest points and commitment fees	495,809	2,162,663
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale	91,892	(2,140,101)
6.	Amounts paid on account or in full during the period	369,684,133	1,320,835,807
7.	Amounts paid on account or in full during the period	348, 143	2,806,925
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	6,507,006,423	6,424,533,924
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)		6,424,533,924
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	6,507,006,423	6,424,533,924

SCHEDULE BA - VERIFICATION

Other Invested Assets

		1	2
		·	Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	468,036,940	257,834,245
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	228, 136, 118	181,695,407
	2.2. Additional investment made after acquisitions		
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	15,425,755	45,927,012
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the period	72,614,635	235,310,946
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		100,237
9.	Book/adjusted carrying value of long-term invested assets at end of current period	760,066,549	468,036,940
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)		468,036,940
12.	Total nonadmitted amounts	6,423,236	1,853,231
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	753,643,313	466, 183, 708

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	48,097,674,033	46,752,421,658
2.	Cost of bonds and stocks acquired	3,807,670,084	18,082,923,166
3.	Accrual of discount	64,869,761	250,777,528
4.	Increase (decrease) by adjustment	(12,997,883)	13,248,435
5.	Increase (decrease) by foreign exchange adjustment	132,404	(32,788)
6.	Total profit (loss) on disposal	14,568,948	(47,488,318)
7.	Consideration for bonds and stocks disposed of	3,096,754,855	16,829,431,812
8.	Amortization of premium	31,616,280	124,743,835
9.	Book value/adjusted carrying value, current period	48,843,546,212	48,097,674,033
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	48,843,546,212	48,097,674,033
12.	Total nonadmitted amounts	12,143,072	21,871,006
13.	Statement value	48,831,403,140	48,075,803,027

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

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

	During the Current Quarter i			Rating Class			_	
	1 Book/Adjusted	2	3	4	5 Book/Adjusted	6 Book/Adjusted	7 Book/Adjusted	8 Book/Adjusted
	Book/Adjusted Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	Durina	During	During Activity	End of	End of	End of	December 31
	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
DONDO								
BONDS								
1. Class 1	32,198,325,289	26,597,044,303	25,695,636,478	(44, 189, 524)	33,055,543,590			32, 198, 325, 289
2. Class 2	11,504,397,323	375,118,322	552,033,910	(27,266,748)	11,300,214,988			11,504,397,323
3. Class 3	1,780,826,575	254,060,696	234,632,808	82,266,844	1,882,521,307			1,780,826,575
4. Class 4	715, 161, 665	208,265,172	84,661,839	7,968,295	846,733,293			715,161,665
5. Class 5	69,017,243	13,283,634	6,484,148	26,382,715	102,199,445			69,017,243
6. Class 6	4,223,435	2,080,000	418,140	(1,796,555)	4,088,740			4,223,435
7. Total Bonds	46,271,951,530	27,449,852,127	26,573,867,322	43,365,028	47, 191, 301, 363			46,271,951,530
PRESERVE ATOMY								
PREFERRED STOCK								
8. Class 1	679,817,358	12,728,818	33,055,638	22,526,558	682,017,095			679,817,358
9. Class 2		235,055,325	56,923,057	(52,479,852)	815,535,549			689,883,132
10. Class 3	239,326,026	62,335,655	15,481,092	29,375,978	315,556,567			239,326,026
11. Class 4		1,000,000	1,000,000					
12. Class 5		,,	, 3, 000	124, 120	248,240			124 , 120
13. Class 6	,							,
14. Total Preferred Stock	1,609,150,636	311,119,798	106.459.787	(453.196)	1,813,357,451			1,609,150,636
15. Total Bonds and Preferred Stock	47,881,102,166	27,760,971,925	26,680,327,109	42,911,831	49,004,658,814			47,881,102,166
13. Total bolius and Preferred Stock	47,881,102,100	21,100,911,925	20,000,327,109	42,911,831	49,000,000,814			41,001,102,100

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	19,633,953	XXX	19,633,953	302,668	

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	Chore-renn investments Owned	1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,517,821	161,170,219
2.	Cost of short-term investments acquired	791,798,814	2,730,170,811
3.	Increase (decrease) by adjustment		1,593,815
4.	Increase (decrease) by foreign exchange adjustment		
5.	Total profit (loss) on disposal of short-term investments		(19)
6.	Consideration received on disposal of short-term investments	774,682,683	2,890,417,005
7.	Book/adjusted carrying value, current period	19,633,952	2,517,821
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)	19,633,952	2,517,821
10.	Total nonadmitted amounts		
11.	Statement value (Lines 9 minus 10)	19,633,952	2,517,821
12.	Income collected during period	860,934	5,840,749
13.	Income earned during period	858,550	5,449,697

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Assets Open											
		I (Synthetic) Asset			Components of the Replicated (Synthetic) Asset						
1	2	3	4	5	Derivative Instruments	Open		Cash	n Instrument(s) H	eld	
					6	7	8	9	10	11	12
Replication		NAIC Designation or	Statement				-		Statement		NAIC Designation or
RSAT Number	Description	Other Description	Value	Fair Value	Description	Fair Value	CUSIP	Description	Value	Fair Value	Other Description
Tierri Hamber	TTX CO 5% SR UNSEC NTS 5.0% with	Guier Bederipueri	• uiuo	Tan Value	Becompain	Tan Value	00011	Becompain	Value	T dii Valao	Caror Becompaien
	4/1/2012 maturity.CDS SP1500TY8 ON				CDS SP1500TY8 ON CAPITAL ONE						
14040HA*6	CAPITAL ONE FINANCIAL CORP	0	4.971.049	E 00E 400	FINANCIAL CORP	07 404	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4.971.049	4,917,951 2FE	-
14040NA"6	CENTERPOINT ENER HOUSTON 5.7% with	2	4,971,049		FINANCIAL CONF	, 10, 401	0/303Q-DA-0	TIX CO 5% ON UNSEC NTS	4,971,049	4,917,931 2Ft	
					ODO ODJEGOVICA ON WACTE MANAGEMENT						
044001 D+7	1/15/2014 maturity.CDS SP1500U34 ON	•	E 404 000	E 000 010	CDS SP1500U34 ON WASTE MANAGEMENT	40.005	454007 10 0	OFFITERDO INT. ENED HOUSTON	E 404 000	5 044 045 055	<u>-</u>
94106LD*7	WASTE MANAGEMENT INC	2	5, 121,083	5,089,610	INC	48,265	15189X-AG-3	CENTERPOINT ENER HOUSTON	5, 121,083	5,041,345 2FE	
	IIRSA NORTE FINANCE LIMITED (PERU)										
	SEN 8.8% with 5/30/2024 maturity.CDS				CDS SP1500V82 ON JOHN DEERE CAPITAL			IIRSA NORTE FINANCE LIMITED (PERU)			
244217B@3	SP1500V82 ON JOHN DEERE CAPITAL CORP .	3	5,000,000	5,451,987	CORP	53,227	451738-AA-6	SEN	5,000,000	5,398,760 3FE	
	CASE NEW HOLLAND INC 7.1% with										
	3/1/2014 maturity.CDS SP7401NW3 ON				CDS SP7401NW3 ON FLEXTRONICS						
33938EA*8	FLEXTRONICS INTERNATION	3	1,000,000	1,047,484	INTERNATION	7,484	147446-AM-0	CASE NEW HOLLAND INC	1,000,000	1,040,000 3FE	
	ECHOSTAR DBS CORP 7.1% with 2/1/2016										
	maturity.CDS SP7401NW3 ON FLEXTRONICS				CDS SP7401NW3 ON FLEXTRONICS						
33938EA*8	INTERNATION	3	1,981,556	2,079,831	INTERNATION	14,831	27876G-BE-7	ECHOSTAR DBS CORP	1,981,556	2,065,000 3FE	
	RBS CAPITAL TRUST III 5.5% with					,					
	9/29/2049 maturity.CDS SPF401A57 ON 5										
30275#AD3	MUNI CREDITS	1	9.999.386	9.929.469	CDS SPF401A57 ON 5 MUNI CREDITS	90.569	749270-AA-5	RBS CAPITAL TRUST III	9.999.386	9.838.900 P2U	JZ*
	CWL 2005-11. AF5A 5.4% with 2/25/2036	-							, , , , , , , , , , , , , , , , , , , ,		
	maturity.CDS SPG4023G8 ON PARKET				CDS SPG4023G8 ON PARKET HANNIFIN						
701094B@2	HANNIFIN CORP	1	9.999.543	9,838,693		33 625	126670-CK-2	CWL 2005-11. AF5A	9.999.543	9,805,068 1FE	:
701034092	NATIONAL CAPITAL TRST II 5.4% with	·		, 000, 000	00111	,00,020	120070 01 2	OIL 2003 11, AI 3A			
	12/29/2049 maturity.CDS SPG4025B7 ON				CDS SPG4025B7 ON SOUTH CAROLINA						
837004D*8	SOUTH CAROLINA ELECTRIC		5.879.022	6 120 004	ELECTRIC	20 201	635192-AA-5	NATIONAL CAPITAL TRST II	5.879.022	6,106,813 P2U	17.↓
837004D^8		I			ELECIRIO	ا 20, کلا ۔۔۔۔۔۔۔	030 192-AA-0	NATIONAL CAPITAL INST II	5,879,022		JZ."
	CTCDO 2005-3A, A2 5.1% with 6/25/2035										
0050077/00	maturity.CDS SPG4025N1 ON CONAGRA	•	0.000.005	40 000 574	ODG ODG 4005N4 ON OON 40D4 FOODG ING	445 044	000405 40 0	07000 0005 04 40	0 000 005	0 000 000 455	<u>-</u>
205887X@6	FOODS INC	2	9,822,305	10,008,574	CDS SPG4025N1 ON CONAGRA FOODS INC	1 15,3 14	22943E-AB-9	CTCDO 2005-3A, A2	9,822,305	9,893,260 1FE	
	US BANK NA 4.9% with 10/30/2014										
	maturity.CDS SPH300L73 ON GENERAL				CDS SPH300L73 ON GENERAL ELECTRIC						_
369622@R7	ELECTRIC CAPITAL	1	10,059,592	9,824,934	CAPITAL	63,784	90331H-KP-7	US BANK NA	10,059,592	9,761,150 1FE	
	SHEBOYGAN POWER (WI PWR & LT LEASE)										
	2005 LEASE 5.0% with 6/15/2025										
	maturity.CDS SPH300L81 ON							SHEBOYGAN POWER (WI PWR & LT LEASE)			
30275#AF8	CVX,UPS,CLX,ADM,	1	15,000,000	14, 195, 351	CDS SPH300L81 ON CVX,UPS,CLX,ADM,	44,094	82101#-AA-0	2005 LEASE	15,000,000	14, 151, 257 1 .	
	PRINCIPAL LIFE GLOBAL 5.2% with										
	1/15/2013 maturity.CDS SPH300MI8 ON										
370334E@9	GENERAL MILLS INC	2	10,297,576	10, 122, 118	CDS SPH300M18 ON GENERAL MILLS INC	141,668	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,297,576	9,980,450 1FE	
	IBERDROLA INTERNATIONAL BV 2005-C										
	5.5% with 12/21/2017 maturity.CDS										
867229B#2	SPH4014W3 ON SUNCOR ENERGY INC	1	5,000,000	5,007,203	CDS SPH4014W3 ON SUNCOR ENERGY INC	29,344	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,977,859 1.	
	CWL 2005-11, AF6 5.0% with 2/25/2036										
	maturity.CDS SPH4014Y9 ON BLOCK				CDS SPH4014Y9 ON BLOCK FINANCIAL						
093662A*5	FINANCIAL CORP	1	9.999.977	9.701.886		1,798	126670-CL-0	CWL 2005-11. AF6	9.999.977	9.700.088 1FE	
	BSCMS 2005-T20. A3 5.1% with		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,, 55,555	
	10/12/2042 maturity.CDS SPH402610 ON				CDS SPH402610 ON EQUITABLE RESOURCES						
2945490*9	EQUITABLE RESOURCES INC	1	10.019.510	10,002,997		20 661	07387B-CJ-0	BSCMS 2005-T20. A3	10.019.510	9,982,336 1FE	:
E0 70700 0	PRINCIPAL LIFE INC FNDG 5.1% with	1		10,002,331		20,001	0,0010 00 0	2000 120, NO		,,,,,,,,,	
	4/15/2014 maturity.CDS SPI2014A4 ON										
30275#AB7	CAT.DD.GD.GE.IBM	1	14.980.756	1/1 0/17 619	CDS SPI2014A4 ON CAT, DD, GD, GE, IBM	110 500	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,980,756	14,828,025 1FE	:
0021 3#AD1	BANK OF NEW YORK CO INC 4.9% with	1	14,900,700	14,841,013	ODG GFIZUIMAM ON ONI,DD,GD,GE,IBM	118,500	17454F-MN-0	THINOTEAL LIFE INC FINDS	14,900,700	14,020,020 IFE	
					CDC CD12014CE ON CO DUI DDV TIV COOT						
20275#451	3/15/2015 maturity.CDS SPI2014S5 ON	4	14 050 000	14 550 105	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	44 505	06406 L LID. 4	DANK OF NEW YORK OO INC	14 050 000	14 500 510 455	-
30275#AE1	SO , BHI , BDX , TJX , COST	I	14,958,038	14,553,105		44,595	06406J-HB-4	BANK OF NEW YORK CO INC	14,958,038	14,508,510 1FE	
	LEHMAN BROTHERS HOLDINGS 4.8% with										
	3/13/2014 maturity.CDS SPJ3IG9G1 ON										_
80851#AC2	SCHWAB CHARLES	1	5.043.901	4.825.301	CDS SPJ31G9G1 ON SCHWAB CHARLES	L17.686	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	5.043.901	4.807.615 1FE	

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

					Replicated (Synthetic) Asse	ts Open							
	Replicated	d (Synthetic) Asset			Components of the Replicated (Synthetic) Asset								
1	2	3	4	5	Derivative Instruments		Casl	h Instrument(s) He	eld				
					6	7	8	9	10	11	12		
Replication		NAIC Designation or	Statement				,	_	Statement		NAIC Designation or		
RSAT Number	Description	Other Description	Value	Fair Value	Description	Fair Value	CUSIP	Description	Value	Fair Value	Other Description		
TIO/TI TUITIBEI	BEAR STEARNS CO INC 4.5% with	Other Bescription	Value	i dii valuc	Bescription	i ali valuo	00011	Description	Value	i dii valuc	Other Bescription		
	10/28/2010 maturity.CDS SPJ600LG4 ON												
459200F@5	IBM CORP	1	10,246,206	9,827,840	CDS SPJ600LG4 ON IBM CORP	46,970	073902-CE-6	BEAR STEARNS CO INC	10,246,206	9,780,870 1	FE		
	MERRILL LYNCH & CO 5.0% with 2/3/2014												
	maturity.CDS SPJ600M40 ON MARTIN MAR												
573284A*7	MTLS	1	5, 114,570	4,897,261	CDS SPJ600M40 ON MARTIN MAR MTLS	17,736	59018Y-SU-6	MERRILL LYNCH & CO	5, 114,570	4,879,525 1	FE		
	LEND LEASE (US) CAPITAL INC. SER A												
	GTD SR NTS 5.4% with 10/12/2012							LEND LEASE (US) CAPITAL INC. SER A					
126408G#4	maturity.CDS SPJ600MG3 ON CSX CORP	2	5.000.000	4.883.785	CDS SPJ600MG3 ON CSX CORP	46.509	52605#-AA-4	GTD SR NTS	5.000.000	4.837.276 2	FE		
	COUNTRYWIDE FINANCIAL 4.0% with		, , , , , , , , , , , , , , , , , , , ,	, ,		, , , , , ,				, ,			
	3/22/2011 maturity.CDS SPJ600N98 ON												
929160B*9	VULCAN MATERIALS	1	4.789.539	4 750 440	CDS SPJ600N98 ON VULCAN MATERIALS	10 724	22237L-PA-4	COUNTRYWIDE FINANCIAL	4.789.539	4.739.725 1	FF		
9291000 9	MSC 2003-T11, A4 5.1% with 6/13/2041			, 100,440	ODO SI DODONOO SIN VOLCAN MATERIALO		22207L TN 4	COONTITUTE I INANCIAL			L		
	maturity.CDS SPJ6000K2 ON APACHE CORP												
037411C*4	maturity.cbs spyboookz on apache comp	4	E 044 0E0	4 007 740	ODO OD ICOGOLIO ON ADACHE CODD	00 000	61746W-H2-9	MSC 2003-T11. A4	5.011.959	4 075 744 4	FF		
0374110^4	DDEEL MEDION DELT II OED A OD NEO	I	5,011,959	4,997,749	CDS SPJ6000K2 ON APACHE CORP	22,038	61/46W-H2-9	MSC 2003-111, A4	5,011,959	4,975,711 1	re		
	RREEF AMERICA REIT II SER. A SR NTS												
	5.0% with 6/13/2015 maturity.CDS												
30275#AA9	SPK4015X6 ON 5 MUNI CREDITS	1	10,000,000	9,821,053	CDS SPK4015X6 ON 5 MUNI CREDITS	90,251	74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS .	10,000,000	9,730,802 1	·		
	CWL 2005-11, AF6 5.0% with 2/25/2036												
	maturity.CDS SPK4015Y4 ON												
30275#AC5	PX,PG,APA,ED,AIG	1	14,999,965	14,670,430	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	120,298	126670-CL-0	CWL 2005-11, AF6	14,999,965	14,550,132 1	FE		
	TENN VALLEY AUTHORITY 4.7% with		, , , , , , , , , , , , , , , , , , , ,	, , ,	, , , , , ,	,		,	, , , , , , , , , , , , , , , , , , , ,	, ,			
	8/1/2013 maturity.CDS SPK600EJ4 ON				CDS SPK600EJ4 ON ARCHER DANIELS								
039483E*9	ARCHER DANIELS MIDLAND	1	4,918,228	4,957,350		11 155	880591-DW-9	TENN VALLEY AUTHORITY	4.918.228	4.946.195 1			
000400E 0	PEPSIAMERICAS INC 4.5% with 3/15/2013			, ,007 ,000	WIDEARD		000001 Dii 0	TENT VALLET ACTION TO		, 040, 100			
	maturity.CDS SPK600EK1 ON LOWES												
548661C@4	COMPANIES	4	4.933.850	4 000 117	CDS SPK600EK1 ON LOWES COMPANIES	10 007	71343X-AD-6	PEPSIAMERICAS INC	4.933.850	4,788,050 1	FF		
34600 1094			4,933,630	4,800,117	CDS SPROUDER I ON LUMES COMPANIES	12,007	/ 1343X-AD-0	PEPSTAMERICAS INC	4,933,630	4,766,000	re		
	KIMBERLY-CLARK CORP 5.0% with												
	8/15/2013 maturity.CDS SPK600FD6 ON												
354613B#7	FRANKLIN RES INC	1	4,995,610	4,963,639	CDS SPK600FD6 ON FRANKLIN RES INC	18,284	494368-AX-1	KIMBERLY-CLARK CORP	4,995,610	4,945,355 1	FE		
	OAK HILL CREDIT PARTNERS IV, LTD.												
	COMBO NOTE 7.3% with 5/17/2021							OAK HILL CREDIT PARTNERS IV, LTD.					
574599C#1	maturity.CDS SPM401X05 ON MASCO CORP .	2	5, 107, 179	5, 171, 384	CDS SPM401X05 ON MASCO CORP	20,384	67134B-AD-5	COMBO NOTE	5, 107, 179	5, 151,000 2	FE		
	FULBA 1998-C2, B 6.6% with 11/18/2035												
	maturity.CDS SP0100FQ4 ON HONEYWELL				CDS SP0100FQ4 ON HONEYWELL								
438516A*7	INTERNATIONAL	1	5,422,730	5,245,870	INTERNATIONAL	31,298	337367-AC-0	FULBA 1998-C2, B	5,422,730	5,214,572 1	FE		
	AMERICAN TRANSMISSION CO. SR NTS 7.1%												
	with 3/15/2011 maturity.CDS SP0100HJ8												
80851#AB4	ON SCHWAB CHARLES	1	5,331,202	5 357 046	CDS SP0100HJ8 ON SCHWAB CHARLES	16 250	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,331,202	5,340,796 1	FE		
	LBUBS 2004-C1. A4 4.5% with 1/15/2031		7,001,202		The state of the s	T		The state of the s	,001,202	,510,700	. =		
	maturity.CDS SP0100HP4 ON APACHE CORP												
037411A#2		1	4,847,205	4 822 002	CDS SP0100HP4 ON APACHE CORP	19 100	52108H-YK-4	LBUBS 2004-C1. A4	4,847,205	4,803,902 1	FF		
007 + 1 IATZ	MERRILL LYNCH & CO 5.0% with 2/3/2014	1			ODG GLOTOUTE ON AFAUTE CONF	10, 100	J2 100H=H\-4	LDODG 2004-01, A4			I L		
7170004+0	maturity.CDS SP0100WP7 ON 5 MUNI	1	14 000 555	44 000 001	ODG CDG100WD7 ON E MINU ODED TO	(0.054)	EOO4OV CLL C	MEDDILL LYNCL & CC	14 000 555	14 000 575	FF		
717880A*9	CREDITS	[I	14,382,555	14,630,321	CDS SP0100WP7 ON 5 MUNI CREDITS	(8,254)	59018Y-SU-6	MERRILL LYNCH & CO	14,382,555	14,638,575 1	rt		
l	FULBA 1998-C2, B 6.6% with 11/18/2035												
925524A*1	maturity.CDS SPQ400ER5 ON VIACOM INC .	2	5,333,833	5, 146, 265	CDS SPQ400ER5 ON VIACOM INC	17 , 177	337367-AC-0	FULBA 1998-C2, B	5,333,833	5,129,088 1	FE		
	IBERDROLA INTERNATIONAL BV 2005-C												
	5.5% with 12/21/2017 maturity.CDS					1							
	SPQ400HB7 ON CATERPILLAR FINANCIAL				CDS SPQ400HB7 ON CATERPILLAR	1							
14911RA@8	SERVICE	1	10,000,000	9,997,953	FINANCIAL SERVICE	42,235	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	9,955,718 1			
	MERCANTILE BANKSHARES 4.6% with			,,									
	4/15/2013 maturity.CDS SPQ400HD3 ON				CDS SPQ400HD3 ON HONEYWELL	1							
438516A@5	HONEYWELL INTERNATIONAL	1	6.075.843	5 857 344	INTERNATIONAL	15 006	587405-AB-7	MERCANTILE BANKSHARES	6.075.843	5.841.438 1	FF		
TOOU IONGO		1		, 100, 6	INTERNATIONAL	15,300	ו עה טטרוטטן	INCHONISTIEL DANSOINNES	,010,040	ו טטד,ודט,עו	I L		

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

	Replicated	I (Synthetic) Asset				•	Compo	nents of the Replicated (Synthetic)	Asset		
1	2	3	4	5	Derivative Instruments (Open		Cash	Instrument(s) H	leld	
					6	7	8	9	10	11	12
Replication		NAIC Designation or	Statement						Statement		NAIC Designation or
RSAT Number	Description	Other Description	Value	Fair Value	Description	Fair Value	CUSIP	Description	Value	Fair Value	Other Description
	UNION TANK CAR CO. SR NTS 4.7% with										
	5/15/2020 maturity.CDS SPQ400NL8 ON										
867229B@4	SUNCOR ENERGY INC	1	5,000,000	4,766,080	CDS SPQ400NL8 ON SUNCOR ENERGY INC	35,429	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,730,651	1
	ANGLO IRISH BANK CORP. SUB NTS SER A										
	4.7% with 9/29/2015 maturity.CDS							ANGLO IRISH BANK CORP. SUB NTS SER A			
20825CA*5	SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,848,374	CDS SPS500V67 ON CONOCO PHILLIPS	76,485	G0350#-AF-2		10,000,000	9,771,889	1
	US BANK NA 4.9% with 10/30/2014										
	maturity.CDS SPS5013Q2 ON WASTE	_			CDS SPS5013Q2 ON WASTE MANAGEMENT						
94106LA@8	MANAGEMENT INC	2	5,029,796	4,900,412	INC	19,837	90331H-KP-7	US BANK NA	5,029,796	4,880,575	1FE
	CWL 2005-11, AF5A 5.4% with 2/25/2036										
	maturity.CDS SPT100RN3 ON MARTIN				CDS SPT100RN3 ON MARTIN MARIETTA						
573284A@5	MARIETTA MATERIALS	1	799,964	786,736	MATERIALS	2,330	126670-CK-2	CWL 2005-11, AF5A	799,964	784,406	1FE
	MERCANTILE BANKSHARES 4.6% with										
570004405	4/15/2013 maturity.CDS SPT100RN3 ON				CDS SPT100RN3 ON MARTIN MARIETTA		507405 15 7				
573284A@5	MARTIN MARIETTA MATERIALS	1	9,316,292	8,984,013		,		MERCANTILE BANKSHARES	9,316,292	8,956,872	
9999999 - Totals			305,789,820	301,854,155	XXX	1,676,645	XXX	XXX	305,789,820	300, 177, 510	XXX

SCHEDULE DB - PART F - Section 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Q	uarter	Second	Quarter	Third C	Quarter	Fourth Quarter		Year-te	o-Date
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value
Beginning Inventory	39	306,510,288							39	306,510,288
Add: Opened or Acquired Transactions										
Add: Increases in Replicated Asset Statement Value	xxx	126,893	xxx		xxx		XXX		XXX	126,893
Less: Closed or Disposed of Transactions										
Less: Positions Disposed of For Failing Effectiveness Criteria										
Less: Decreases in Replicated (Synthetic) Asset Statement Value	xxx	847,361	xxx		xxx		xxx		xxx	847,361
7. Ending Inventory	39	305,789,820							39	305,789,820

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

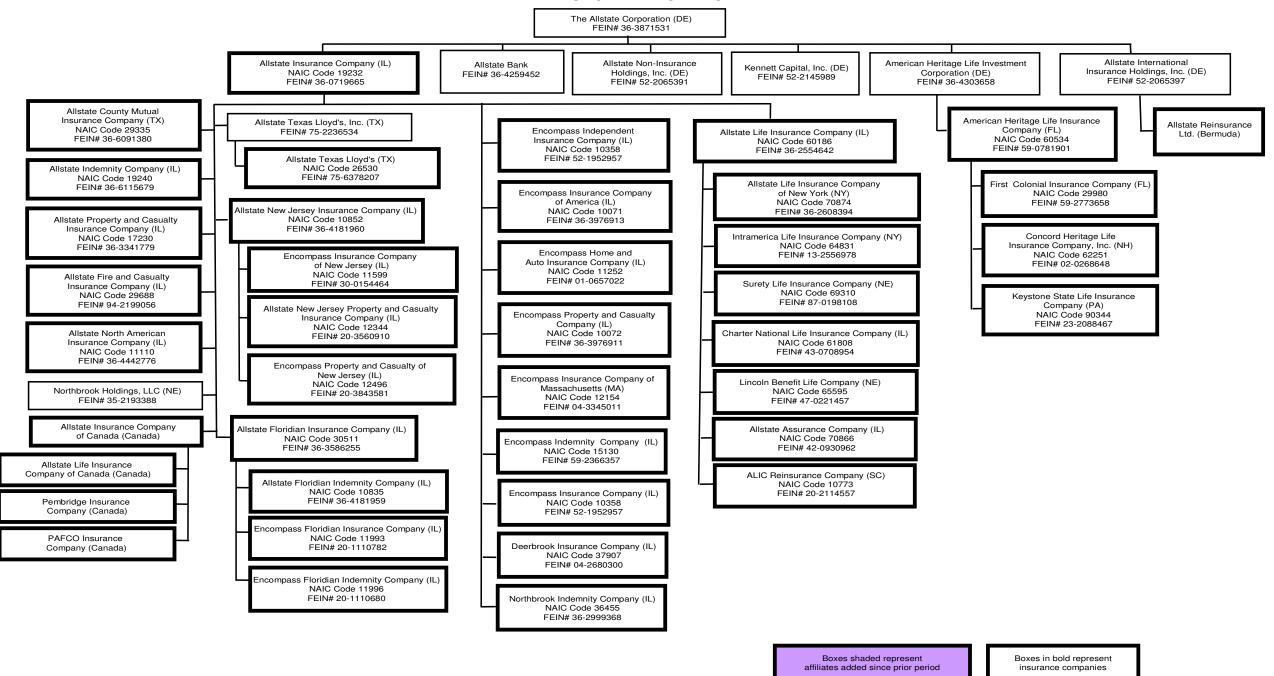
			Snowing All New Reinsurance Treaties	realies - Current real to Date					
1	2	3	4	5	6 7				
NAIC	2 Federal ID Number				6 7 Type of Is Insurer Authorized? Ceded (Yes or No)				
Company	Federal	Effective Date			Reinsurance Authorized? Ceded (Yes or No)				
Octob	ID Noveles	D-t-	Name of Reinsurer	Location	Order (Versin Ne)				
Code	ID Number	Date	Name of Heinsurer	Location	Ceded (Yes or No)				
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Current Year To Date - Allocated by States and Territories

Direct Business Only Life Contracts 6 Accident and Health Insurance Premiums, Is Insurer Licensed? Including Policy Membership and Other Fees Annuity 'arations Total Life Insurance (Yes or No) Other Columns Deposit-Type Contracts 2 Through 5 States, Etc and Other Fe Considerations ontracts ΑL 2.866.992 13.796.174 Alabama YES 10.677.527 251.655 Alaska .500,303 ..34,405 .41,626 .576,334 YES 3. Arizona Α7 YES 3.284.467 7.334.459 188.711 10.807.636 AR 1.013.732 1.309.585 207.691 4. Arkansas YES 2.531.008 5. California CA 26.018.932 74,392,699 1,825,395 102,237,026 705.250 YES 8,106,675 6. Colorado CO YES .2,452,834 167.335 10.726.844 СТ Connecticut YES 2.841.418 7.411.858 150.619 10.403.895 Delaware 415,574 8. DE YES .2,534,930 .33, 143 .2,983,647 1.200.000.000 9. District of Columbia DC YES 170,006 .674,711 18,769 .863,486 10. Florida FL YES 15.649.217 34.992.509 1.667.718 52.309.444 GΑ 6,842,303 .8,856,605 544,343 .16,243,252 250 Georgia YES 11. 5,855,944 12. Hawaii н YES 930.503 157.083 6.943.530 13. Idaho. ID YES 696.817 2.226.117 52.751 2.975.685 Illinois 13,496,663 22,814,093 527,994 36,838,750 YES 14. IL 15 Indiana IN YES 4,129,615 .7,810,963 .241,052 .12, 181, 630 16. Iowa IΑ YES 1.240.740 4.512.752 72.510 5 826 003 17. KS 900,543 .1,523,469 111, 172 .2,535,184 Kansas YES 18 Kentucky ΚY YES 2,868,366 7,232,000 .220,303 10,320,668 3 820 057 8 359 741 19 Louisiana ΙΑ YES 4.282.443 257 241 ME 509,479 20. Maine. YES .1,619,248 .30,621 2,159,349 MD 5,961,995 21 Maryland YES 4,527,505 203,276 10,692,776 22 Massachusetts MA YES 923 622 2 123 149 257 017 3 303 788 MI 21,120,584 27,518,751 23. Michigan YES 6,110,117 288,051 MN 24 Minnesota YES 1,530,990 .7,628,517 158, 158 .9,317,666 Mississippi 25 MS YES 1.522.655 1.947.475 157.189 3.627.319 МО 26. Missouri 2.412.163 6.087.710 261.653 8.761.526 YES 27 Montana МТ YES 345,416 110,203 .40,252 .495,871 28 Nebraska NF YES 961.576 61.676.292 45 370 62 683 239 41.542.225 1.844.189 ΝV 4.805.842 104.603 6.754.634 29. Nevada . YES 749,276 New Hampshire NH YES 1,224,492 .51,032 2,024,799 New Jersey 31 N.I YES 3.737.670 19.919.899 649.334 24.306.904 New Mexico NM 32. YES 1.383.660 ...1, 157, 022 100.453 2.641.134 33. New York NY .531,206 .139 , 175 203,495 .873,877 .NO. 34 North Carolina NC YES .5,707,317 .8,377,650 387.457 14,472,424 35. North Dakota ND YES 407.246 543.281 19.791 970.318 Ohio ОН 7,874,242 29,715,103 402,655 37,992,000 36. YES 1,501.581 37. Oklahoma OK YES .1,721,070 157,355 3,380,006 OR 38. Oregon. YES 2.239.417 4.621.587 29.185 6.890.189 39. Pennsylvania РΑ 13,626,109 .27,267,946 764,570 .41,658,626 YES 40. Rhode Island RI YES 657, 150 844.800 35,248 .1,537,198 41. South Carolina SC YES 2.387.991 2.953.118 140.678 5.481.787 42. South Dakota SD .1,273,187 .1,554,847 .255, 118 .26,542 YES 43. Tennessee ΤN YES 3,924,269 7,756,312 308,395 .11,988,976 44. Texas TX YES 18 144 497 29 148 357 889.711 48.182.565 UT 1,437,997 .1,596,006 45. Utah. YES .48,532 3,082,536 VT YES 723,220 .48,422 .994,755 46 Vermont .223, 113 3 915 869 47 Virginia. VA YES 5 625 703 546 709 10 088 280 Washington WA 3,840,780 4,140,679 .90,082 .8,071,541 48. YES 2,422,413 West Virginia W۷ 1,157,045 49 YES 1, 197, 752 .67,616 2.503.955 50 Wisconsin WI YES .14, 178, 060 155 483 .16,837,498 WY .231,997 .44,743 .27,062 Wyoming YES. .303,803 51. 52. American Samoa AS .NO. 53 Guam GU NΩ 2 151 125 2 276 Puerto Rico 115.524 PR 12.999 4.002 132.525 54. YES 55 U.S. Virgin Islands ۷I .NO. .3,827 .621 56 Northern Mariana Islands MP NΩ CN 1.441 9.831 10.000 21.272 57. Canada N0 Aggregate Other Aliens . XXX 139,549 2,795,370 2,955 2,937,874 10,870,334 Subtotal 59 189,604,972 490,582,594 13,442,253 .693,629,819 1,253,118,060 51 90. Reporting entity contributions for employee benefits plans XXX Dividends or refunds applied to purchase paid-91. up additions and annuities. Dividends or refunds applied to shorten endowment or premium paying period. 92. XXX 93 Premium or annuity considerations waived under disability or other contract provisions. .344,033 .344,033 Aggregate or other amounts not allocable by State..... 94 1,253,118.060 95 Totals (Direct Business). XXX 189 949 005 490 582 594 13 442 253 693 973 852 XXX 254.439.445 285.761.521 6.758.261 546.959.227 13.594.669 96. Plus Reinsurance Assumed. 97 Totals (All Business).. XXX 444,388,451 776,344,115 20,200,514 1.240.933.080 1.266.712.728 98 Less Reinsurance Ceded. XXX 68 414 490 148 945 519 12.796.313 230.156.321 Totals (All Business) less Reinsurance Ceded 1,266,712,728 99 XXX 375,973,961 627,398,596 7,404,201 1,010,776,759 DETAILS OF WRITE-INS 5801. ARMY & FLEET POST OFFICE XXX 9,998 632 AUSTRALIA 5802 XXX ..1,604 5803. XXX 2,356,140 2,356,140 10,870,334 Summary of remaining write-ins for Line 58 5898 XXX 544.848 from overflow page 113.293 429.232 2.323 Totals (Lines 5801 through 5803 plus 5899. 139,549 2,795,370 2,955 2,937,874 10,870,334 5898)(Line 58 above) XXX 9401 XXX 9402 XXX 9403 XXX 9498. Summary of remaining write-ins for Line 94 from overflow page XXX 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)

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

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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1. 2.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO NO
1.	Explanation:	
2.		
1.	Bar Code:	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	

OVERFLOW PAGE FOR WRITE-INS

2305. 2306.	Premium tax recoverable			050 700	F0.4				
2306.	0 4 : 11			653,793	534	,898	118,896		121,316
I	Customer receivables			888,939	888	,939			
2207	Prepaid commissions			30,248,339	30,248	.339			303,568
2397.	Summary of remaining write-ins for Line 23 from	overflow page		31,791,072	31,672	, 176	118,896		424,883
	al Write-ins for Liabilities Line 25					1	1		
2504.	Securities lending - external program						17,281,987		19,954,908
	Liabilities of VA business sold to Prudential						13,837,596		16,077,988
	Reserve for checks written off						11,576,848		10,760,460
	Deposit-type fund suspense						10,622,296		10,033,456
	Accounts payable						7 , 529 , 137		6,314,482
2509.	Unearned fee income						4,800,693		4 , 782 , 174
2510.	Discontinued operations						305,410		305,410
2597.	Summary of remaining write-ins for Line 25 from	overflow page					65,953,968		68,228,877
	al Write-ins for Summary of Operations Line 8.3			T		055	4 440 017		4 000 000
08.304.	Miscellaneous income				2	,	1, 110,047		1,830,983
08.305.	Gain/(loss) on sale of subsidiary					3,689)			
08.397.	Summary of remaining write-ins for Line 5 from o	overflow page			(11	,434)	1,110,047		1,830,983
	al Write-ins for Summary of Operations Line 27						-		
	Transfer of IMR due to reinsurance agreement.						(19,700)		13,839,170
	(Gain) loss on sale of fixed assets				(2		(3,226)		(3,252
2797.	Summary of remaining write-ins for Line 27 from	overflow page			(2	2,492)	(22,927)		13,835,918
Additiona	al Write-ins for Schedule T Line 58								
5804.	COLOMBIA	XXX	81					81	
5805.	ENGLAND	XXX						175	
	FINLAND	XXX						390	
5807.	FRANCE	XXX	1.011				-	,011	
5808.	ISRAEL			000 000				.000	
5809	JAPAN		622	50,000				.222	
5810	KOREA	XXX	101					101	
5811	MEXICO	XXX	3.622	75.000				.622	
5812	OTHER FOREIGN	XXX			2.323		108	, .	
5813	PHILIPPINES				2,323		100	,	
5814	POLAND		297					297	
5815	SPAIN	XXX	231	300				300	
	SWEDEN	XXX	113	332				300	
5017.	SWITZERLAND	XXX						257	
5010.	UNITED KINGDOM	XXX	210					210	
1 284/	Summary of remaining write-ins for Line 58 from overflow page	XXX	113.293	429.232	2.323		E44	.848	

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5 Iowing All Mortgage L	6	7	0	0	10	11	12
'	2 Location	3	*	3	U	I	Book Value/Recorded	9	Increase (Decrease)	į į	Date of Last
	2	3					Investment Excluding	Increase (Decrease)	by Foreign Exchange	Value of Land and	Appraisal or
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Accrued Interest	by Adjustment	Adjustment	Buildings	Valuation
122913	LOS ANGELES	CA	Loan Type	139,999,999	01/25/2007	5.800		by Aujustinent	Aujustinent	232,000,000	12/20/2006
		CA									
122913	LOS ANGELES			20,000,000	01/25/2007	5.800				33,142,856	12/20/2006
122825	SAN MARCOS		-	18,500,000	03/27/2007	6.380				31,882,979	03/08/2007
122950	SAN BERNADINO	CA		13,250,000	02/23/2007	6.130				17, 190,000	01/24/2007
122925	SAN DIEGO	CA		10,000,000	02/16/2007	5.790				20,000,000	01/03/2007
122896	HONOLULU	HI		13,000,000	01/25/2007	6.010				22,030,000	10/11/2006
122897	HONOLULU	HI		10,500,000	01/10/2007	6.130				16,300,000	11/01/2006
122910	CHICAGO	IL		23,500,000	01/29/2007	6.420				33,000,000	12/22/2006
122928	BOSTON	MA		24,500,000	01/10/2007	5.840				40,887,500	01/07/2007
122948	WALTHAM	MA		11,485,066	03/02/2007	6.000				16,000,866	02/22/2007
122941	CAMBRIDGE	MA		9,000,000	01/18/2007	5.450				27,473,684	01/03/2007
122952	PORTLAND	ME		4,875,000	03/06/2007	6.130				6,600,000	02/22/2007
122916	LIVONIA	MI		6,750,000	01/23/2007	6.740	6,750,000			11,400,000	11/15/2006
122945	ELMWOOD PARK	NJ		8,000,000	03/14/2007	6.080	8,000,000			12,300,000	02/08/2007
550003	NEW YORK	NY		17,231,040	03/29/2007	6.570	17,231,040			38,094,569	11/08/2006
122947	HOUSTON	TX		11,100,000	03/30/2007	6.040	11, 100, 000			30,470,000	02/22/2007
122935	ARLINGTON	VA		34,750,000	02/12/2007	5.770	34,750,000			50, 135, 862	01/10/2007
122936	ARLINGTON	VA		24,000,000	02/12/2007	5.770	24,000,000			34,560,000	01/10/2007
122937	ARLINGTON	VA		10,420,000	02/12/2007	5.770	10,420,000			15,416,884	01/10/2007
122942	SPOKANE	WA		28,000,000	02/06/2007	6.050	28,000,000			39,000,000	12/22/2006
122917	KENOSHA	WI		6,000,000	02/07/2007	6.260	6,000,000			9,002,400	01/10/2007
0599999. Mortgages in	good standing - Commercial mortgages-a	Il other		444,861,106	XXX	XXX	444,555,988			736,887,600	XXX
0899999. Total Mortgages in good standing				444,861,106	XXX	XXX	444,555,988			736,887,600	XXX
1699999. Total - Restructured Mortgages				, , , , , ,	XXX	XXX					XXX
	2499999. Total - Mortgages with overdue interest over 90 days				XXX	XXX					XXX
3299999. Total - Mortga	ges in the process of foreclosure				XXX	XXX					XXX
9999999 - Totals		·	·	444,861,106	XXX	XXX	444,555,988	·	·	736,887,600	XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3			Book Value/Recorded			Book Value/Recorded				
					Investment Excluding			Investment Excluding		Foreign Exchange	Realized	Total
					Accrued Interest	Increase (Decrease)	by Foreign Exchange	Accrued Interest at	Consideration	Profit (Loss)	Profit (Loss)	Profit (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Prior Year	by Adjustment	Adjustment	Disposition	Received	on Sale	on Sale	on Sale
122406	REDWOOD SHORES	CA		02/04/2004	16, 132, 549			16,082,896	16, 106, 837		23,941	23,941
121858	SAN DIEGO			06/28/2000	7,117,620			7,118,747	7, 169, 918		51, 170	51,170
121739	SAN CARLOS	CA		04/26/2000	4,832,604			4,820,606	4,820,606			
122258	SAN DIEGO			03/24/2003	4,473,128			4,446,282	4,446,282			
115000	SAN DIEGO			06/12/1989	2,485,470			2,474,907	2,491,621		16,714	16,714
122154	SARASOTA			06/07/2002	21,000,000			21,000,000	21,000,000			
121510	BOCA RATON	FLFL		02/12/1997	10,043,369			9,983,960	9,983,960			
122656	ORLANDO	FL		08/01/2005	5,000,000			5,000,000	5,000,000			
122211	PALM BAY	FL		10/23/2002	4,696,673			4,682,608	4,682,608			
122286	BUFORD	GA		05/23/2003	27,700,000			27,700,000	27,700,000			
122285	LITHONIA	GA		05/13/2003	19,075,000			19,075,000	19,075,000			
122148	ATLANTA	GA		03/01/2002	8,700,000			8,700,000	8,700,000			
122150	CUMMINGS	GA		08/06/2002	6,500,000			6,500,000	6,500,000			
122289	NILES	IL		06/30/2003				33,000,000	33,000,000			
122368	PALATINE	IL		10/16/2003	13,000,000			13,000,000	13,000,000			
121520	DEERFIELD			12/18/1996	8,085,117			8,061,827	8,061,827			
121312	WHEELING	IL		12/22/1993	14,972			14,972	14,972			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3			Book Value/Recorded			Book Value/Recorded				
					Investment Excluding			Investment Excluding		Foreign Exchange	Realized	Total
					Accrued Interest	Increase (Decrease)	by Foreign Exchange	Accrued Interest at	Consideration	Profit (Loss)	Profit (Loss)	Profit (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Prior Year	by Adjustment	Adjustment	Disposition	Received	on Sale	on Sale	on Sale
122260	GLEN BURNIE	MD		03/11/2003	12,362,000			12,362,000	12,362,000			
121515	LIVONIA	MI		12/12/1996	6,624,046			6,605,735	6,605,735			
122232	RALEIGH	NC		11/22/2002	5,920,000			5,920,000	5,920,000			
122601	EAST HANOVER	NJ		03/24/2005	15,550,000			15,550,000	15,550,000			
121706	LITTLE FERRY	NJ		03/29/1999	9,421,989			9,383,376	9,383,376			
122294	KNOXVILLE	TN		05/30/2003	30,751,172			30,751,172	30,751,172			
122380	FARMERS BRANCH	TX		12/19/2003	20,610,000			20,475,000	20,475,000			
122485	PLAN0	TX		07/28/2004	10,488,750			10,488,750	10,488,750			
122484	PLANO	TX	· · · · · · · · · · · · · · · · · · ·	07/28/2004	9,562,500			9,562,500	9,562,500			
121992	SAN ANTONIO	TX		05/02/2001	7,242,992			7,230,321	7,230,321			
121247	AUSTIN	TX		01/08/1993	304,390			252,871	252,871			
122157	SALT LAKE CITY	UT		09/23/2002	13,915,321			13,890,293	13,890,293			
121526	SEATTLE	WA		03/24/1997	2,902,934			2,888,372	2,888,439		67	67
121904	SEATTLE	WA		11/22/2000	1,649,892			1,590,700	1,590,700			
0199999. Mortgages clo	sed by repayment				339, 162, 488			338,612,895	338,704,788		91,892	91,892
9999999 - Totals					339, 162, 488			338,612,895	338,704,788		91,892	91,892

SCHEDULE BA - PART 1

		the Current Quarter

			Showing	Other Long-Term Invested Assets	Acquired Dur	ing the Curre	ent Quart	ter							
1	2	Location 3	4	5	6	7	8	9	10	11 Book/	12	13	14	15	16
										Adjusted			Increase	Commit-	
						_	_			Carrying		Increase	(Decrease)	ment	Percen-
OLIGID				Name of Mandan	NAIO	Date	Туре	A -41	Amount of	Value Less	F-:-	(Decrease)	by Foreign	for	tage of
CUSIP Identification	Name or Description	City	Ctata	Name of Vendor or General Partner	NAIC Designation	Originally Acquired	and Strategy	Actual Cost	Encum- brances	Encum- brances	Fair Value	by Adjustment	Exchange Adjustment	Additional Investment	Owner- ship
000000-00-0	ARESS MORTGAGE	City	State	ARCAP REIT, INC	Designation	05/31/2006	Strategy	9,660,889	brances	13,984,535	13.984.535	Aujustinent	Aujustinent	11,015,403	7.140
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	HANCOCK PARTNERS		12/13/2006		1,241,897		4,247,037	4,247,037			15,683,209	2.000
000000-00-0	DB REALTY MEZZ FUND	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				577,657	577,657	116,360			3.520
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY NY	DEUTSCHE BANKGUGGENHE IM PRTRS		08/07/2002 09/28/2004				141,665 2,269,606	141,665 2.269.606	22,946			0.090 2.800
000000-00-0	NYLIM-GCR FUND 1-2002, LP	NEW YORK	NY	NEW YORK LIFE INV		04/15/2004				3,021,100	3,021,100	251, 116		991,501	4.960
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006				6,601,869	6,601,869	690,907		10,400,000	2.000
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006				7, 103,312	7, 103, 312	506,070		8,402,758	3.750
	d or Variable Rate - Mortgage Loans - Unaffiliated	Luciu vone	L ND/	Insurance name	1	00/45/4000		10,902,786		37,946,780	37,946,780	1,587,399		46,492,871	XXX
000000-00-0	DB MEZZANINE FUND I	NEW YORK	NY CT	DEUTSCHE BANK		06/15/1999 01/22/2007		4,277,438		1,757,781 2,563,152	1,757,781 2,563,152	65,359		5,829,269	8.310 4.000
	d or Variable Rate - Mortgage Loans - Affiliated	TIAITI GID		ITIMOO & NET		91/22/2007		4.277.438		4.320.933	4.320.933	65.359		5.829.269	XXX
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC INTERIM FUNDING M	RP4A	05/21/2004		56,250		8,777,942	8,777,942	217,881		3,414,324	8.330
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A L.P. (FKA LIBRA)	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	08/16/2001					763,732	165,731			2.910
131380-10-658988#-10-0	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITALMERIT CPTL PTNRS	RP5ARP5A	09/03/2004		989.011		8,661,162 7,509,309	8,661,162 7.509.309	125,347		4,809,356	5.000 2.690
74459*-10-0	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	JL	PRUDENTIAL ALT GROUP	RP5A	01/13/2005				5.096.529	5.096,309	44.841		9.441.758	2.690
	Venture Interests - Other Fixed Income - Unaffiliate			THOSENTAL ALT GIOG		94/20/2003		1, 128, 660		30.808.674	30.808.674	585.877		29.965.438	XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	GORDON BROTHERS		11/30/2006		61,897		1,478,692	1,478,692			8,348,474	3.020
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	AUDAX GROUP		11/30/2006		785,272		3,741,585	3,741,585			21,240,498	4.290
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SG	AFFINITY EQUITY PRTN		01/29/2007		162,977 64.068			162,977 7,216,197	(38,836)		13,537,023 1.398.515	0.690 2.580
000000-00-0	APAX EUROPEAN BUY - IN FUND	LONDON	NY GB	APAX PARTNERS		11/22/1989		04,000		144.705	144.705	(30,030)		1,396,515	2.160
000000-00-0	APAX VENTURES III	LONDON	GB	APAX PARTNERS		12/02/1987				6,480	6,480	1,416			0.970
000000-00-0	APAX VENTURES IV	LONDON	GB	APAX PARTNERS		08/21/1990				12,074	12,074				3.170
000000-00-0 03928#-10-9	APOLLO INVESTMENT FUND VI	IRVINE	CA TX	APOLLO CAPITALARCAP REIT. INC		05/11/2006		934,533 1.401.023		4,994,371 7,230,976	4,994,371 7.230.976			21,428,986 726.146	0.440 1.980
03927#-10-0	ARCAP HIGH YIELD CMBS FUND	IRVING	X	ARCAP REIT. INC		00/28/2004		1,401,023		1.993.440	1.993.440	2.062.490			4.510
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	BOSTON	MA	ARCLIGHT PARTNERS		10/04/2002				9, 141,817	9, 141,817	130,379		1,818,346	2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - ALIC	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 05069#-10-3	ARGAN CAPITAL LP	LONDON	GB	ARGAN CAPITAL MGMT		02/12/2007		9,736,112 116,414		9,736,112 8,247,149	9,736,112 8,247,149			4,486,521 2,751,942	3.160 3.410
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV. LP	NEW YORK	NY	AVENUE CAPITAL		07/20/2006		156.000		814.253	814.253			6.985.740	0.260
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	CN	BIRCH HILL EQU PARTN		03/17/2006		93 , 191		6,269,201	6,269,201	83,344		12,707,917	2.560
000000-00-0	BIV	WELLESLEY	MA	DDJ CAPITAL MGMT		03/28/2003		1,000,000		9,707,648	9,707,648	298,349		959,938	2.250
000000-00-0 000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY SF	BLACKSTONE GROUPBRAIT		01/30/2006		157,908		3, 130,646 505,898	3, 130, 646 505, 898	(117,835)		6,402,077 13,213,296	0.080 1.800
000000-00-0	BROOKS HOLDINGS, LLC (HANCOCK)	DOVER	DE	HANCOCK PARTNERS		04/28/2006				40, 146	40, 146				0.280
000000-00-0	BROOKS PROVISIONS CO-INVESTORS, LLC (HANCOCK)	DOVER	DE	HANCOCK PARTNERS		04/28/2006		3,095		45,535	45,535				0.500
000000-00-0 25588#-10-3	CERBERUS INSTITITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	CERBERUS		03/17/2007		1,542,708		1,542,708 1,820,708	1,542,708 1.820,708			13,500,000	0.180
25588#-10-3 000000-00-0	DX EQUITY (HANCOCK MEZZ)	HOUSTON	NY	HANCOCK MEZZ PARTNER	[11/23/1999				1,820,708	1,820,708	98,051			4.000
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	CN	EDGESTONE		04/18/2006		648,410		1,359,786	1,359,786	(233)		8,092,918	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	CN	EDGESTONE		04/18/2006		677, 180		1,615,759	1,615,759	(4,874)		8, 172, 924	1.530
000000-00-0 000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA SW	ELEVATION ASSOC		12/13/2004		85,461 213.963		4,805,287 629,405	4,805,287 629,405	(32,630)		10,813,673	0.900 0.150
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SF	ETHOS CAPITAL		10/20/2006		(139)		942,510	942,510			8,831,095	2.340
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	J\$	FIMI OPPORTUNITY LTD		10/11/2005		382,074		1,483,806	1,483,806			6,937,524	2.760
000000-00-0	FOREST RESOURCES, LLC (HANCOCK)	DOVER	DE	HANCOCK PARTNERS		05/05/2006				80,696	80,696			40.040.050	2.200
000000-00-0	FRANCISCO PARTNERS II, LPGLOBAL PRIVATE EQUITY II	MENLO PARK	CA MA	FRANCISCO PARTNERS		07/10/2006 04/08/1994		549,500		2,786,750	2,786,750 436,538	(8.373)		12,913,250	0.790 1.910
36230#-10-2	GOLDMAN SACHS PARTNERS III, L.P.	NEW YORK	NY	GOLDMAN SACHS PRTNRS		09/25/2003				4,901,083	4,901,083	441,857			0.740
000000-00-0	GTCR FUND IX	CHICAGO	JL	GTCR GOLDER RAUNER		12/01/2006				993,231	993,231			16,606,769	0.710
000000-00-0	GTCR FUND VII	CHICAGO	JL	GTCR GOLDER RAUNERGTCR GOLDER RAUNER		03/27/2000		18,750		3,719,750	3,719,750	115,390			0.490
000000-00-0	GTCR FUND VII/A	DOVER	JL DE	HAVCO WOOD PRODUCT		01/19/2001 08/07/2002				159,615	159,615	577,392			0.520 0.310
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT		08/07/2002									3.870
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	KOHLBERG & CO		12/28/2004		787,500		8,000,264	8,000,264	343		5,870,694	2.500
000000-00-0	KRG CAPITAL FUND III, LP	DENVERBRONX	C0 NY	KRG CAPITAL PTRS		06/08/2005		2,760,943		6,052,653	6,052,653	256,269		6,024,089	2.330
000000-00-0	LATIN AMERICAN DISTRIBUTORS LLC-BROOKS (HANCOCK MEZZ) LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY NY	LEEDS WELD ASSOC		01/12/2007 07/21/2004		2,816 1.061.717		2,816 6,251,106	2,816 6,251,106	(9.251)		3.804.692	4.000 2.200

SCHEDULE BA - PART 1

			Showing	g Other Long-Term Invested Asse	ts Acquired Duri	ng the Curr	ent Quart	er							
1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/					
										Adjusted			Increase	Commit-	
										Carrying		Increase	(Decrease)	ment	Percen
						Date	Type		Amount of	Value Less		(Decrease)	by Foreign	for	tage of
CUSIP				Name of Vendor	NAIC	Originally	and	Actual	Encum-	Encum-	Fair	by	Exchange	Additional	Owner-
Identification	Name or Description	City	State	or General Partner	Designation	Acquired	Strategy	Cost	brances	brances	Value	Adjustment	Adjustment	Investment	ship
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	LEHMAN BRO INV MGMT		11/17/2004		423,603		10,360,390	10,360,390	(294,010)		4,013,386	
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	LEXINGTON PRTNRS		07/01/2003		201,600		6,076,335	6,076,335	302,755			0.500
000000-00-0 000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	LINCOLNSHIRE PTRS		10/01/2004		56,298		4, 132, 987	4, 132, 987	(57,661)		6,613,592	
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	PADUCAH	NY KY	KRG CAPITAL PARTNERS		08/17/2006	+	1,055,374		1,773,143	1,773,143			11,926,857	2.550 2.550
00000-00-0	MULTIAD SVCS INC SERIES A PREFERRED (HANCOCK MEZZ)	CHICAGO	JL	HANCOCK PARTNERS		11/07/2006		10,200,000		379,174	379.174				4.000
000000-00-0	NC ENERGY SERVICES (US) LP (HANCOCK MEZZ)	EDMONTON	AB	HANCOCK PARTNERS		10/31/2006				601,656	601,656				3.000
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	JX	OAK HILL PRTNRS		12/28/2004		1,066,870		9,856,395	9,856,395	753, 177			
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	JX	OAK HILL PRTNRS		12/19/2003		990,875		7,068,868	7,068,868			2,438,984	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	ODYSSEY PRTNRS		08/27/2004		2,315,328		14, 154, 231	14, 154, 231	1, 110, 830		10,064,342	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	ST PETER PORT	GG	PARTNERS GROUP MGMT		06/27/2006		424,577		2,644,527	2,644,527	(0.054)		11,800,427	
70712#-10-8 000000-00-0	PENINSULA FUND IVPROVIDENCE EQUITY PARTNERS VI - AIC	PROVIDENCE	MI RI	PENINSULA PRTNRS		09/30/2005	+	143,750		2,839,600 1,121,727	2,839,600	(8,054)			
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006	†			4,815,977	4,815,977	(31,857)		24,978,273	
00000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	SENTINEL PRINRS		05/20/2005	†			2.183.644	2.183.644	581,783		6 . 467 . 195	
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PRINRS		08/18/2005	ŢI			4,408,254	4,408,254			9,633,385	
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	TENASKA, INC		03/25/2005		2,248,676		10, 120, 685	10,120,685	74,524		2,142,967	2.660
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	GB	TFCP III		11/02/2006	ļ			470,514	470,514			17,791,503	
000000-00-0	TPG V	FORT WORTH	JX	TEXAS PACIFIC GRP		06/27/2006	-	1,590,716		3,029,368	3,029,368			8,671,729	
000000-00-0	VISTA GROUP C UNITS (HANCOCK MEZZ)	NEENAH		HANCOCK MEZZ PARTNER		08/22/2006									4.200
000000-00-0	VISTA GROUP HOLDINGS (HNCK REDEEMABLE LLC)	NEENAH		HANCOCK MEZZ PARTNERS	·····	08/22/2006				210,746	210,746				4.200
000000-00-0 000000-00-0	VISTA GROUP HOLDINGS CLASS A UNITS (HNCK MEZZ)WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	WI NY	HANCOCK MEZZ PARTNERWARBURG PINCUS		08/22/2006		2,565,000		541,036 11,100,340	541,036	158.358		7.980.000	4.200
00000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA INVEST PARTN		02/17/2006		2,303,000		8.991.623	8.991.623	(54,250)		2.972.615	
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	WIND POINT PRINRS		02/15/2006	1	1,036,522		2,739,386		(133,948)		9,131,509	
	Venture Interests - Common Stock - Unaffiliated							50.167.973		252.038.387	252.038.387	6.862.297		398,075,528	
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	BRAZOS PVT EQU PARTN		03/17/2006		184, 129		5,035,891	5,035,891	(613,914)		11,582,496	
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I		12/16/1993				2,631,690	2,631,690	(0.0,011)			11.110
000000-00-0	EXCELLERE CAPITAL FUND LP - AIC	DENVER	00	EXCELLERE		03/27/2007		215,423		215,423				17, 184, 577	
	KINGDOM FILMS	DOVER	DE	CSFB - ALT MGR		08/16/2005				7,250,000	7,250,000				11.600
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	LANDMARK PRTNRS		12/13/2004		140,433		13,426,483		339,373		2,836,749	
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	LEHMAN BRO INV MGMT		06/27/2005		960,000		5,422,640	5,422,640	(79,202)		6,000,000	
	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PRTNRS		06/25/2004		709,085		3,514,309 1,556,044	3,514,309	107,677		9,005,881	6.010 27.250
	TCW/CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZ		09/03/1996				131,202	131.202				18.980
000000-00-0	TPF GENCO CO-INVESTMENT FUND, LP	OMAHA	NE	TENASKA. INC		12/13/2006				10.000.000	10.000.000				7.410
	Venture Interests - Common Stock - Affiliated	Villa di 1		120000	 		-	2.209.070		49.183.682		(246,066)		46.609.703	
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INV		12/20/2005	1	1,300,000		5,060,899	5,060,899	(240,000)		4,950,000	
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	BABSON CAPITAL PARTN		08/31/2006		605.833		1,920,508				8.079.492	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	BEACON PARTNERS		12/14/2004	ļ			12,044,004	12,044,004			2,850,000	1.480
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	BOSTON	MA	BEACON PARTNERS		06/22/2006	ļ	1,433,250		5,947,583	5,947,583	(165,667)		5,586,750	
000000-00-0	BLACKACRE INSTITUTIONAL PARTNERS, LP	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004	ļ			8,221,675	8,221,675	274,525		4, 147, 620	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006		7,860,889		13, 102, 329	13, 102, 329	1,470,919		6,038,768	
000000-00-0 000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORKBOSTON	NY MA	BROADWAY PARTNERS		07/31/2006	+	3,362,000		7,940,023 2,484,680	7,940,023 2,484,680	102 . 178		246,000	
000000-00-0	CB STRATEGIC PARTNERS IV. LP	LOS ANGELES	MA CA	CB RICHARD ELLIS		12/07/2005	†			4,832,212	4,832,212			6,691,670	
	GEM REALTY FUND III	CHICAGO	JL	GEM REALTY CPTL		10/26/2005	†	666,400		1,950,805	1,950,805	(54,211)		6,247,500	
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY		01/05/2005		557,849		8,991,909	8,991,909	61,643		3,502,265	
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR CAPITAL PTRS		10/24/2005	ļI	2,078,250		4,406,251	4,406,251	239,076		6,043,500	2.270
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	
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	LEHMAN BRO INV MGMT		08/26/2005	-	1,778,022		5,243,023	5,243,023	970,957		2,589,194	
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING CLARION		11/02/2005				15,759,000	15,759,000	187,000			1.860
000000-00-0 000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY NY	MORGAN STANLEY RE GP		01/23/1995	+	3,560 1,403,595		1,602,370 3,998,764	1,602,370 3,998,764			12.032.197	1.150
000000-00-0	NYLIM-GCR FUND II	NEW YORK	NY NY	NEW YORK LIFE INV		10/10/2006	†			3,996,764				12,032,197	
000000-00-0	0'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY NY	O'CONNOR GROUP		09/30/2004	†	896 . 459		5,759,631		196, 194		4,766,626	
	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ CPTL PRTNRS		06/12/2006	[301,925		7,934,782				4,628,646	
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	RLJ CPTL PRTNRS		04/29/2005	ļ	15,625		1,617,344	1,617,344	105,759			1.670
	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004	ļ	20,488		4,928,744	4,928,744	987,798		218,211	
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	JX	ROCKPOINT GROUP		09/29/2005		1,041,037		7,458,710	7,458,710			5,775,194	
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		04/15/2004	·			4,881,847	4,881,847	518,730		1,868,245	
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII - AIC	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		10/19/2006		2,714,888		2,962,772	2,962,772			16,836,055	2.330

SCHEDULE BA - PART 1

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

	•	1 0	Onowing	J Other Long-Term invested Assets A	Cquirca Dui	ing the oun	Citi Quart		40		40	40	- 4	45	1 40
1	2	Location		5	6	/	8	9	10	11	12	13	14	15	16
		3	4							Book/				1	
										Adjusted		_	Increase	Commit-	_
										Carrying		Increase	(Decrease)	ment	Percen-
						Date	Type		Amount of	Value Less		(Decrease)	by Foreign	for	tage of
CUSIP				Name of Vendor	NAIC	Originally	and	Actual	Encum-	Encum-	Fair	by	Exchange	Additional	Owner-
Identification	Name or Description	Citv	State	or General Partner	Designation	Acquired	Strategy	Cost	brances	brances	Value	Adjustment	Adjustment	Investment	ship
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005		2.580.996		10,560,248	10.560.248				1.400
000000-00-0		CHICAGO	JL	WALTON STREET CAPTL		08/08/2006		2,405,254		7,215,762	7,215,762			11,984,238	1.280
		NEW YORK	NY	WESTBROOK PRTNRS		03/29/1995				843,897	843,897			h	1.630
		NEW YORK	NY	WESTBROOK PRTNRS		05/05/2006		8,532,762		11,089,921	11,089,921	1, 107, 125		3,373,709	
		NEW YORK	NY	WESTBROOK PRTNRS		10/01/2004		9,092		1,744,046	1,744,046	36,631			2.170
	Venture Interests - Real Estate - Unaffiliated							44,752,143		175,949,730	175,949,730	6,205,303		153,214,528	XXX
		NEW YORK	NY	MORGAN STANLEY RE GP		12/22/1994				16,287	16,287	(3,805)			1.000
	2017 2100221	NORTHBROOK	JL	ALLSTATE/EOP CORP		07/01/1994		46,562							13.340
	Venture Interests - Real Estate - Affiliated							46,562		16,287	16,287	(3,805)		1	XXX
	DMP ACQUISITION LLP (HANCOCK MEZZ)	DEFTANCE	HQ	HANCOCK MEZZ PARTNERS		09/28/2006				770,807	770,807				5.450
		MESQUITE	JX	HANCOCK MEZZ PARTNERS		02/01/2007		208,433		208,433	208,433				0.500
000000-00-0	INTEGRACOLOR CLASS C PRF LTD PTR INT (HANCOCK MEZZ)	MESQUITE	JX	HANCOCK MEZZ PARTNERS		02/01/2007		624,365		624,365	624,365			r	0.500
	INTEGRACOLOR LTD. (HANCOCK)	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2005	-			10,823	10,823			r	0.940
		NEW YORK CITY	NY	HANCOCK MEZZ PARTNERS		03/02/2007	+	44 , 122		44 , 122	44 , 122				0.100
		BOSTON	MA MA	HANCOCK MEZZ PARTNERS		12/22/2004	+			49,658	49,658			 I	0.380
		BOSIONGRAND CAYMAN CAM ISL	MA	BEACON HILL ASSET MG		12/22/2004	+			108,494 860,603	108,494				0.380 3.280
	SILVERADO CLASS I UNITS (HANCOCK MEZZ)	NAPA	CA	HANCOCK MEZZ PARTNERS		03/01/2002	4				184.050				0.140
	SILVERADO CLASS II UNITS (HANCOCK MEZZ)	NAPA	CA	HANCOCK MEZZ PARTNERS		03/01/2005	·			245.401	245.401			 I	0.140 0.150
		NEW YORK	NY NY	HANCOCK MEZZ PARTNERS		07/15/2004				53, 136	53,136			, I	0.080
	Venture Interests - Other - Unaffiliated	NEW TOTAL		TIANOUN MEZZ FATTNETT		017 137 2004		876.920		3.159.892	3.159.892				XXX
		CHICAGO	- 11	KENNETT CAPITAL		07/01/1994	1	100.000.000		100,000,000	100.000.000				100,000
48954#-AA-9		CHICAGO	II	KENNETT CAPITAL		07/01/1994	-	100,000,000		100,000,000	100,000,000			1	100.000
	us Debentures. etc - Affiliated			The time of the time	-		-	200.000.000		200.000.000	200.000.000			_ I	XXX
		NEW YORK	NY	MORGAN STANLEY		12/05/2006		200,000,000		2,095,083	2,095,083	(3,063)		 I	6.000
		CHARLOTTE	NC	WACHOVIA		12/22/2006				1.682.559	1.682.559	(0,000)		1	15.000
	Guaranteed Federal Low Income Housing Tax Cred			INGIGTI			-			3,777,642	3.777.642	(3.063)			XXX
		NEW YORK	NY	CSFB		12/12/2006				597,278	597.278	(2,722)		 I	10.000
		CHARLOTTE	NC	WACHOVIA		10/31/2006	tt			509.848	509.848	(2,722)			5.000
	Low Income Housing Tax Credit - Affiliated	OTTUE		INGIGTIA						1,107,126	1, 107, 126	(4.541)			XXX
		WILMINGTON	DE	EXCHANGE		07/30/2003	1			683.915	683.915	(4,541)		i	0.000
		WILMINGTON	DE	EXCHANGE		07/30/2003	†t			536,642	536.642			 I	0.000
	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DF	EXCHANGE		07/30/2003	-			536.866	536,866				0.000
	her Low Income Housing Tax Credit - Unaffiliated		<i>y</i>							1.757.423	1.757.423			_ _	XXX
3999999. Total	,							107.828.481		501.660.885	501,660,885	15.240.877		627.748.365	
								. , , .			, ,			, ., .,	
4099999. Total								206,533,070		258,405,670	258,405,670	(192,115)		52,438,972	
4199999 - Total	S							314,361,551		760,066,555	760,066,555	15,048,761		680, 187, 337	7 XXX

SCHEDULE BA - PART 2

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

	_				_	_								
1 1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted		Increase	Book/Adjusted					
						Carrying Value		(Decrease) by	Carrying Value		Foreign			
					Date	Less	Increase	Foreign	Less		Exchange Gain	Realized Gain	Total Gain	
CUSIP				Name of Purchaser or	Originally	Encumbrances,	(Decrease) by	Exchange	Encumbrances	Consideration	(Loss)	(Loss) on	(Loss) on	Investment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Prior Year	Adjustment	Adjustment	on Disposal	Received	on Disposal	Disposal	Disposal	Income
000000-00-0	ARESS MORTGAGE	IRVING	TX	DISTRIBUTION	05/31/2006	63			63	63				
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	DISTRIBUTION	12/13/2006	69,754			69,754	69,754				
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE, INC	NEW YORK	NY	DISTRIBUTION	09/28/2004				873,937	873,937				
		NEW YORK	NY	DISTRIBUTION	04/15/2004	110,437			110,437	110,437				
0999999. Fixed	or Variable Rate - Mortgage Loans -	- Unaffiliated				1,054,191			1,054,191	1,054,191				
		NEW YORK	NY	DISTRIBUTION	05/15/2002	391,611			391,611	391,611				
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	HARTFORD	CT	DISTRIBUTION	01/22/2007	<u> </u>			1,714,286	1,714,286				

SCHEDULE BA - PART 2

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

	_	.	Si	howing Other Long-Term Inv		SOLD, Transfei					1	1		
1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted		Increase	Book/Adjusted					
						Carrying Value		(Decrease) by	Carrying Value		Foreign			
					Date	Less	Increase	Foreign	Less		Exchange Gain	Realized Gain	Total Gain	
CUSIP				Name of Purchaser or	Originally	Encumbrances,	(Decrease) by	Exchange	Encumbrances	Consideration	(Loss)	(Loss) on	(Loss) on	Investment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Prior Year	Adjustment	Adjustment	on Disposal	Received	on Disposal	Disposal	Disposal	Income
			State	Nature of Disposar	Acquired		Aujustinent	Aujustinent	· · · · · · · · · · · · · · · · · · ·		on Disposai	Disposai	Disposai	IIICOIIIC
	d or Variable Rate - Mortgage Loans		1 10/	In complete out	05 (04 (0004	391,611			2,105,897	2,105,897				
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	DISTRIBUTION	05/21/2004	243,727		····	244,305	244,305	····			
131380-10-6 74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II. LP	CHICAGO	IL	DISTRIBUTION	09/03/2004	470,000 93.685			470,000	470,000				
			ļIL	UISIRIBUITUN										
	t Venture Interests - Other Fixed Inc		1	DISTRIBUTION	05 (04 (0004	807,412			809,519	809,519				
000000-00-0	. AIG HIGHSTAR CAPITAL II	NEW YORK	NY	DISTRIBUTION	05/24/2004	741,957			750,395	750,395				
000000-00-0 000000-00-0	. APAX CAPITAL RISQUE II	PARIS	FRCA	DISTRIBUTION	10/01/1988 05/11/2006	21,962 405,476	9,602		21,962 488,783	21,962 488,783				9,602
03928#-10-9	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	DISTRIBUTION	06/28/2004	128,572			128,572	128,572				
03927#-10-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	DISTRIBUTION	09/05/2002	120,372			69.050	69.050				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - ALIC	BOSTON	MA	DISTRIBUTION	12/16/2003	1.872.284			1,872,284	1,872,284				
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	DISTRIBUTION	11/30/2006	1,100,773			1, 138, 617	1,138,617				
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	DISTRIBUTION	10/22/2001	1,048,707			1, 165, 121	1,165,121				
000000-00-0	BAKER COMMUNICATIONS FUND II (QP), L.P	NEW YORK	NY	DIRECT	04/17/2000	1,296,987	(51,292)		1,245,695	2,875,172		1,629,477	1,629,477	(51,292)
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	51,371		ļ	51,371	51,371				
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DISTRIBUTION	11/23/1999	133, 148			133, 148	133 , 148				
1	EDGESTONE CANADIAN CAPITAL EQUITY FUND III													
000000-00-0	LP	TORONTO	CN	DISTRIBUTION	04/18/2006	136,980			224,637	224,637				
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	DISTRIBUTION	12/13/2004	36,829			37,491	37,491				
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	ZA	VARIOUS	01/01/2007	58,793		ļ	59,384	59,384	ļ			
	FOREST RESOURCES, LLC													
000000-00-0	(HANCOCK)	DOVER	DE	DISTRIBUTION	05/05/2006	450.004		·	1,794	1,794	····			
36230#-10-2 000000-00-0	GOLDMAN SACHS PARTNERS III, L.P.	NEW YORK	NY	DISTRIBUTION	09/25/2003	456,824			456,824	456,824				
000000-00-0	GTCR FUND VIIGTCR FUND VII/A	CHICAGO	IL	DISTRIBUTION	03/27/2000	1,351,823 336,690			1,351,823 888,792	1,351,823 888,792				
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	DIRECT	08/07/2002				000,192	4,042		4,042	4,042	
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	DIRECT	08/07/2002					50,958		50,958	50,958	
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	DISTRIBUTION	07/01/2003	.666,405			673,589	673,589				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	ТХ	DISTRIBUTION	12/28/2004	70.056			70,056	70.056				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	DISTRIBUTION	12/19/2003	531,823			531,823	531,823				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II. LP	NEW YORK	NY	DISTRIBUTION	02/28/2006				568,274	568,274				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	DISTRIBUTION	05/20/2005	1,536,971			1,536,971	1,536,971				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	DISTRIBUTION	08/18/2005	569,380			569,380	569,380				
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	DISTRIBUTION	03/25/2005	1,830,196			2,240,202	2,240,202				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	GB	VARIOUS	11/02/2006	9,747			36,499	36,499				
000000-00-0	_ WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	DISTRIBUTION	02/17/2006	694,688			694,688	694,688				
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	DIRECT	01/01/2007		(19,382)		(19,382)		19,382	19,382	(19,382)
1599999. Joint	t Venture Interests - Common Stock	- Unaffiliated				15,761,728	(61,072)		17, 104, 756	18,808,615		1,703,859	1,703,859	(61,072)
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	DISTRIBUTION	01/01/2007	650,892			650,892	1,000,000		349, 108	349, 108	
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	222,820		ļ	267,714	267,714	ļ			
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	DISTRIBUTION	06/25/2004	226,662		ļ	269,100	269,100				
000000-00-0	TCW/CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	DISTRIBUTION	02/05/1999	1, 156, 150			1, 156, 150	1, 156, 150				
	Venture Interests - Common Stock					4,586,822			4,686,490	5,035,598		349,108	349, 108	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	DISTRIBUTION	04/21/2006	2,819,349		ļ	3, 162, 328	3, 162, 328	ļ			
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	DISTRIBUTION	07/27/2005	62,810		ļ	62,810	62,810				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	DISTRIBUTION	01/23/1995	947,368		 	948,692	948,692	ļ			
000000-00-0	NYLIM-GCR FUND II	NEW YORK	NY	DISTRIBUTION	10/02/2006	25,015			54,054	54,054				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	DISTRIBUTION	09/30/2004	751,463		}	751,463	751,463	}			
000000-00-0 000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA BETHESDA	MDMD	DISTRIBUTION	06/12/2006	265, 226 219, 939			275,352 221,939	2/5,352				
000000-00-0	RLJ URBAN LODGING FUND, LP	DALLAS	TX	DISTRIBUTION	09/28/2005	1.013.798		l	1.013.798	1,013,798	·			
000000-00-0	ROCKPOINT REAL ESTATE FOND I	DALLAS	TX	DISTRIBUTION	09/29/2005			·····	352,158					
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	DISTRIBUTION	09/29/2005	1,897,805		·	1,897,805	1,897,805	·			
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	DISTRIBUTION	05/05/2006	137,710		<u> </u>	394,997	394,997	<u> </u>			
	t Venture Interests - Real Estate - U				p20, 00, 2000	8.447.669			9. 135. 396	9, 135, 396				
000000-00-0	EOP/LAJOLLA	CHICAGO	п	VARIOUS	07/01/1994	2,212,933	438,067	1	2,697,562	35,501,533	1	32,803,971	32,803,971	438,067
			ļlL		4561 /101/10									
	t Venture Interests - Real Estate - At		TV	DIOTRIBUTION	00 /04 /0005	2,212,933	438,067	1	2,697,562	35,501,533	1	32,803,971	32,803,971	438,067
	_ INTEGRACOLOR LTD. (HANCOCK)	MESQUITE	TX	DISTRIBUTION	02/01/2005	68,079			68,079	68,079				
1999999. Joint	t Venture Interests - Other - Unaffilia	ted				68,079			68,079	68,079				

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted		Increase	Book/Adjusted					
						Carrying Value		(Decrease) by	Carrying Value		Foreign			
					Date	Less	Increase	Foreign	Less		Exchange Gain	Realized Gain	Total Gain	
CUSIP				Name of Purchaser or	Originally	Encumbrances,	(Decrease) by	Exchange	Encumbrances	Consideration	(Loss)	(Loss) on	(Loss) on	Investment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Prior Year	Adjustment	Adjustment	on Disposal	Received	on Disposal	Disposal	Disposal	Income
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	DISTRIBUTION	07/30/2003				31,937	31,937				
00935S-10-8	US AIRWAYS	WILMINGTON	DE	DISTRIBUTION					31,936	31,936				
00935T-10-6	US AIRWAYS	WILMINGTON	DE	DISTRIBUTION	07/30/2003				31,936	31,936				
3599999. All O	her Low Income Housing Tax Credit	- Unaffiliated							95,809	95,809				
3999999. Total	- Unaffiliated					26,139,078	(61,072)		28,267,750	29,971,608		1,703,859	1,703,859	(61,072)
4099999. Total	- Affiliated					7,191,366	438,067		9,489,949	42,643,028		33, 153, 079	33,153,079	438,067
4199999 - Tota	ls					33,330,444	376,995		37,757,699	72,614,637		34,856,938	34,856,938	376,995

SCHEDULE D - PART 3

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

			V All Lung- rei	m Bonds and Stock Acquired by the Company During the Current Quarter				
1	2	3	4	5 6	7	8	9	10
								NAIC Desig-
								nation or
				Numbe	r of		Paid for Accrued	Market
CUSIP			Date	Shares	of		Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor Stoc		Par Value	Dividends	(a)
912810-PT-9	US TREASURY N/B 02/15/2037	. c.c.g	03/22/2007	MERRILL LYNCH CAPITAL MARKETS	1.986.875	2,000,000	9,448	
912828-FY-1	US TREASURY N/B 11/15/2016		02/01/2007	Various		56,000,000		
912828-GF-1	US TREASURY N/B 01/31/2012		02/21/2007	GREENWICH CAPITAL MARKETS, INC.	3,006,328	3,000,000	8,660	
912828-GH-7	US TREASURY N/B 02/15/2017		03/30/2007	Various	31,994,376	32,000,000	119,458	
912828-GK-0	US TREASURY N/B 02/29/2012		03/05/2007	MERRILL LYNCH CAPITAL MARKETS	2,015,938	2,000,000	1,508	2Z
0399999. Bond	ls - U.S. Governments				94.149.924	95.000.000	665.838	XXX
16937M-AB-1	CHINA DEVELOPMENT BANK 10/08/2014	F	03/02/2007	GREENWICH CAPITAL MARKETS, INC.	9, 195, 945	9,500,000	170,274	1FE
105756-BG-4	FED REPUBLIC OF BRAZIL 03/07/2015	F	03/05/2007	MERRILL LYNCH CAPITAL MARKETS	3,373,500	3,000,000		3FE
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	01/23/2007	MERRILL LYNCH CAPITAL MARKETS	5,316,900	5,000,000	9,896	
695847-AA-1	ISLAMIC REP OF PAKISTAN 03/31/2016	F	03/14/2007	GREENWICH CAPITAL MARKETS, INC	2,052,500	2,000,000		4FE
52238P-AD-1	LEBANESE REPUBLIC 05/20/2011	F	03/09/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	6,954,750	7,000,000	133,438	
M87883-BU-3	LEBANESE REPUBLIC 03/05/2010	F	02/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	4,882,500	5,000,000	147,448	
560904-AF-1	MALAYSIA 7.500 07/15/2011 07/15/2011	F	03/22/2007	GREENWICH CAPITAL MARKETS, INC.	5,463,800	5,000,000	75,000	
698299-AW-4	PANAMA (REPUBLIC OF) 01/26/2036	<u>F</u>	03/22/2007	MORGAN STANLEY DEAN WITTER	3, 101, 250	3,000,000		
712219-AC-8	PEOPLE'S REP OF CHINA 01/15/2096	F	02/02/2007	GREENWICH CAPITAL MARKETS, INC.		5,000,000	27,000	
Y68856-AA-4	PETRONAS CAPITAL LTD 05/22/2012	F	02/16/2007	GREENWICH CAPITAL MARKETS, INC.	2, 156, 100	2,000,000	35,000	
P8055K-VW-2	REPUBLIC OF ARGENTINA 09/12/2013	r	03/29/2007	Various	21,014,778	22,000,000	310,722	
105756-BM-1 P01012-AJ-5	REPUBLIC OF BRAZIL 01/17/2017	r	03/13/2007	Various BCP SECURITIES	11,420,250	11,500,000	179,000 5.813	
P01012-AJ-5P01012-AN-6	REPUBLIC OF EL SALVADOR 06/15/2035	F	02/07/2007	Various	1,721,500 4,540,000	4,000,000	5,813	
455780-AX-4	REPUBLIC OF INDONESIA 02/17/2037	F	02/13/2007	GREENNICH CAPITAL MARKETS, INC.	982,500	1,000,000		3FE
Y20721-AB-5	REPUBLIC OF INDONESIA 04/20/2015	F	02/15/2007	DEUTSCHE BANK SECURITIES	3,255,000	3,000,000	65,250	
Y20721-AD-1	REPUBLIC OF INDONESIA 01/15/2016	F	02/27/2007	Various	14,218,500	13,000,000		
715638-AU-6	REPUBLIC OF PERU 03/14/2037	F	02/23/2007	EXCHANGE	7,970,025	7,970,025		3FE
718286-AT-4	REPUBLIC OF PHILIPPINES 02/15/2013	F	02/27/2007	GREENVICH CAPITAL MARKETS. INC.	1,152,490	1,000,000	4,250	3FE
718286-AW-7	REPUBLIC OF PHILIPPINES 03/17/2015	F	02/27/2007	Various	11, 183,750	9,500,000	354,507	
718286-BB-2	REPUBLIC OF PHILIPPINES 01/14/2031	F	02/13/2007	GREENWICH CAPITAL MARKETS, INC.	4,498,000	4,000,000	21,097	
718286-BD-8	REPUBLIC OF PHILIPPINES 01/15/2032	F	03/13/2007	Various	10,712,580	11,000,000	62,687	
Y6972F-AS-9	REPUBLIC OF PHILIPPINES 03/15/2016	D	03/19/2007	GREENWICH CAPITAL MARKETS, INC.	20,833,153	19,896,500	17,019	
X77765-AA-7	REPUBLIC OF SERBIA 11/01/2024	F	02/05/2007	Various	9,501,250	10,000,000		
900123-AV-2	REPUBLIC OF TURKEY 03/15/2015	F	03/14/2007	Various	5, 177, 300	5,000,000	88,007	
900123-AW-0	REPUBLIC OF TURKEY 02/05/2025	<u>F</u>	02/13/2007	Various	9,235,480	9,000,000	7,580	
900123-AY-6	REPUBLIC OF TURKEY 03/17/2036	F	02/02/2007	Various	3,826,900	4,000,000	99,306	
900123-AZ-3	REPUBLIC OF TURKEY 09/26/2016	F	01/09/2007	DEUTSCHE BANK A.G.	8, 150, 000	8,000,000	172,667	
760942-AR-3	REPUBLIC OF URUGUAY 05/17/2017	f	02/07/2007	BCP SECURITIES	6, 121, 250	5,000,000	106,889	
917288-BC-5	REPUBLIC OF URUGUAY 11/18/2022	F	02/07/2007	Various	9,009,000 10.399.388	8,000,000 9,590,000	142,222 274,214	
X74344-ZZ-2	RUSSIA 5 03/31/30 03/31/2030	F		VARIOUS	(2,253,600)	(2,000,000)		
X08322-AA-1	UKRAINE GOVERNMENT 03/04/2011	·	02/27/2007	Various	6, 179,800	6,000,000		
X54003-AD-4	UKRAINE GOVERNMENT 11/21/2016	F	02/02/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	5,050,000	5,000,000		
X9292Z-AS-3	UKRAINE GOVERNMENT 06/11/2013	F	02/02/2007	Various	16,728,045	15,500,000	188,806	
X9292Z-BF-0	UKRAINE GOVERNMENT 10/13/2015	D	03/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	6,338,400	6,602,500	137,893	
91086Q-AR-9	UNITED MEXICAN STATES 01/13/2009	F	02/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	5,041,500	5,000,000	37,875	
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	03/06/2007	Various		6,500,000	27,578	
1099999, Bond	ls - All Other Governments				268, 129, 515	257,059,025	3,460,447	
779137-GF-9	ROUND LAKE IL CTFS 2007 01/01/2027		02/07/2007	BERNARDI SECURITIES	2,650,000	2,650,000	5, 150, 171	1FE
	ls - Political Subdivisions				2,650,000	2,650,000		XXX
	FED NATL MTG ASSOC #835760 09/01/2035		12/13/2006	LEHMAN BROTHERS INC.	4,380,241	4,619,898	5.775	
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		03/01/2007	SCHEDULED PAY UP		114,599		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		03/01/2007	SCHEDULED PAY UP		293,247		1
31339D-YJ-1	FHR 2412 ZC 02/15/2032		03/01/2007	SCHEDULED PAY UP	195,562	195,562		1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		03/01/2007	SCHEDULED PAY UP	139,523	139,523		1
31396P-L9-0	FNR 2007-12 BA 02/25/2037		01/16/2007	BARCLAYS BANK	29,538,750	30,000,000	15,000	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
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP 06/15/2017		01/05/2007	DA IN RAUSCHER INCORPORATED	2,089,600	2,000,000	9,894	2FE
64970M-ZT-3	NEW YORK NY HSG DEV CORP MULT 05/01/2027		03/15/2007	J. P. MORGAN SECURITIES, INC.	2,941,221	2,970,000		1FE
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULT 05/01/2041		03/15/2007	J. P. MORGAN SECURITIES, INC.	6,702,359	6,785,000		1FE
3199999. Bond	ls - Special Revenues				66, 120, 100	67, 117, 828	40,669	XXX
018522-A#-9	ALLETE INC. FMB 2007-A 02/01/2027		09/13/2006	LASALLE DEBT CAPITAL MARKETS	20,000,000	20,000,000		2Z
15189T-AM-9	CENTERPOINT ENERGY INC 3.7500 05/15/2023		03/28/2007	Various		5,700,000		
990813-9B-5	KGEN LLC 1ST LIEN SYNTHETIC L 02/08/2014		02/09/2007	MORGAN STANLEY DEAN WITTER	750,000	750,000		3FE
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN 02/08/2014	l	02/09/2007	MORGAN STANLEY DEAN WITTER	1,250,000	1,250,000		3FE

SCHEDULE D - PART 3

		Show	/ All Long-Tei	m Bonds and Stock Acquired by the Company During the Current	Quarter				
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	LONGVIEW POWER, LLC SYNTHETIC 02/28/2014		03/14/2007	GOLDMAN, SACHS & CO.		666,667	666,667		3FE
	LONGVIEW POWER, LLC TERM B LO 02/28/2014		03/14/2007	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		3FE
	MACH GEN, LLC SYNTHETIC L/C D 02/22/2013 MACH GEN, LLC TERM B LOAN 02/22/2014		03/01/2007	MORGAN STANLEY DEAN WITTER MORGAN STANLEY DEAN WITTER			375,000 3.625,000		4FE
	NEPTUNE REGIONAL TRANSMISSION 06/30/2027		02/26/2007	SG COWEN SECURITIES CORP.		1,818,347	1,818,347		2FE
	NEPTUNE REGIONAL TRANSMISSION 07/15/2027		02/26/2007	SG COMEN SECURITIES CORP.					2FE
	NRG ENERGY INC 02/01/2016		02/13/2007	MORGAN STANLEY DEAN WITTER		2,030,000	2,000,000	6,146	
	ONEOK PARTNERS LP 10/01/2016		03/28/2007	J. P. MORGAN SECURITIES, INC.		3,598,525	3,500,000		
	PACIFIC GAS & ELECTRIC 03/01/2037		03/08/2007	SALOMON SMITH BARNEY		3,978,160	4,000,000		2FE
	TPF GENERATION HOLDINGS LLC 1 12/15/2013		01/03/2007	CREDIT SUISSE FIRST BOSTON		4,813,591	4,813,591		4FE
	TPF GENERATION HOLDINGS LLC S 12/15/2013		01/03/2007	CREDIT SUISSE FIRST BOSTON		903,256	903,256		4FE
	TPF GENERATION HOLDINGS LLC \$ 12/15/2013		01/03/2007	CREDIT SUISSE FIRST BOSTON		283,152	283,152		4FE
	TPF GENERATION HOLDINS LLC 2N 12/15/2014		01/03/2007	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000		4FE
	s - Public Utilities			Tu		58,313,167	55,048,683	77,140	
	3M COMPANY 0% 11/21/2032 11/21/2032		03/16/2007	Various		1,807,965	2,000,000	15,733	
	ABSHE 2004-HE1, M2 01/15/2034		02/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		7,043,750	7,000,000	20,329	
	ACACIA CDO 11A, CL A 03/15/2047		01/22/2007	LEHMAN BROTHERS INC.			15,000,000 9,000,000		1FE
	ACACIA CDO 11A, CL B 03/15/2047		01/22/2007	LEHMAN BROTHERS INC.		3,000,000			1FE
	ACADEMIC FIN CORP SERIES 2005 06/01/2042		03/28/2007	CITIGROUP GLOBAL MARKETS		15,000,000			1FE
	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		02/01/2007	SCHEDULED PAY UP		10,419	10,419		5
	ACE 2005-RM1 M1 03/25/2035		03/07/2007	GOLDMAN, SACHS & CO.		16,623,169	16,594,000		1FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VI 02/28/2008		03/01/2007	Various		219,404	219,404		1Z
	AFFINION GROUP HOLDINGS, INC. 03/01/2012		02/06/2007	DEUTSCHE BANK SECURITIES		2,508,750	2,500,000		5FE
	ALCOA INC 02/01/2027		01/22/2007	J. P. MORGAN SECURITIES, INC.		3,488,975	3,500,000		1FE
	ALCOA INC 02/23/2022		02/20/2007	SALOMON SMITH BARNEY		3,532,725	3,500,000		1FE
	ALEXANDRIA REAL ESTATE E 3.70 01/15/2027		03/07/2007	WARBURG DILLION READ LLC		1,036,600	1,000,000	5,653	
	ALLERGAN INC 1.50000% 04/01/ 04/01/2026		03/23/2007	CITIGROUP GLOBAL MARKETS		1,058,517	1,000,000	7,375	
	ALLSTATE/SAGE SYNTHETIC CD0 06/20/2014		02/28/2007	GOLDMAN. SACHS & CO.		29,772,000	65,000,000		1FE
	ALLTRISTA CORP 05/01/2017		02/07/2007	LEHMAN BROTHERS INC.		940,000	940,000		4FE
	AMERICAN FINANCIAL GROUP 1.48 06/02/2033		03/13/2007	CITIGROUP GLOBAL MARKETS		2,365,000	4.000.000	17.049	
	AMERICAN HOME PRODUCTS 04/01/2017		03/22/2007	SALOMON SMITH BARNEY		3,492,755	3.500.000	,010	1FE
	AMERICAN INTL GROUP 03/15/2037		03/06/2007	SALOMON SMITH BARNEY		18,410,460	18,500,000		1FE
	AMGEN INC .375000% 02/01/2013 02/01/2013		03/07/2007	MORGAN STANLEY DEAN WITTER		1,903,260	2,000,000	854	
	AMMC CLO VI, CL A1B 05/03/2018		03/22/2007	LEHMAN BROTHERS INC.		8,250,002	8,250,000	39, 188	
	AMPACET CORPORATION - 2007 EX 01/31/2017		01/26/2007	Various		27,876,676	27,876,676		2Z
	APACHE CORPORATION 01/15/2017		01/23/2007	BANK OF AMERICA		1,498,560	1,500,000		1FE
	ARAMARK CORPORATION L/C FACIL 01/26/2014		01/30/2007	GOLDMAN, SACHS & CO.			131,683 1,868,317		3FE
	ARCAP 2004-RR3. C 09/21/2045		01/30/2007	MERRILL LYNCH CAPITAL MARKETS		8,012,168	8.362.000	4.794	0. 2
	ARCHER DANIELS .875000% 02/15 02/15/2014		03/23/2007	Various		10, 140, 823		4,794	
	ARES IIIR/IVR CLO, CL B 04/16/2021		02/15/2007	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000		1FE
04012L-AD-3	ARES IIIR/IVR CLO, CL C 04/16/2021		02/15/2007	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000		1FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORI 12/01/2038		03/05/2007	DAIN RAUSCHER INCORPORATED		3,000,000	3,000,000		1FE
	ARKANSAS STUDENT LOAN AUTHORI 12/01/2040		02/07/2007	DAIN RAUSCHER INCORPORATED		200,000	200,000		1FE
	ASSET BACKED SECURITIES CORP 04/25/2034		03/08/2007	SALOMON SMITH BARNEY		24, 172,500	24,000,000	65,700	1FE
	ATHENA INNOVATIVE SOLUTIONS (05/08/2013		02/01/2007	SCHEDULED PAY UP		6,682	6,682		5*
	ATLANTIC BROADBAND FINANCE TE 08/10/2011		03/14/2007	MERRILL LYNCH CAPITAL MARKETS		830,000 1,000,000	830,000 1,000,000		4FE4Z
	AZ CHEM US INC. U.S. TERM LOA 02/28/2013		03/30/2007	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		4Z
	BACM 2003-2, A4 03/11/2041		02/27/2007	VARIOUS		1,000,000			1FE
	BACM 2004-1, A4 11/10/2039		03/28/2007	VARIOUS		46,064			1FE
	BACM 2006-5, AJ 09/10/2047		03/15/2007	BANK OF AMERICA		15, 166, 407	15,000,000	43,360	1FE
057741-9A-0	BALDOR ELECTRIC COMPANY TERM 01/31/2014		02/21/2007	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000		3FE
	BANK OF AMERICA NA 10/15/2036		03/01/2007	BANK OF AMERICA		6,255,600	6,000,000	130,000	1FE
	BECKMAN COULTER INC 2.500000% 12/15/2036		03/19/2007	Various		8,944,959	8,500,000	34,826	
	BEST BUY 2.250000% 01/15/2022 01/15/2022		03/16/2007	Various		1,893,217	1,700,000	6,700	
	BLACKROCK GALENA II SYNTHETIC 04/07/2017		03/07/2007	J. P. MORGAN SECURITIES, INC.		35,000,000	35,000,000		1FE
	BOAA 2006-4 5CB1 05/25/2036		12/22/2006	BANK OF AMERICA		(632,617)	(624, 181)	(1, 127)	
	BRAND ACQUISITIONS CORP. (FR) 02/07/2015		02/15/2007	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000		5FE
	BRAZOS 1993 A/C 12/01/2037		03/23/2007	NUMGAN STANLEY DEAN WITTER		4,800,000	4,800,000		4FE
100200-11V-A	DIINEUU 1000 N/U 12/U 1/2001		00/20/2001	OTTOROG GEODAE MARINETO		4,000,000	4,000,000		

		Shov	v All Long-Ter	m Bonds and Stock Acquired by the Company During the Curren	t Quarter				
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Desig- nation or Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
10620N-BG-2	BRAZOS HIGHER ED AUTH INC - T 12/01/2042		03/21/2007	CITIGROUP GLOBAL MARKETS		13,850,000	13,850,000		1FE
106238-KA-5	BRAZOS HIGHER ED AUTHORITY 12/01/2039		01/30/2007	DAIN RAUSCHER INCORPORATED		800,000	800,000		1FE
106238-HL-5	BRAZOS HIGHER ED AUTHORITY - 12/01/2036		01/04/2007	CITIGROUP GLOBAL MARKETS		5,200,000	5,200,000		1FE
10623P-DF-4 10623P-BF-6	BRAZOS HIGHER ED AUTHORITY - 12/01/2042		03/28/2007	CITIGROUP GLOBAL MARKETS		25,000,000 20,000,000	25,000,000 20,000,000		1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		03/22/2007	BANK OF AMERICA		8,700,000	8,700,000		1FE
10623P-DB-3	BRAZOS S.P.C. 03/01/2040		02/23/2007	DAIN RAUSCHER INCORPORATED		6,400,000	6,400,000		1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		03/07/2007	CITIGROUP GLOBAL MARKETS		10,450,000	10,450,000		1FE
10623P-CK-4	BRAZOS STUDENT FINANCE CORP - 07/01/2038		01/29/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
106238-HK-7 990797-9A-2	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2036		02/28/2007	CITIGROUP GLOBAL MARKETS		30,100,000	30,100,000 2,000,000		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	
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		12/30/2006	SCHEDULED PAY UP		4,450	4,450		5
073879-TT-5	BSABS 2005-HE4 M1 04/25/2035		03/13/2007	BARCLAYS BANK		16,934,189	16,966,000	48,777	
07384M-6H-0	BSARM 2004-12 2A1 02/25/2035		01/16/2007	BEAR STEARNS SECURITIES CORP.		19,352,045	19,681,087	43,906	
07388L-AH-3	BSCMS 2006-PW13, AJ 09/11/2041		03/15/2007	BEAR STEARNS SECURITIES CORP.	 	25,524,415	25,000,000	74,034	
07401U-AA-1 990882-9A-2	BSSLT 2007-SV1A A1 02/25/2035 BUILDING MATERIALS CORPORATIO 03/15/2014		03/22/2007	BEAR STEARNS SECURITIES CORP. DEUTSCHE BANK SECURITIES		9,500,000 5,000,000	9,500,000 5,000,000		1FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		03/29/2007	CITIGROUP GLOBAL MARKETS	<u> </u>	8,660,748	7.500.000	55.035	
990364-9A-1	CAPITAL AUTOMOTIVE REIT TERM 12/16/2010		02/26/2007	LEHMAN BROTHERS INC.		2,030,000	2,000,000		3FE
139732-FT-3	CARAT 2005-1, C 09/15/2010		03/28/2007	VARIOUS		42,599			2FE
143658-AV-4	CARNIVAL CORP 1.132000% 04/29 04/29/2033		03/16/2007	Various		1,741,875	2,500,000	11,006	1FE
147528-E*-0	CASEY'S GENERAL STORES, INC. 03/30/2020		09/12/2006	J. P. MORGAN SECURITIES, INC.		9,000,000	9,000,000		1
17311Y-AE-3	CBASS 2007-CB3 A5 03/25/2037		03/23/2007	SALOMON SMITH BARNEY		10,261,987	10,262,500	48,089	
1248MM-AD-3 1248MM-AE-1	C-BASS CBO XVIII-A CLASS C 03/13/2047		03/06/2007	CREDIT SUISSE FIRST BOSTON		6,500,000 4,800,000	6,500,000 4,800,000		1FE 2FE
16678R-AC-1	CCMFC 2003-3A B1 07/25/2034		02/01/2007	DIRECT		4,000,000	5,238		1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		02/01/2007	DIRECT			27,296		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		02/01/2007	DIRECT			34,536		1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		02/01/2007	DIRECT			58,614		1FE
16678R-BT-3 16678R-CM-7	CCMFC 2004-A B1 03/25/2035		02/01/2007	DIRECT			40,448 68,149		1FE
14986D-AJ-9	CD 2006-CD3, AJ 10/15/2048		03/14/2007	DIRECT		31,299,432			
12513Y-AM-2	CD 2007-CD4, D 12/11/2049		03/15/2007	SALOMON SMITH BARNEY		23.803.661	23.748.000	101,699	
12513Y-AN-0	CD 2007-CD4, E 12/11/2049		03/15/2007	SALOMON SMITH BARNEY		25,124,580	25,000,000	107,450	
12513Y-AP-5	CD 2007-CD4, F 12/11/2049		03/15/2007	SALOMON SMITH BARNEY		19,594,349	19,498,000	84,242	
12513Y-BF-6	CD 2007-CD4, WFC2 12/11/2049		03/14/2007	DEUTSCHE BANK SECURITIES		4,357,310	4,350,000	19,904	
12513Y-BG-4 12513Y-BM-1	CD 2007-CD4, WFC3 12/11/2049		03/14/2007	DEUTSCHE BANK SECURITIES		4,076,856 2,542,744	4,100,000 40,500,000	18,760 28,259	
125131-BM-1 156700-AK-2	CENTURYTEL INC 04/01/2013		03/26/2007	J. P. MORGAN SECURITIES J. P. MORGAN SECURITIES, INC.		2,996,040	3,000,000	20,209	2FE
156700-AL-0	CENTURYTEL INC 04/01/2017		03/26/2007	J. P. MORGAN SECURITIES, INC.		3,975,360	4,000,000		2FE
162456-9A-7	CHATTEM INC. TERM LOAN B 01/02/2013		01/09/2007	BANK OF AMERICA		3,000,000	3,000,000		3Z
170228-AB-6	CHITTENDEN CORP 02/14/2017		02/07/2007	LEHMAN BROTHERS INC.	ļ ļ	12,984,920	13,000,000		2FE
125581-CT-3	CIT GROUP INC 02/13/2012		02/06/2007	GREENWICH CAPITAL MARKETS, INC.		3,497,410	3,500,000		1FE
990088-9A-6 172967-DR-9	CITATION CORP TERM LOAN (5/05 05/23/2009		02/28/2007 02/22/2007	DIRECTLEHMAN BROTHERS INC.		1,564,350	456,974 1,500,000	510	5FE
17453B-AX-9	CITIZENS COMMUNICATIONS 03/15/2019		03/19/2007	SALOMON SMITH BARNEY		5,750,000	5,750,000		3FE
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12 11/30/2011		01/10/2007	MERRILL LYNCH CAPITAL MARKETS		1,333,333	1,333,333		3FE
12566T-AN-7	CMALT 2006-A7 1A13 12/25/2036		01/16/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		12,074,080	12,036,466		
172981-AE-2	CMLTI 2006-4 2A1B 12/25/2035		01/16/2007	SALOMON SMITH BARNEY		6,879,845	6,900,872	20,703	
17312B-AB-8	CMLTI 2007-WFH2 A2 03/25/2037		03/13/2007	SALOMON SMITH BARNEY		17,250,000	17,250,000		1FE
17312B-AF-9 19458L-AD-2	CMLTI 2007-WFH2 M2 03/25/2037		03/13/2007	SALOMON SMITH BARNEY		15,000,000 13,700,000	15,000,000 13,700,000		1FE
19458L-AD-2	COLLEGIATE FUNDING SERV 03/01/2042		03/09/2007	J. P. MURGAN SECURITIES, INC.		5.000.000	5.000,000		1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		02/23/2007	DAIN RAUSCHER INCORPORATED		5,400,000	5,400,000	11.925	
196777-JZ-0	COLORADO STUDENT OBLIG BD AUT 12/01/2034		01/04/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
196777-KA-3	COLORADO STUDENT OBLIG BD AUT 12/01/2034		03/15/2007	DAIN RAUSCHER INCORPORATED		600,000	600,000		1FE
22160K-AB-1	COSTCO WHOLESALE CORP 03/15/2012		02/13/2007	J. P. MORGAN SECURITIES, INC.		2,998,260	3,000,000		1FE
22160K-AC-9	COSTCO WHOLESALE CORP 03/15/2017		02/13/2007	J. P. MORGAN SECURITIES, INC.	 	5,241,653	5,250,000		1FE
990823-9A-6 990823-9B-4	COVANTA ENERGY CORPORATION T 02/09/2014		02/21/2007	J. P. MORGAN SECURITIES, INC. J. P. MORGAN SECURITIES, INC.			670,103 329,897		3FE
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.0000 02/07/2014		02/21/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,500,000	2,500,000		1FE
10000D AC 0	CRITATION INC. OR (20.400 CZ) 07/2014		04/40/2007	OREANUICH CAPITAL MADUETO, INC.	·	2 554 505	2 500 000	74 407	000

		Shov	w All Long-Te	m Bonds and Stock Acquired by the Company During the Current	t Quarter				
1	2	3	4	5	6	7	8	9	10 NAIC Desig-
CUSIP			Date		Number of Shares of			Paid for Accrued Interest and	nation or Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
173109-AF-6	CRMSI 2007-1 A6 03/25/2037		03/21/2007	SALOMON SMITH BARNEY		12,499,500	12,500,000		
173109-AG-4	. CRIMSI 2007-1 M1 03/25/2037		03/21/2007	SALOMON SMITH BARNEY		5,445,946	5,446,000	24,898	
173109-AH-2 22942M-AC-0	CRMSI 2007-1 M2 03/25/2037		03/21/2007	SALOMON SMITH BARNEY CREDIT SUISSE FIRST BOSTON CORPORATION		6,066,818 (186.736)	6,067,000 (185,908)	27,968	
22545X-AM-5	CSMC 2007-C1, E 02/01/2017		03/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		21,176,355	21,071,000	48,955	
126408-GA-5	CSX CORP 0% 10/30/2021 10/30/2021		03/16/2007	CREDIT SUISSE FIRST BOSTON CORPORATION			500,000		2FE
230215-A*-6	CULP INC. SENIOR NOTES 03/15/2008		12/01/2006	EXCHANGE		6, 123,527	6, 150,000	102,076	5Z
02146V-AC-6	CWALT 2006-30T1 1A3 11/25/2036		01/16/2007	GREENWICH CAPITAL MARKETS, INC.		38,492,814	38,000,000	118,750	
12668W-AR-8 12668W-AS-6	CVIL 2007-4 M1 03/25/2037		03/22/2007	COUNTRY WIDE		15,249,302 13,999,714	15,250,000 14,000,000		
12669R-AC-1	CWL 2007-4 W2 03/23/2037		03/22/2007	COUNTRY WIDE		17,999,714	14,000,000		
12669R-AD-9	CWL 2007-S1 A4 11/25/2036		02/23/2007	COUNTRY WIDE		13,999,020	14,000,000	61,677	
12669R-AF-4	CWL 2007-S1 A6 11/25/2036		02/23/2007	COUNTRY WIDE		17,999,793	18,000,000		1FE
12670B-AF-6			03/23/2007	COUNTRY WIDE		8,499,465	8,500,000	39,570	
152314-HS-2	CXHE 2003-C, M2 09/25/2033		02/14/2007	BARCLAYS BANK		5,522,344	5,500,000	27,488	
235851-AF-9 990074-9B-4	DANAHER CORP 0% 01/22/2021 01/22/2021		03/12/2007 03/02/2007	CITIGROUP GLOBAL MARKETS		1,043,817 7,604,393	1,000,000 7,604,393		1FE 3FE
990688-9B-1	DEALER COMPUTER SERVICES, INC 10/26/2013		02/06/2007	DEUTSCHE BANK SECURITIES		2,061,250	2,000,000		4FE
251799-AA-0	DEVON ENERGY CORPORATION 04/15/2032		02/01/2007	BANK OF AMERICA		1,807,905	1,500,000		
25271C-AE-2	DIAMOND OFFSHORE DRILL 1.5000 04/15/2031		01/09/2007	Various		1,933,700	1,250,000	4,500	
257867-AT-8	DONNELLEY (R.R.) & SONS 01/15/2017		01/03/2007	BANK OF AMERICA		4,464,450	4,500,000		2FE
761350-AU-1 28140V-AF-0	DRYDEN XVII SYNTHETIC CDO, CL 03/20/2017 ED FUNDING CAPITAL TRUST IV 06/15/2043		02/27/2007	UNION BANK OF SWITZERLAND		30,000,000 23,800,000	30,000,000 23,800,000		1FE
280850-AE-8	EDINVEST 06/01/2041		03/16/2007	CITIGROUP GLOBAL MARKETS		31,000,000	31,000,000		1FE
280850-AG-3	EDINVEST 06/01/2042		03/07/2007	CITIGROUP GLOBAL MARKETS		14,700,000	14.700.000		1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRU 03/15/2032		01/16/2007	DAIN RAUSCHER INCORPORATED		11,000,000	11,000,000		1FE
28140E-AG-6	EDUCATION FUNDING CAPITAL TRU 03/17/2042		01/18/2007	CITIGROUP GLOBAL MARKETS		23,200,000	23,200,000		1FE
28140U-AD-7	EDUCATION FUNDING CAPITAL TRU 12/15/2032		02/27/2007	DAIN RAUSCHER INCORPORATED		32,650,000	32,650,000		1FE
28140U-AH-8 28140V-AD-5	EDUCATION FUNDING CAPITAL TRU 12/15/2042		01/09/2007 01/19/2007	CITIGROUP GLOBAL MARKETS		9,450,000 	9,450,000 28,150,000		1FE
280907-AF-3	EDUCATION LOANS 06/01/2020		02/13/2007	DAIN RAUSCHER INCORPORATED		100,000	100,000		1FE
280907-AG-1	EDUCATION LOANS 06/01/2020		02/20/2007	DAIN RAUSCHER INCORPORATED		38,500,000	38,500,000		1FE
280907-BH-8	EDUCATION LOANS 2004 A 12/01/2036		02/07/2007	DAIN RAUSCHER INCORPORATED		1,000,000	1,000,000		1FE
280907-BF-2	EDUCATION LOANS 2004 A/B 12/01/2036		03/27/2007	DAIN RAUSCHER INCORPORATED		6,900,000	6,900,000		1FE
281487-AA-6 532457-AZ-1	EDUCATIONAL FUNDING SERVICES 06/01/2042		01/31/2007	CITIGROUP GLOBAL MARKETS J. P. MORGAN SECURITIES, INC.		33,550,000	33,550,000		1FE
990828-9A-5	EVENFLO GROUP HOLDINGS, INC. 02/08/2013		03/09/2007	CREDIT SUISSE FIRST BOSTON		500,000	500,000		4Z
314275-AB-4	FEDERATED RETAIL HOLDING 03/15/2012		03/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,497,690	3,500,000		2FE
314275-AC-2	FEDERATED RETAIL HOLDING 03/15/2037		03/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,741,635	1,750,000		2FE
31428N-AD-0	FEDERATED STUDENT FINANCE COR 06/01/2040		01/04/2007	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000		1FE
31428N-AE-8	FEDERATED STUDENT FINANCE COR 06/01/2040 FEDERATED STUDENT FINANCE COR 06/01/2040		01/04/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
990834-9A-3	FENIAL, INC. INITIAL FIRST-LI 02/28/2014		03/07/2007	MORGAN STANLEY DEAN WITTER			2,571,429		4FE
32029G-AC-8	FFML 2007-FF2 A2B 03/25/2037		02/23/2007	MERRILL LYNCH CAPITAL MARKETS		16,000,000	16,000,000		1FE
35729P-JB-7	FHLT 2005-1 M1 06/25/2035		02/28/2007	GREENWICH CAPITAL MARKETS, INC.		5,492,695	5,500,000	6, 171	1FE
35729P-JD-3	FHLT 2005-1 M3 06/25/2035		02/28/2007	GREENWICH CAPITAL MARKETS, INC.		4,990,821	5,000,000	5,668	
317350-BD-7	FINA 2004-2 M1 08/25/2034		03/13/2007	GOLDMAN, SACHS & CO.		4,787,893	4,781,915	14,035	
343412-AA-0 345397-UA-9	FLUOR CORP 1.500000% 02/15/20 02/15/2024		03/19/2007 03/28/2007	VariousVARIOUS		3,576,074	2,250,000	2,260	1FE 4FE
35671D-AR-6	FREEPORT-NCMORAN C & G 04/01/2015		03/14/2007	J. P. MORGAN SECURITIES, INC.		1,250,000	1,250,000		3FE
35671D-AS-4	FREEPORT-MCMORAN C & G 04/01/2017		03/14/2007	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3FE
36318N-AF-7	GALAXY 2007-8A CLO CASS C ME 04/25/2019		01/31/2007	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000		1FE
20173Q-AN-1	GCCFC 2007-GG9, F 03/10/2039		02/22/2007	DEUTSCHE BANK SECURITIES	·····	8,331,201	8,290,000	9,080	1FE
36962G-2G-8990342-9C-3	GENERAL ELEC CAP CORP 02/15/2017		02/06/2007 01/05/2007	GOLDMAN, SACHS & CO.		4,980,900 5,722,222	5,000,000 5,722,222		1FE 3FE
36156H-AC-2	GMAC EDUCATION LOAN FUNDING T 06/01/2040		01/05/2007	BANK OF AMERICA	 	1,750,000	1,750,000		1FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		03/06/2007	DAIN RAUSCHER INCORPORATED		15,550,000	15,550,000		1FE
38136B-AL-6	GOLDENTREE CLO III, CL B 05/01/2022		02/27/2007	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
38141G-EU-4	GOLDMAN SACHS GROUP INC 01/15/2017		01/03/2007	GOLDMAN, SACHS & CO.	ļ ļ	24,982,750	25,000,000		1FE
990820-9A-2	GREEN VALLEY RANCH GAMING, LL 02/16/2014		02/26/2007	BANK OF AMERICA		1,000,000	1,000,000		4FE
990820-9B-0 362437-AG-0	GREEN VALLEY RANCH GAMING, LL 08/16/2014		02/26/2007	BANK OF AMERICA		1,000,000 19,789,062	1,000,000	43,789	5FE 1FE
302437-AG-U	GOAND 2006 UEZ NO 40/05/2006		03/07/2007	COLDMAN, SACID & CO.		19,789,002	20,000,000	43,789	11 L

			v All Long-Te	erm Bonds and Stock Acquired by the Company During the Currer	t Quarter				
1	2	3	4	5	6	7	8	9	10 NAIC Desig nation or
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Market Indicator (a)
40166W-AC-9	GUGH 2006-4A, C 02/25/2047	. or orgri	12/20/2006	DEUTSCHE BANK SECURITIES	Groon	7101001 0001	. a. vaido	(45,069)	(/
40166W-AD-7	GUGH 2006-4A, D 02/25/2047		12/20/2006	DEUTSCHE BANK SECURITIES				(30,000)	
40166W-AE-5	GUGH 2006-4A, E 02/25/2047		12/20/2006	DEUTSCHE BANK SECURITIES		4 000 545		(16,913)	
40431K-AG-5 40431K-AH-3	HALO 2007-WF1 M1 12/25/2036		01/26/200701/26/2007	HSBC SECURITIES, INC.		1,299,515 2,569,568	1,300,000 2,570,000	7,571 15,267	
410345-AB-8	HANESBRANDS INC 12/15/2014		02/08/2007	MORGAN STANLEY DEAN WITTER		3,086,250	3,000,000	44,403	
990803-9A-8	HARBOR FREIGHT TOOLS USA, INC 02/12/2013		03/01/2007	Various		1,000,000	1,000,000		3Z
416515-AT-1	HARTFORD FINL SVCS GRP 03/15/2017		03/06/2007	SALOMON SMITH BARNEY		3,490,585	3,500,000		1FE
418056-AN-7 40430F-AG-7	HASBRO INC 2.750000% 12/01/20 12/01/2021		02/20/2007 03/07/2007	MORGAN STANLEY DEAN WITTER		1,844,006 14,500,000	1,350,000 14.500.000	8,456	2FE
437863-AA-1	HCC 2006-1, A 11/11/2038		03/07/2007	GREENWICH CAPITAL MARKETS. INC.		25,096,127	24,894,830		1FE
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, 02/28/2014		03/07/2007	BANK OF AMERICA		6,000,000	6,000,000		4FE
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		01/09/2007	MORGAN STANLEY DEAN WITTER		413,527	350,000	4,288	1
428236-AM-5	HEWLETT-PACKARD CO 03/01/2017		02/22/2007	J. P. MORGAN SECURITIES, INC.		3,489,290	3,500,000		1FE
437076-AS-1 441812-KD-5	HOME DEPOT INC 12/16/2036		02/07/200703/20/2007	LEHMAN BROTHERS INC. CREDIT SUISSE FIRST BOSTON CORPORATION		2,475,825 2,668,133	2,500,000	21,623	1FE
990730-9A-3	HOUSEHOLD FINANCE CORP 07/15/2013	-	03/20/2007	J. P. MORGAN SECURITIES, INC.		2,668,133	2,750,000 3,500,000	24,674	3FE
990835-9A-0	IFM HOLDCO TERM LOAN 02/27/2012		03/05/2007	MERRILL LYNCH CAPITAL MARKETS			250,000		3FE
452277-AD-8	ILLINOIS STUDENT ASSISTANCE 03/01/2030		01/05/2007	CITIGROUP GLOBAL MARKETS		4,400,000	4,400,000		1FE
452277-AH-9	ILLINOIS STUDENT ASSISTANCE 03/01/2034		01/10/2007	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000		1FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000 12/15/2036		03/30/2007	Various		18,080,222	18,500,000	130,881	2FE
461202-AA-1 461202-AB-9	INTUIT INC 03/15/2012		03/07/200703/07/2007	J. P. MORGAN SECURITIES, INC. J. P. MORGAN SECURITIES. INC.		3,499,825 3,484,460	3,500,000 3,500,000		2FE
45071K-AR-5	IXIS 2005-HE1 M1 06/25/2035		03/13/2007	GOLDMAN, SACHS & CO.		6,000,000	6,000,000	17,370	
46625H-GG-9	JP MORGAN CHASE & CO 06/01/2011		01/31/2007	J. P. MORGAN SECURITIES, INC.		15, 159, 450	15,000,000	154,000	1FE
46628G-AF-6	JPALT 05/25/2036		01/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		19,360,356	19,256,551	91,760	
46626L-EL-0	JPMAC 2005-0PT2 M1 12/25/2035		03/07/2007	GOLDMAN, SACHS & CO.		20,033,594	20,000,000	44,722	
46625M-A6-6 46625Y-UE-1	JPMCC 2003-LN1, A2 10/15/2037 JPMCC 2005-LDP4, AJ 10/15/2042		03/28/2007 03/15/2007	VARIOUS		184,256	25,000,000		1FE
46630J-AS-8	JPNCC 2007-LDPX, C 05/15/2049		03/26/2007	J. P. MORGAN SECURITIES, INC.		17,012,295	16,928,000		
46630J-AW-9	JPMCC 2007-LDPX, E 05/15/2049		03/26/2007	J. P. MORGAN SECURITIES, INC.		15,468,226	15,392,000	70,220	
49130N-AF-6	KENTUCKY HIGHER EDUCATION 05/01/2030		02/27/2007	OPPENHEIMER & CO., INC.		11,950,000	11,950,000		1FE
49130N-AG-4	KENTUCKY HIGHER EDUCATION 05/01/2030		03/06/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,250,000	4,250,000		1FE
49130N-AN-9 990776-9A-6	KENTUCKY HIGHER EDUCATION 05/01/2032		03/16/200701/22/2007	CITIGROUP GLOBAL MARKETS BANK OF AMERICA		7,850,000 3,000,000	7,850,000 3,000,000		1FE 4FE
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		01/30/2007	SCHEDULED PAY UP		4,615	4,615		5
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		01/30/2007	SCHEDULED PAY UP		3,079	3,079		5
990829-9A-3	KRISPY KRENE DOUGHNUTS, INC. 02/16/2014		03/01/2007	CREDIT SUISSE FIRST BOSTON		500,000	500,000		4Z
990804-9A-6	KYPHON, INC. TERM LOAN 01/17/2014		01/29/2007	BANK OF AMERICA		1,000,000	1,000,000		4FE
50540R-AG-7 995121-9B-8	LABORATORY CORP AMERICA HOLDI 09/11/2021		03/20/200702/08/2007	Various		2,993,396 1,960,000	3,200,000		5FE
514936-AB-9	LANDAMERICA FINANCIAL GR 3.12 11/15/2033		03/13/2007	MCMAHAN SECURITIES CO LP		1,799,575	1,500,000	15,668	2FE
514936-AD-5	LANDAMERICA FINANCIAL GR 3.25 05/15/2034		03/01/2007	J. P. MORGAN SECURITIES, INC.		1,410,058	1,000,000	9,958	2FE
990854-9B-9	LANDSOURCE HOLDING CO. 2ND LI 02/27/2014		03/16/2007	BARCLAYS BANK		500,000	500,000		4FE
990854-9A-1	LANDSOURCE HOLDING CO. FACILI 02/27/2013		03/16/2007	BARCLAYS BANK		5,046,875	5,000,000	F 000	3FE
52108H-A4-652108H-4W-1	LBUBS 2004-C2, E 03/15/2036		03/15/200703/14/2007	UNION BANK OF SWITZERLAND MERRILL LYNCH CAPITAL MARKETS		4,764,844 9,726,172	5,000,000 10.000.000	5,609 5,609	
534688-8A-7	LINCOLN PPTY ASSOC LTD CO 12/15/2099		03/14/2007	DIRECT		ع, ۱۷۵۱, ۱۲۷ علی الک	3,922,000	10,702	1
55659R-AC-2	MADISON AVENUE CD0 II, LIMITE 03/24/2014		03/24/2007	SCHEDULED PAY UP					5FE
570370-AA-3	MARK ANDY INC 13% SR SUB NOTE 09/15/2013		03/15/2007	SCHEDULED PAY UP		4,301	4,301		4Z
574599-BF-2	MASCO CORP 03/15/2017		03/14/2007	MERRILL LYNCH CAPITAL MARKETS		14,958,350	15,000,000	4,063	
990812-9A-9 995961-9C-5	MCJUNKIN CORPORATION TERM LOA 01/31/2014		02/12/200702/20/2007	GOLDMAN, SACHS & CO		1,000,000 5,836,500	1,000,000 5,836,500		4FE
585055-AM-8	MEDITON BROADBAND (10WA) 1ERM 01/31/2013		02/20/2007	BANK OF AMERICA SECURITIES LLC		1.034.359		6.951	1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2 03/13/2032		03/26/2007	MORGAN STANLEY DEAN WITTER		1,253,750	1,000,000		1FE
59023F-AB-1	MERRILL LYNCH MORTGAGE INVEST 10/25/2037		01/18/2007	MERRILL LYNCH CAPITAL MARKETS		10,564,000	10,564,000	46,341	1FE
53954#-9A-1	METRO-GOLDWYN-MAYER INC. TERM 04/08/2012		03/28/2007	J. P. MORGAN SECURITIES, INC.		11,900,000	11,900,000		4Z
990788-9A-1	METROLOGIC INSTRUMENTS INC. 1 12/21/2013		01/02/2007	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000	F7 040	4FE
593171-AS-0 605354-EK-1	MEZZ 2004-C2, A 10/15/2040		03/22/200701/04/2007	MERRILL LYNCH CAPITAL MARKETS		14,853,565 6,100,000	14,897,792 6,100,000	57,219	1FE
605354-EN-5	MISSISSIPPI HIGHER ED ASSISTA 09/01/2035		03/07/2007	BANK OF AMERICA			5, 100,000		1FE
606072-GV-2	MISSOURI HIGHER ED 07/01/2032		03/27/2007	OPPENHEIMER & CO., INC.		7,300,000	7,300,000		1FE
59022H-CQ-3	MLMT 2003-KEY1, A4 11/12/2035		01/31/2007	VARIOUS		258,595			1FE

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

	Shov	v All Long-Ter	m Bonds and Stock Acquired by the Company During the Current	t Quarter				
1 2	3	4	5	6	7	8	9	10
								NAIC Desig-
								nation or
				Number of			Paid for Accrued	Market
CUSIP		Date		Shares of			Interest and	Indicator
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
612130-GV-0 MONTANA HIGHER EDUCATION CORP 12/01/2033	. o.o.g	03/15/2007	CITIGROUP GLOBAL MARKETS	O.CO.	1,500,000	1,500,000	5.1140.140	1FE
612130-HC-1 MONTANA HIGHER EDUCATION CORP 12/01/2035		02/21/2007	CITIGROUP GLOBAL MARKETS		8,800,000	8,800,000		1FE
612130-HG-2 MONTANA HIGHER EDUCATION CORP 12/01/2037		01/05/2007	CITIGROUP GLOBAL MARKETS		8,550,000	8,550,000		1FE
61532X-AC-0 MONUMENTAL GLOBAL FUNDNG 01/15/2014		01/10/2007	LEHMAN BROTHERS INC.		4,982,100	5,000,000		1FE
617446-C2-3 MORGAN STANLEY 01/09/2017		01/04/2007	MORGAN STANLEY DEAN WITTER		3,488,800	3,500,000		1FE
995627-9C-2 MOVIE GALLERY INC. TERM LOAN 03/08/2012		03/19/2007	GOLDMAN, SACHS & CO.		4,800,000	4,800,000		4FE
995627-90-0 MOVIE GALLERY, INC. SYNTHETIC 03/08/2012 61746R-EJ-6 MSAC 2003-HE3 M2 10/25/2033		03/19/2007 02/14/2007	GOLDMAN, SACHS & CO. CANTOR FITZGERALD		200,000	200,000	00.055	4FE
61746R-EJ-6		02/14/2007	MORGAN STANLEY DEAN WITTER		6,560,938 11,075,625	6,500,00011,000,000	32,955 52,195	1FE
55406*-AA-2 MULTIAD SVC INC 14.5% SR SUB 11/07/2014		01/31/2007	SCHEDULED PAY UP		5,697	5,697		47
628530-AG-2 MYLAN LABORATORIES INC 1.2500 03/15/2012		03/30/2007	CITIGROUP GLOBAL MARKETS		2,676,948	2.500.000	2,344	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
990163-9B-5 NATIONAL BEDDING COMPANY, LLC 02/28/2013		03/20/2007	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		4FE
990164-9A-5 NATIONAL BEDDING COMPANY, LLC 02/28/2014		03/01/2007	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		4FE
990838-9A-4 NATIONAL CINEMEDIA, LLC TERM 02/13/2015		03/12/2007	LEHMAN BROTHERS INC.		2,000,000	2,000,000		4FE
990832-9A-7 NEP II, INC. TERM LOAN B 02/16/2014		03/02/2007	BANK OF AMERICA		1,000,000	1,000,000		4FE
644616-AA-2		02/20/2007	OPPENHEIMER & CO., INC.		350,000	350,000		1FE
644616-AE-4 NEW HAIR/SHIRE HIGHER EDUCATIO 12/01/2032		03/06/2007	OPPENHEIMER & CO., INC.		9,900,000 1,300,000	9,900,000 1,300,000		1FE
647110-DC-6		03/09/2007	BANK OF AMERICA		5,000,000	5,000,000		1FE
652482-BM-1 NEWS AMERICA INC 03/01/2037		02/27/2007	J. P. MORGAN SECURITIES, INC.		1,517,520	1,500,000		2FE
65537M-AC-0 NHEL1 2007-2 2A2 02/25/2037		01/29/2007	GREENWICH CAPITAL MARKETS, INC.		12,300,000	12,300,000		1FE
669729-B#-1 NORWOOD PROM. PRODUCTS TERM A 08/16/2009		02/05/2007	CREDIT SUISSE FIRST BOSTON		2,080,000	2,000,000		6
67085X-AD-6 OAK HILL ADVISORS PARK AVENUE 03/14/2022		02/23/2007	DEUTSCHE BANK SECURITIES		20,000,000	20,000,000		1FE
681904-AG-3 OMNICARE INC 06/01/2013		02/23/2007	DEUTSCHE BANK SECURITIES		1,690,938	1,750,000	25,904	3FE
681919-AT-3 ONNICOM GROUP 0% 07/01/2038 07/01/2038		03/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,080,080	1,000,000		1FE
68403B-AG-0		03/23/2007	GREENWICH CAPITAL MARKETS, INC. GREENWICH CAPITAL MARKETS, INC.		2,000,000	2,000,000	8,836 27,580	1FE
68403B-AH-8 OOMLT 2007-FXD2 M1 03/25/2038		03/23/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		6,000,000 2,000,000	6,000,000 2,000,000	21,300	4FE
688239-9A-2 OSHKOSH TRUCK CORP. TERM B LO 12/06/2013		01/03/2007	BANK OF AMERICA		2,006,250	2,000,000		3FE
690743-AB-5 ONENS CORNING INC 12/01/2016		03/09/2007	BANK OF AMERICA		10.312.400	10.000.000	241.944	2FE
695114-CD-8 PACIFICORP 04/01/2037		03/09/2007	GOLDMAN, SACHS & CO.		8,999,640	9,000,000		1FE
698476-DX-3 PANHANDLE HEA 1991 A/B TRUST 01/01/2040		01/04/2007	BANK OF AMERICA		15,000,000	15,000,000		1FE
698476-DA-3 PANHANDLE TEX SERIES A-3 04/01/2031		01/10/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
698476-DD-7 PANHANDLE TEX SERIES A-3 10/01/2031		01/16/2007	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000		1FE
69847R-AA-0		01/31/2007	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000 5,700,000		1FE
707569-AL-3 PENN NATIONAL GAMING INC 03/01/2015		02/02/2007	BANK OF AMERICA		5,700,000 2,042,250	2,100,000	63.919	4FE
709163-DD-8 PENNSYLVANIA HIGHER ED ASSIST 09/01/2042		01/25/2007	CITIGROUP GLOBAL MARKETS		8,650,000	8,650,000		1FE
71722T-AF-1 PENNSYLVANIA HIGHER EDUCATION 04/25/2044		03/15/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		11,100,000	11,100,000		1FE
990818-9A-6 PENTON MEDIA, INC./PRISM BUSI 02/01/2013		02/20/2007	VARIOUS		500,000	500,000		4FE
990831-9A-9 PGS SOLUTIONS, INC. TERM LOAN 02/14/2013		03/01/2007	WACHOVIA SECURITIES		500,000	500,000		3FE
69337A-AC-0 PHHMC 2007-1 A5 01/18/2037		01/12/2007	W.J. MAYER & COMPANY		59,847,050	59,585,529	360,370	1FE
724479-AG-5 PITNEY BOWES INC 03/15/2015		02/27/2007	VARIOUS		767,920			1FE
726505-AC-4		03/08/2007	J. P. MORGAN SECURITIES, INC.		4,000,000 4,500,000	4,000,000 4,500,000		3FE
69350K-AA-4 PNC PREFERRED FUNDING TR 03/15/2049		03/22/2007	GOLDMAN, SACHS & CO.		12,000,000	4,500,000		1FE
73316P-BT-6 POPLR 2005-1 M2 05/25/2035		02/07/2007	GREENWICH CAPITAL MARKETS, INC.		2,554,398	2,600,000	4,375	1FE
74257#-AA-9 PRO EQUITY TRUST 11/16/2027		02/20/2007	PAY-IN-KIND BOND		718,266	718,266		1FE
742718-DF-3 PROCTER & GAMBLE CO 03/05/2037		02/28/2007	MORGAN STANLEY DEAN WITTER		4,966,050	5,000,000		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
74922Y-AK-1 RALI 2006-QS15 M1 10/25/2036		01/16/2007	GREENWICH CAPITAL MARKETS, INC.		13,490,160	13,284,663	43, 175	1FE
990809-9A-5		02/05/2007	CITICORP SECURITIES		3,000,000	3,000,000		4FE
76009N-9C-6 RENT-A-CENTERS, INC. TLB 06/30/2012		01/11/2007 03/06/2007	J. P. MORGAN SECURITIES, INC. BARCLAYS BANK		2,506,250 3,993,080	2,500,000 4,000,000	48,875	3FE
43718W-AD-4 RFMS2 2007-HI1 A4 03/25/2037		03/06/2007	BEAR STEARNS SECURITIES CORP.		14,992,787	15,000,000	71,654	1FE
990791-9A-5 RISKMETRICS GROUP HOLDINGS, L 01/11/2014		01/23/2007	BANK OF AMERICA		700,000	700,000		4FE
990777-9A-4 RIVERDEEP INTERACTIVE LEARNIN 12/20/2013		02/08/2007	CREDIT SUISSE FIRST BOSTON		4,015,000	4,000,000		4FE
799183-AA-6 SAN PASQUAL CASINO 09/15/2013		02/13/2007	BANK OF AMERICA		2,060,000	2,000,000		
78402K-AF-2 SASC 07-BHC1, D 12/01/2049		03/05/2007	LEHMAN BROTHERS INC.		3, 153, 134	3, 133,000	7,000	1FE
78402K-AH-8 SASC 07-BHC1, F 03/01/2049		03/05/2007	LEHMAN BROTHERS INC.		5,019,352	5,013,000	11,200	
805564-PF-2 SAST 2003-3 M2 12/25/2033 SAST 2003-3 M2 12/25/203 SAST 2003-3 M2 12/25/200 SAST 2003-3 M2 12/25/200 SAST		02/14/2007	MORGAN STANLEY DEAN WITTER		6,552,813	6,500,000	32,486	
80556B-AC-9 SAST 2007-1, A-2B 02/25/2037		02/28/2007	MORGAN STANLEY DEAN WITTER		6,000,000	6,000,000		1FE

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

	Shov	v All Long-Ter	m Bonds and Stock Acquired by the Company During the Current Q	Quarter				
1 2	3	4	5	6	7	8	9	10
								NAIC Desig-
								nation or
				Number of			Paid for Accrued	Market
CUSIP		Date		Shares of			Interest and	Indicator
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
990800-9A-4 SBARRO, INC. TERM LOAN B 01/31/2014		02/01/2007	BANK OF AMERICA		400,000	400,000		4Z
816752-AA-7 SEMINOLE HARD ROCK ENT 03/15/2014		03/19/2007	Various		2,695,000	2,675,000	5,559	4FE
817565-BR-4 SERVICE CORP INTL 04/01/2027		03/28/2007	BANK OF AMERICA		3,500,000	3,500,000		4FE
990819-9A-4 SITEL, LLC (CLIENTLOGIC) U.S. 01/30/2014		02/05/2007	GOLDMAN, SACHS & CO		1,000,000 25,000,000	1,000,000 25.000.000		4FE 1FE
840555-CK-0 SOUTH TEXAS HIGHER ED AUTH IN 12/01/2041		03/15/2007	DAIN RAUSCHER INCORPORATED		10,000,000			1FE
852591-AA-4 STALLION OILFIELD SVCS 02/01/2015		02/07/2007	Various		4,120,000	4,000,000	17.875	4FE
990847-9A-5 STAR TRIBUNE TERM LOAN 03/05/2014		03/21/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000		4FE
990801-9A-2 STURM FOODS, INC. INITIAL TER 01/31/2014		02/13/2007	DEUTSCHE BANK SECURITIES		3,017,500	3,000,000		4Z
990135-9B-3 SUNGARD DATA SYSTEMS INC. U.S 02/28/2014		03/05/2007	J. P. MORGAN SECURITIES, INC.		12,301,213	12,259,963		4FE
767563-AA-7 SUPRESTA (HANCOCK MEZZ) 14.75 01/20/2012		12/31/2006	SCHEDULED PAY UP		4,782	9,000,000	00.070	4
836120-AB-4 SVHE 2007-NS1 A2 01/25/2037		03/07/2007	MERRILL LYNCH CAPITAL MARKETS		8,952,188 10,000,000	9,000,000	20,370	1FE
96169N-AA-2 TCN WESTWAYS FUNDING X, CL A 01/31/2014		03/02/2007	SALOMON SMITH BARNEY		25,000,000	25,000,000		1FE
990771-9A-7TISHAM SPEYER REAL ESTATE D.C 12/27/2012		01/05/2007	LEHMAN BROTHERS INC.		3,000,000	3,000,000		3FE
990494-9A-6 TLC FUNDING CORP 1ST LIEN 05/19/2012		01/31/2007	UNION BANK OF SWITZERLAND		999,981	997,487		4FE
88157G-AA-8 TMTS 2007-1SL A1 01/25/2038		01/09/2007	WINTER GROUP		40,000,000	40,000,000		1FE
990565-9A-3 TRANSDIGM GROUP, INC. TERM LO 06/23/2013		01/31/2007	CREDIT SUISSE FIRST BOSTON		700,000	700,000		4FE
893830-AD-1 TRANSOCEAN INC 1.500000% 05/1 05/15/2021 TRINITY HIGHER EDUCATION AUTH 06/01/2040		03/30/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,183,440 1,200,000	1,000,000	5,792	2FE
990799-9B-6 TUBE CITY IMS CORP. SYNTHETIC 01/25/2014		01/30/2007	CREDIT SUISSE FIRST BOSTON			54,054		3FE
990799-9A-8 TUBE CITY INS CORP. TERM LOAN 01/25/2014		01/30/2007	CREDIT SUISSE FIRST BOSTON		445,946	445,946		3FE
90781#-AB-8 UNION PACIFIC RAILROAD LEASE- 01/02/2014		09/14/2006	BANK OF AMERICA		6,029,030	6,029,030		1Z
90781#-AC-6 UNION PACIFIC RAILROAD LEASE- 07/30/2012		09/14/2006	BANK OF AMERICA		5,477,548	5,477,548		1Z
991841-9E-9 US SHIPPING PARTNERS LP DELAY 08/06/2012		02/12/2007	CIBC WORLD MARKETS		116,129	116, 129		4FE
917546-FD-0		03/06/2007	OPPENHEIMER & CO., INC.		4,400,000	4,400,000		1FE
917546-FM-0 UTAH ST BRD REGENTS STUDENT L 05/01/2041		03/07/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		9,000,000 10,900,000	9,000,000 10,900,000		1FE
990790-9A-7 VOLNAY ACQUISITION CO. I TERM 01/12/2014		01/25/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000		3FE
92976G-AG-6 WACHOVIA BANK NA 02/01/2037		01/24/2007	WACHOVIA SECURITIES		2,493,675	2,500,000		1FE
931142-CH-4 WAL-MART STORES INC 04/05/2027		03/29/2007	LEHMAN BROTHERS INC.		4,990,650	5,000,000		1FE
254687-AU-0 WALT DISNEY COMPANY 2.125000% 04/15/2023		03/14/2007	BANK OF AMERICA SECURITIES LLC		1, 193,727	1,000,000	9,090	1FE
991685-9C-4 WEIGHT WATCHERS INTERNALTIONA 01/26/2014		02/02/2007	Various		4,014,375	4,000,000		3FE
94980V-AA-6		02/07/2007	Various		4,314,960 2,255,938	4,500,000 2,250,000	1,781 17,025	1FE
96928*-BD-8 WESTCHESTER COUNTY OF NY CTL 07/15/2028		03/28/2007	Various		2,255,936	25,725,000	17,023	17
959802-AB-5 WESTERN UNION CO 10/01/2016		01/18/2007	J. P. MORGAN SECURITIES, INC.		1,985,420	2,000,000	37.557	1FE.
964152-AA-0 WHITE MOUNTAINS RE GROUP 03/20/2017		03/14/2007	LEHMAN BROTHERS INC.		9,971,500	10,000,000		2FE
970648-AD-3 WILLIS NORTH AMERICA INC 03/28/2017		03/23/2007	MORGAN STANLEY DEAN WITTER		3,742,538	3,750,000		2FE
990794-9A-9 WIMAR OPCO LLC, TERM LOAN 01/03/2012		01/18/2007	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000		4FE
97381W-AE-4		02/12/2007	MERRILL LYNCH CAPITAL MARKETS	·	2,400,000 8,100,000	2,400,000 8,100,000		3FE 2FE
977100-AL-0		03/15/2007	OPPENHEIMER & CO. INC.		1,650,000			1FE
92933U-AA-0 WMHEN 2007-WM1 N1 01/25/2047		01/29/2007	WAMU CAPITAL CORP		3,352,968	3,360,000		1FE
983024-AA-8 WYETH 03/15/2013		03/22/2007	LEHMAN BROTHERS INC.		1,517,895	1,500,000	2,750	1FE
983024-AN-0 WYETH 04/01/2037		03/27/2007	SALOMON SMITH BARNEY		3,468,500	3,500,000	1,735	1FE
983024-AD-2		02/26/2007	CITIGROUP GLOBAL MARKETS		1,076,322	1,000,000	6,096	1FE
984121-BM-4 XEROX CORPORATION 06/15/2013		02/14/2007	LEHMAN BROTHERS INC.	·	3,157,500 1,000,000	3,000,000	41,302	2FE4FE
389914-9A-2 GREAT CANADIAN GAMING CO TRAN 02/14/2014	1	03/11/2007	GOLDMAN. SACHS & CO.		1,000,000	1,000,000		3FE
665099-AA-5 NORTHERN CRANE SVC INC (15% S 10/04/2013	C	12/31/2006	SCHEDULED PAY UP		6,445	6,211		3Z
06738C-ZX-0 BARCLAYS BANK PLC MTN DUE 201 03/09/2017	F	03/02/2007	BARCLAYS BANK		50,000,000	50,000,000		1Z
055451-AD-0 BHP BILLITON FINANCE 03/29/2012	F	03/26/2007	J. P. MORGAN SECURITIES, INC.		2,999,220	3,000,000		1FE
21987B-AL-2 CODELCO INC 10/24/2036	F	02/06/2007	LEHMAN BROTHERS INC.		3,070,560	3,000,000	53,813	1FE
25152E-AE-2 DEUTSCHE BANK AG, LONDON PP N 03/31/2027 P7906#-AA-7 GOV'T OF TRINIDAD AND TOBAGO 01/01/2023	r	03/26/2007	DEUTSCHE BANK SECURITIES		75,000,000 29,900,000	75,000,000 29,900,000		1FE 27
995962-9C-3 INTELSAT BERMUDA TERM LOAN 01/01/2014	F	02/09/2007	BANK OF AMERICA		29,900,000	29,900,000		4FE
G4588#-AS-0 INTERMEDIATE CAPITAL GROUP PL 02/28/2012	F	01/24/2007	GREENWICH NATWEST		30,000,000	30,000,000		2Z
N54360-AA-5 MAJAPAHIT HOLDING BV 10/17/2011	F	02/07/2007	GREENWICH CAPITAL MARKETS, INC.		3, 101, 250	3,000,000		4FE
N54360-AB-3 MAJAPAHIT HOLDING BV 10/17/2016	F	03/12/2007	GREENWICH CAPITAL MARKETS, INC.		8,420,625	8,000,000	232,069	4FE
715457-AA-5 PERU ENHANCED 0 05/31/18 05/31/2018	F	12/14/2006	MERRILL LYNCH CAPITAL MARKETS					3FE
G70464-AB-1 PERU ENHANCED PASS-THRU 05/31/2018	F	02/15/2007	Various		3,938,000	6,000,000	40.000	3FE
Y68851-AK-3 PETROLIAM NASIONAL BERHD 10/15/2026	Г	02/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,430,000	2,000,000	48,292	ΙΔ

		Show	V All Long-To	erm Bonds and Stock Acquired by the Company During the Curr	ent Quarter				
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP	B		Date	N. CV.	Shares of		5 1/ 1	Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
Y68856-AB-2 PETRONAS CAPITAL LT			02/06/2007	BARCLAYS BANK		4,876,000	4,000,000	67,375	
040114-GL-8 REPUBLIC OF ARGENTI X74344-DM-5 RUSSIA 5 03/31/30			02/07/200703/05/2007	Various		13,239,282 56,064,530	11,418,003	49, 128 800, 417	
X74344-DL-7 RUSSIAN FEDERATION		F	03/03/2007	Various		8, 121, 435	7,777,901	238.846	
822582-AC-6 SHELL INTERNATIONAL		F	03/27/2007	MORGAN STANLEY DEAN WITTER		12.944.620	13.000.000	5,778	
88164R-AB-3 TEVA PHARMACEUT FIN	I LLC .2500 02/01/2024	F	01/19/2007	LEHMAN BROTHERS INC.		1,070,000	1,000,000	1,201	
92857W-AQ-3 VODAFONE GROUP PLC		F	02/20/2007	MORGAN STANLEY DEAN WITTER		5,963,400	6,000,000		1FE
92857W-AR-1 VODAFONE GROUP PLC		F	02/20/2007	MORGAN STANLEY DEAN WITTER		4,497,660	4,500,000		1FE
4599999. Bonds - Industrial and	d Miscellaneous					2,960,251,018	2,987,478,001	5,997,354	XXX
6099997. Total - Bonds - Part 3	3					3,449,613,723	3,464,353,536	10,241,448	XXX
6099998. Total - Bonds - Part 5	5					XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,449,613,723	3,464,353,536	10,241,448	XXX
00169X-20-3 AFFILIATED MANAGERS	GROU		03/13/2007	BANK OF AMERICA SECURITIES LLC	50,000.000	2,738,480	0.00		RP3LFE
485773-30-3 KASH N'KARRY			03/27/2007	DIRECT	2,475.000		0.00		P3VZ
G98255-12-1 XL CAPITAL LTD		F	01/01/2007	VARIOUS	50,000.000	1,313,424	0.00		RP2UZ*
	anks, Trust, and Insurance Companies					4,051,904	XXX		XXX
00846N-AA-5 AGFC CAPITAL TRUST			01/17/2007	DEUTSCHE BANK SECURITIES	10,000,000.000	9,975,700	0.00		RP2UZ*
023139-AF-5 AMBAC FINANCIAL GRE	' INC		02/27/2007	Various	20,000,000.000	19,943,830	0.00	43,050	RP2UZ*
04622D-AA-9 ASSURED GUARANTY US 171232-AP-6 CHUBB CORP	HLUG		01/01/200703/26/2007	VARIOUS	50,000.000	4,990,250 9,990,700	0.00		RP2UZ*
125577-AX-4 CIT GROUP INC			03/26/2007	LEHMAN BROTHERS INC.	2.500.000.000	9,990,700	0.00		RP3UZ*
316781-AA-1 FIFTH THIRD CAP TRU	IST IV		03/26/2007	GOLDMAN, SACHS & CO.	40,000,000,000	39.989.600	0.00		RP2UZ*
35671D-78-2 FREEPORT-MCMORAN C			03/22/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10.000.000	1,000,000	0.00		P4LFE
37247D-AG-1 GENWORTH FINANCIAL	INC		01/30/2007 _	MORGAN STANLEY DEAN WITTER	15,000,000.000	14,938,350	0.00	199,875	RP3UZ*
	(XII		03/01/2007	LEHMAN BROTHERS INC.	10,000,000.000	10,361,200	0.00		RP2UZ*
481227-AA-4 JPMC CAPITAL XVIII			03/12/2007 _	WARBURG DILLION READ LLC	10,000,000.000	10,949,100	0.00		RP2UZ*
534187-AS-8 LINCOLN NATIONAL CO			03/26/2007	KEEFE, BRUYETTE & WOODS, INC.	5,000,000.000	5,277,050	0.00	128,333	
534187-AU-3 LINCOLN NATIONAL CO			03/08/2007	SALOMON SMITH BARNEY	3,500,000.000	3,490,480	0.00		RP3UZ*
651195-30-7 NEWELL FINANCIAL TR 666807-30-0 NORTHROP GRUMMAN CO	RUST		03/26/200703/16/2007	VariousLAZARD FRERES & COMPANY	5,517.000	754, 126 701,290	0.00		RP2LFE
70212J-AA-3 PARTNERRE FINANCE	nr		01/30/2007	LEHMAN BROTHERS INC.	10,000,000.000	9,942,700	0.00	152 056	RP3UZ*
69352P-AC-7 PPL CAPITAL FUNDING			03/16/2007	MORGAN STANLEY DEAN WITTER	10,000,000.000	9,976,600			RP3UZ*
81413U-AA-2 SECURITY CAP ASSURA			03/29/2007	LEHMAN BROTHERS INC.	10,000,000.000	10,000,000	0.00		P2UZ*
89417E-AA-7 TRAVELERS COS INC .			03/05/2007	SALOMON SMITH BARNEY	3,500,000.000	3,490,970	0.00		RP3UZ*
92343V-AF-1 VERIZON COMMUNICATI	ONS		03/29/2007	SALOMON SMITH BARNEY	10,000,000.000	9,917,100	0.00		RP2UZ*
966629-AA-5 WHITNEY NATL BANK .			03/15/2007	J. P. MORGAN SECURITIES, INC.	10,000,000.000	9,982,500	0.00		RP3UZ*
06738C-82-8 BARCLAYS BANK PLC . 05530R-AA-6 BBVA INTL PREF UNIF	PEDOONI		02/27/2007	BANK OF AMERICALEHMAN BROTHERS INC.	5,000,000.000	5,045,500	0.00	67, 140	
05530R-AA-6 BBVA INTL PREF UNIF 05565A-AA-1 BNP PARIBAS	LINOUN		03/22/200703/02/2007	PARIBAS CAPITAL MARKETS		10,000,000	0.00	34,285	P2UZ*
4041A2-AG-9 HBOS PLC		' F.	02/08/2007	J. P. MORGAN SECURITIES. INC.	11,473,000.000	11,403,818	0.00		P1UZ*
65557A-AB-3 NORDIC BALTIC HOLDI	NG		02/26/2007	LEHMAN BROTHERS INC.	15,000,000.000	14,748,600	0.00		
830505-AM-5 SKANDINAVISKA ENSKI		F	02/26/2007	Various	40,000,000.000	39,295,000	0.00	916,393	P2UZ*
83367T-AA-7 SOCIETE GENERALE		F	03/30/2007	LEHMAN BROTHERS INC.	35,000,000.000	35,000,000	0.00		P2UZ*
6399999. Preferred Stocks - Inc	dustrial and Miscellaneous					307,067,894	XXX	2,126,888	XXX
6599997. Total - Preferred Stoo	cks - Part 3					311, 119, 798	XXX	2,126,888	XXX
6599998. Total - Preferred Stoo	cks - Part 5					XXX	XXX	XXX	XXX
6599999. Total - Preferred Stoo						311, 119, 798	XXX	2.126.888	XXX
15189T-10-7 CENTERPOINT ENERGY			03/02/2007	Various	200,000.000	3,439,745		2, 120,000	L
6699999. Common Stocks - Pu						3,439,745	XXX		XXX
43738R-10-9 HOMEBANC, CORP			08/24/2006	DISTRIBUTION	29,231.000	237,060	•		V
524908-56-3 LEHMAN BROTHERS HOL			03/19/2007	LAZARD FRERES & COMPANY		1,921,254			L
759351-10-9 REINSURANCE GROUP A			03/07/2007	Various	28,700.000	1,628,962			L
78486Q-10-1 SVB FINANCIAL GROUP			02/26/2007	LAZARD FRERES & COMPANY	25,000.000	1,242,455			L
6799999. Common Stocks - Ba	anks, Trust and Insurance Companies					5,029,731	XXX		XXX
25271C-10-2 DIAMOND OFFSHORE DE			01/31/2007	Various	127,500.000	10,747,740			L
36317K-AC-1 GALAXY 2007-8A CLO	SUB NOTE		01/31/2007	MORGAN STANLEY DEAN WITTER	10,000,000.000	9,900,000			V
361448-10-3 GATX CORP			01/08/2007	CITIGROUP GLOBAL MARKETS	85,070.000	3,653,757			<u> </u>
369604-10-3 GENERAL ELECTRIC 459902-10-2 INTERNATIONAL GAME			01/24/2007 02/01/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		549,600 2,199,875			
	PARK AVENUE CLO I, EQU		02/01/2007	DEUTSCHE BANK SECURITIES		2, 199,875			
847560-10-9 SPECTRA ENERGY CORF			01/03/2007	DISTRIBUTION	57.500.000	1,312,547			
OTI JOU - 10-3 OFECITA ENERGI CURP					۱٬۵۵۰٬۰۵۵ اند	1,012,047			L

SCHEDULE D - PART 3

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

		CHOV	All Long it	sill bolids and Stock Acquired by the Company buring the Current	it Quarter				
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
911905-50-3	US AIRWAYS GROUP INC, CLASS A		03/23/2007	DIRECT	12,550.000				٧
6899999. Com	mon Stocks - Industrial and Miscellaneous					38,363,518	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		03/01/2007	DIRECT	103,565.810	103,566			L
7199999. Mon	ey Market Mutual Funds					103,566	XXX		XXX
7299997. Tota	I - Common Stocks - Part 3					46,936,560	XXX		XXX
7299998. Tota	I - Common Stocks - Part 5					XXX	XXX	XXX	XXX
7299999. Tota	I - Common Stocks					46,936,560	XXX		XXX
7399999. Tota	I - Preferred and Common Stocks		•			358,056,358	XXX	2,126,888	XXX
7499999 - Tota	als					3,807,670,081	XXX	12,368,336	XXX

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

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
							_			11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dis	posal	Name	Shares of	Consid-		Actual	,		`			,	Disposal	(Loss) on			Received	Maturity	dicator
	Description						Doy Value		Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying			(Loss) on	(Loss) on		Date	
ification	Description	- 3	ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear		(a)
	EXIM BANK/GOV'T TRADE TR 8.01% CERT.		1/2007	MATURED		694,029	694,029	758,233	697,744		(3,715)		(3,715)	694,029				27,796	_03/01/2007	1FE
31359M-FL-2 36209V-6W-9	FANNIE MAE 7.125 03/15/2007		5/2007	MATURED		2,000,000	2,000,000	2,057,496	2,007,657		(7,657)		(7,657)	2,000,000				71,250	.03/15/2007 .05/15/2029	1
	GOVT NATL MTG ASSOC I # 22400		1/2007	SCHEDULED REDEMPTION		829	829		821		Ω				829				15	_06/15/2008	1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697		1/2007	SCHEDULED REDEMPTION		575	575	538	568		7		7		575				11	_06/15/2008	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		1/2007	SCHEDULED REDEMPTION		1,710	1.710	1,600	1,696		15		15		1.710				32	.09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		1/2007	SCHEDULED REDEMPTION		2,904	2,904	2,716	2,889		15		15		2,904				53	.06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		1/2007	SCHEDULED REDEMPTION		867	867	811	853		14		14		867				16	_04/15/2008	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		1/2007	SCHEDULED REDEMPTION		86	86	87	87		(1)		(1)	86				2	.01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		1/2007	. SCHEDULED REDEMPTION		235	235	227	229		5		5		235				7	_06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		1/2007	. SCHEDULED REDEMPTION		77	77	79	78		(1)		(1)	77				<u>2</u>	.04/15/2011	1
	GOVT NATL MTG ASSOC I # 48515		1/2007	SCHEDULED REDEMPTION		187	187	185	186	}	} <u>1</u>		} <u>-</u> 1		187				<u>6</u>	_06/15/2011	L
362055-M5-1 362058-ZS-1	GOVT NATL MTG ASSOC I #026480		1/2007	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		193	193	200	196 10		(3)		(3)	193				4	.09/15/2008 .09/15/2009	1
	GOVT NATE MTG ASSOC I #029993		1/2007	SCHEDULED REDEMPTION	<u> </u>	264	264	291	275	ļ	(11)	ļ	(11)	264					_08/15/2009	1
	GOVT NATL MTG ASSOC I #031087		1/2007	SCHEDULED REDEMPTION		225	225	248	237		(12)		(12		225				5	.06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		1/2007	SCHEDULED REDEMPTION		283	283	312	298		(15)		(15		283				6	.08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		1/2007	SCHEDULED REDEMPTION		918	918	1,029	998		(80)		(80		918				21	.04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		1/2007	SCHEDULED REDEMPTION		4	4	4	4						4					.10/15/2013	1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373		1/2007	SCHEDULED REDEMPTION		8	8	8	8						8					.08/15/2014	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		1/2007	SCHEDULED REDEMPTION		9	9	9	9						9					_07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		1/2007	. SCHEDULED REDEMPTION		151	151	187	181		(29)		(29		151				3	.02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		1/2007	SCHEDULED REDEMPTION		52	52	56	55		(3)		(3		52				<u>-</u> }	_03/15/2016	1
362153-NM-6 362157-XA-2	GOVT NATL MTG ASSOC I #152596		1/2007	SCHEDULED REDEMPTION		275 97	275 97	299	297 107		(22)		(22		275 97				٠٥	_06/15/2016 _05/15/2016	L
	GOVT NATE MTG ASSOC I #158916		1/2007	SCHEDULED REDEMPTION		2,514	2,514	2,612	2.590		(10)		(10		2,514				49	_09/15/2016	1
			1/2007	SCHEDULED REDEMPTION		134	134	139	144		(10)		(10		134				3	.12/15/2019	1
_36216N-A9-4	GOVT NATL MTG ASSOC I #169332		1/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1		21					10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		1/2007	SCHEDULED REDEMPTION		48	48	58	57		(9)		(9		48				1	.01/15/2020	1
			1/2007 _	SCHEDULED REDEMPTION		14	14	16	16		(2)		(2		14					_09/15/2016	1
			1/2007	. SCHEDULED REDEMPTION		975	975	1,067	1,058		(83)		(83		975				17	.06/15/2017	1
			1/2007	SCHEDULED REDEMPTION		109	109	113	114		(5)		(5		109				2	.03/15/2017	1
	GOVT NATL MTG ASSOC I #186674		1/2007	SCHEDULED REDEMPTION		127	127	133	132		(5)		(5		127				3	.12/15/2016	1
362169-TR-5 36217D-3Z-5	GOVT NATL MTG ASSOC I #186960		1/2007	SCHEDULED REDEMPTION		1, 143 906	1, 143 906	1 , 128 941	1, 128 936		15				1, 143 906				15	.08/15/2029 .03/15/2017	1
36217E-2W-1	GOVT NATL MTG ASSOC I #191689		1/2007	SCHEDULED REDEMPTION		115	115	127	126		(11)		(11		115				2	.06/15/2017	1
36217E-2111	GOVT NATL MTG ASSOC I #193370		1/2007	SCHEDULED REDEMPTION		36	36	40	40		(4)		(4		36				1	_09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		1/2007	SCHEDULED REDEMPTION		2,028	2,028	2,013	2,015		13		13	,	2,028				43	.02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		1/2007 _	SCHEDULED REDEMPTION		19	19	22	22		(2)		(2)	19					_07/15/2017	1
			1/2007	SCHEDULED REDEMPTION		91	91	94	92		(1)		(1)	91				2	.01/15/2017	1
	GOVT NATL MTG ASSOC I #196611		1/2007	SCHEDULED REDEMPTION		82	82	80	80		2		2		82				2	.12/15/2016	1
	GOVT NATL MTG ASSOC I #197294		1/2007	. SCHEDULED REDEMPTION		61	61	67	67		(6)		(6		61					_01/15/2017	1
	GOVT NATL MTG ASSOC I #206007		1/2007	. SCHEDULED REDEMPTION		550	550	602	597		(47)		(47		550				10	.06/15/2017	1
362171-EJ-5 362171-K6-6	GOVT NATL MTG ASSOC I #209037		1/2007 1/2007	SCHEDULED REDEMPTION		2, 182 706	2,182 706	2,283 773	2,258 766		(76)		(76		2, 182 706				52	_10/15/2017 _03/15/2017	1
	GOVT NATE MTG ASSOC I #209217		1/2007	SCHEDULED REDEMPTION		761	761	833	827		(65)		(65		761				14	.06/15/2017	1
_362172-CW-6	GOVT NATL MTG ASSOC I #209885		1/2007	SCHEDULED REDEMPTION		344	344	342	342		2		2	,	344				7	_02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		1/2007	SCHEDULED REDEMPTION		234	234	256	254		(20)		(20)	234				4	_05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		1/2007	SCHEDULED REDEMPTION		7,618	7,618	8,340	8,266		(648)		(648		7,618				150	_05/15/2017	1
36218D-ST-1	GOVT NATL MTG ASSOC I #219330		1/2007	SCHEDULED REDEMPTION		118	118	133	131	ļ	(13)		(13		118	ļ	ļ	L	ļ1 [.09/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		1/2007	SCHEDULED REDEMPTION		1,007	1,007	1 , 102	1,092		(85)		(85)	1,007				18	_05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		1/2007	SCHEDULED REDEMPTION	ļ	127	127	147	150	ļ	(24)		(24		127				3	.12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		1/2007	SCHEDULED REDEMPTION		440	440	481	480		(40)		(40		440				8	_03/15/2023	[1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		1/2007	SCHEDULED REDEMPTION		170 48	170 48	198 49	202		(32)		(32		170 48				4	.11/15/2018	1
			1/2007	SCHEDULED REDEMPTION	<u> </u>	48 24	48	49 25	48	·	(1)	·	(1		48 24	·			ļ1 ļ	_08/15/2017 _09/15/2019	L
	GOVT NATL MTG ASSOC I #229856		1/2007	SCHEDULED REDEMPTION		319	319	352	26		(2)		(2							.09/15/2019	1
	GOVT NATE MTG ASSOC I #230013		1/2007	SCHEDULED REDEMPTION	ļ	23	23	25	25	<u> </u>	(29)		(29		23					_11/15/2021	1
	GOVT NATI MTG ASSOC I #231464		1/2007	SCHEDULED REDEMPTION		130	130	125	128		2		2	,	130				3	03/15/2021	1

			Show A	ll Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	of by the	Company	During the	e Current Q	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							İ
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
362181-AD-1	GOVT NATL MTG ASSOC I #237704		SCHEDULED REDEMPTION		239	239	263	262		(23)		(23		239				5	.06/15/2020	1
	GOVT NATL MTG ASSOC I #249908		SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)	12					.08/15/2018	1
	GOVT NATL MTG ASSOC I #254288		SCHEDULED REDEMPTION		24	24	27	26		(3)		(3		24					.08/15/2018	_1
	GOVT NATL MTG ASSOC I #256340		SCHEDULED REDEMPTION		65 533	65	71 583	71		(6)		(6		65				1	.11/15/2022	1
36219Q-XU-2 36219T-CP-0	GOVT NATL MTG ASSOC I #256391		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		140	533 140	178	581		(48)		(48		533				3	.04/15/2023	- I I 1
36219W-ZT-0	GOVT NATE MTG ASSOC I #261854	03/01/2007	SCHEDULED REDEMPTION		270	270	282	278		(8)		(8		270				6	.02/15/2019	· 1
	GOVT NATL MTG ASSOC I #264227		SCHEDULED REDEMPTION		12,902	12,902	12,425	12,351		551		551	,	12,902				239	.09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		SCHEDULED REDEMPTION		53	53	55	55		(2)	· 	(2)	53				1	.12/15/2018	1
	GOVT NATL MTG ASSOC I #269042		SCHEDULED REDEMPTION		4	4	4	4						4					.12/15/2018	_1
	GOVT NATL MTG ASSOC I #279336		SCHEDULED REDEMPTION		122 7,400	122 7,400	9, 149	139 8,940		(18)		(18		122 7,400					.08/15/2019	1
	GOVT NATL MTG ASSOC I #279572		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		,400	7,400	9, 149 6	5,940	 	(1,540)	` 	(1,540	/	,400				115	.12/15/2019 .01/15/2023	- 1 1
	GOVT NATE WITG ASSOC I #290877	03/01/2007	SCHEDULED REDEMPTION		30	30	29	29		1		1		30				1	.07/15/2020	1
	GOVT NATL MTG ASSOC I #292644		SCHEDULED REDEMPTION		58	58	64	64		(6)		(6)	58				1	.04/15/2021	1
	GOVT NATL MTG ASSOC I #292875		SCHEDULED REDEMPTION		71	71	70	70		1		1		71					.08/15/2020	1
	GOVT NATL MTG ASSOC I #292882		SCHEDULED REDEMPTION		7	7	7	7						7					.08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		SCHEDULED REDEMPTION		375	375	401	400		(25)		(25		375				6	.10/15/2023	1
362208-PS-3 36223A-S6-0	GOVT NATL MTG ASSOC I #300233		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		67	67 65	70 68	71		(4)		(4		67					.12/15/2020 .04/15/2021	- I I 1
36223B-NF-3	GOVT NATE MTG ASSOC I #302141	03/01/2007	SCHEDULED REDEMPTION		34	34	38	38		(3)		(3		34					.05/15/2021	-
36223C-JZ-2	GOVT NATL MTG ASSOC I #303680		SCHEDULED REDEMPTION		598	598				(57)		(57		598					.06/15/2022	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920	03/01/2007	SCHEDULED REDEMPTION		183	183	182	182		1		1		183				3	.09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		SCHEDULED REDEMPTION		131	131	139	140		(8)		8		131				2	.10/15/2022	1
36223S-WZ-2 36223W-EJ-9	GOVT NATL MTG ASSOC I #316664		SCHEDULED REDEMPTION		306 520	306 520	335	333 570		(27)		(27		306				5	.03/15/2023	1
	GOVT NATL MTG ASSOC I #319737		SCHEDULED REDEMPTION SCHEDULED REDEMPTION			192	198	196		(50)		(50		192				IU	01/15/2022	- L I 1
	GOVT NATE MTG ASSOC I #324831	03/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1		15					10/15/2022	· 1
	GOVT NATL MTG ASSOC I #326999		SCHEDULED REDEMPTION		1,532	1,532	1,438	1,513		19		19		1,532				24	.05/15/2008	1
	GOVT NATL MTG ASSOC I #328992		SCHEDULED REDEMPTION		254	254	278	277		(23)		(23		254				5	.02/15/2023	1
	GOVT NATL MTG ASSOC I #329542		SCHEDULED REDEMPTION		212	212	232	231		(19)		(19		212					.07/15/2022	1
	GOVT NATL MTG ASSOC I #330278		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		85 70	85 70	92 77	91 77		(7)		(7		85 70				1	.08/15/2023 .10/15/2022	- 1 I 1
36224N-3N-1	GOVT NATE WITG ASSOC I #333905		SCHEDULED REDEMPTION		9	9	10	10		(1)		(1		9					.08/15/2022	-
_36224N-4F-7	GOVT NATL MTG ASSOC I #333922		SCHEDULED REDEMPTION		49	49	54	54		(4)		(4		49					.09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		SCHEDULED REDEMPTION		2,051	2,051	1,956	2,015		36		36		2,051				32	.03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		SCHEDULED REDEMPTION		360	360	393	392		(32)		(32		360				6	03/15/2023	1
36224Q-ZL-3 36224Q-2T-2	GOVT NATL MTG ASSOC I #335647		SCHEDULED REDEMPTION		199	199 838	217 916	217 912		(18) (75)		(18		199 838				4	.03/15/2023	_1
	GOVT NATL MTG ASSOC I #335686		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		184	184	173	179		(/5)	'	(75	,	184				3	.05/15/2023 .05/15/2009	- I I 1
	GOVT NATL MTG ASSOC I #337113		SCHEDULED REDEMPTION		557	557	489	533		24		24		557				5	.11/15/2008	·1 ·1
	GOVT NATL MTG ASSOC I #337410		SCHEDULED REDEMPTION		240	240	239	239		1		1		240				4	05/15/2023	1
	GOVT NATL MTG ASSOC I #339481		SCHEDULED REDEMPTION		783	783	856	853		(70)		(70)	783				14	.03/15/2023	1
	GOVT NATL MTG ASSOC I #340298		SCHEDULED REDEMPTION		16	16	17	17						16					.02/15/2023	_1
	GOVT NATL MTG ASSOC I #340506		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		355 1.477	355 1.477	354	354 1.471		1		1		355 1.477					.04/15/2023 12/15/2007	- 1
	GOVT NATE WIG ASSOC I #341444		SCHEDULED REDEMPTION			37,962	34,064	33,068		4.894		4,894		37,962					.11/15/2023	-
_36203E-AY-4	GOVT NATL MTG ASSOC I #346623	03/01/2007	SCHEDULED REDEMPTION		189	189	190	190		(1)		(1)	189					06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		SCHEDULED REDEMPTION		2,527	2,527	2,420	2,492		35		35		2,527					.08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		SCHEDULED REDEMPTION		4,753	4,753	4,558	4,689	ļ	63	ļ	63		4,753	ļ			74	.10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		SCHEDULED REDEMPTION		645	645	607	633		12		12		645					.09/15/2008	1
36203K-TY-0 36203L-5H-1	GOVT NATL MTG ASSOC I #351667		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8,679 1,364	8,679 1,364		8,531 1,323	·	148 41		148		8,679 1.364	·				.07/15/2008	
36203L-5H-1	GOVT NATE MIG ASSOC I #352848		SCHEDULED REDEMPTION		342	342	324	335	·	7		7		342					.06/15/2009	· :1
	GOVT NATE MTG ASSOC I #353250		SCHEDULED REDEMPTION		499	499	546	544		(45)		(45)	499				9	.04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		SCHEDULED REDEMPTION		3,810	3,810	3,663	3,669		141		141		3,810				63	.07/15/2023	1
	GOVT NATL MTG ASSOC I #354659		SCHEDULED REDEMPTION	ļ	179	179	196	196	ļ	(16)		(16)	179	ļ		ļ	3	.09/15/2023	1
	GOVT NATL MTG ASSOC I #354685		SCHEDULED REDEMPTION		9,493 2 728	9,493 2 728		8,475 2 680		1,017 49		1,017 49		9,493 2 728					.11/15/2023	1
	LISTAL MALE MILE ASSULT F354/H4	1 03/01/200/	Lacardilled Redempt 10N	1	2 /28	2 /28	2.580	2 680		49	1	49	1	2 /28	1				117 1572008	. 1

			Show Al	II Long-Term	Bonds and	Stock Sold, F	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current Q	uarter						
1	2	3 4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							1
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #354720		SCHEDULED REDEMPTION		15, 150	15, 150	15,434	15,422		(272)		(272)		15 , 150				218	_01/15/2024	1
	GOVT NATL MTG ASSOC #354732 GOVT NATL MTG ASSOC #354733		SCHEDULED REDEMPTION		1,035	1,035 17,460	949 17 , 191	1,006 17,171		29 289		29		1,035 17,460				14	.01/15/2009 .01/15/2024	1
	GOVT NATL MTG ASSOC I #354765		SCHEDULED REDEMPTION		41.743	41.743	37,530	37.373		4,370		4,370		41.743					.02/15/2024	1
	GOVT NATL MTG ASSOC I #354799		SCHEDULED REDEMPTION		1,775	1,775	1,614	1,714		61		61		1,775				23	_04/15/2009	1
	GOVT NATL MTG ASSOC I #355129	03/01/2007 .	. SCHEDULED REDEMPTION		4,615	4,615	4,262	4,487		128		128		4,615				55	_04/15/2009	1
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		SCHEDULED REDEMPTION		700	700	664	690		10		10		700				11	.07/15/2008	1
36203Q-E4-9 36203R-AW-9	GOVT NATL MTG ASSOC #355755		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2, 176 536	2,176 536	2,037 489	2, 132 525		44		44		2, 176 536				36	.08/15/2008 .12/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949	03/01/2007	SCHEDULED REDEMPTION		667		713	711		(44)		(44)		667				10	_10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		SCHEDULED REDEMPTION		276	276	301	300		(25)		(25)		276				5	.09/15/2023	1
	GOVT NATL MTG ASSOC I #359787		SCHEDULED REDEMPTION		185	185	173	182		3		3		185				3	_07/15/2008	1
	GOVT NATL MTG ASSOC I #359860		. SCHEDULED REDEMPTION		203	203	192	201		3		3		203				3	.07/15/2008	1
	GOVT NATL MTG ASSOC #360901		SCHEDULED REDEMPTION		292	292 608	279 585	289		3		3 R		292 608				4	.08/15/2008 .11/15/2008	1
	GOVT NATL MTG ASSOC I #362121		SCHEDULED REDEMPTION		17.957	17.957	17,286	17.385		571		571		17.957				243	.10/15/2023	1
	GOVT NATL MTG ASSOC I #362176		SCHEDULED REDEMPTION		3,932	3,932	4,059	4,036		(104)		(104)		3,932					_01/15/2024	1
	GOVT NATL MTG ASSOC I #362234		. SCHEDULED REDEMPTION		2,296	2,296	2, 187	2,254		43		43		2,296					.03/15/2009	1
	GOVT NATL MTG ASSOC I #362406		. SCHEDULED REDEMPTION		1,530	1,530	1,401	1,477		53		53		1,530					_05/15/2009	1
36203X-UC-8 36203Y-QE-7	GOVT NATL MTG ASSOC #362479		SCHEDULED REDEMPTION		1,433 1,199	1,433 1,199	1,362 1,149	1,412 1,182		21		21		1,433 1,199				22	.10/15/2008 .09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		SCHEDULED REDEMPTION		2,257	2,257	2,133	2,218		39		39		2,257				35	.10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737	03/01/2007	SCHEDULED REDEMPTION		547	547	501	536		11		11		547				7	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841	03/01/2007 .	. SCHEDULED REDEMPTION		343	343	323	337		6		6		343				5	_09/15/2008	1
36204C-QH-7 36204D-AC-3	GOVT NATL MTG ASSOC I #365956		. SCHEDULED REDEMPTION		1,081	1,081 5,137	1, 155	1, 152		(71)		(71)		1,081 5,137				16 74	.10/15/2023	1
	GOVT NATL MTG ASSOC #366403		SCHEDULED REDEMPTION		5, 137 126		5,055 114	5,049 114		87 12		87 12		5, 137				/4	.01/15/2024 .02/15/2024	1
	GOVT NATL MTG ASSOC I #369422	03/01/2007	SCHEDULED REDEMPTION		2,587	2,587	2,440	2,533		54		54		2,587				40	.02/15/2009	1
	GOVT NATL MTG ASSOC I #369536		. SCHEDULED REDEMPTION		3,590	3,590		3,677		(87)		(87)		3,590				76	.09/15/2024	1
	GOVT NATL MTG ASSOC I #370336		SCHEDULED REDEMPTION		723	723	733	733		(10)		(10)		723				11	.04/15/2024	1
	GOVT NATL MTG ASSOC #370365		. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,970 776	5,970 776	5,459 716	5,384 754		586 23		586		5,970 776				100	.10/15/2023 .03/15/2009	1
	GOVT NATL MTG ASSOC I #370400		SCHEDULED REDEMPTION		2,468	2,468	2,295	2,411		57		57		2,468				38	_10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869	03/01/2007	SCHEDULED REDEMPTION		5,023	5,023	5,367	5,352		(328)		(328)		5,023				80	.10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		. SCHEDULED REDEMPTION		6,241	6,241	6,353	6,343		(102)		(102)		6,241				97	_01/15/2024	1
36204J-PZ-3 36204J-4V-5	GOVT NATL MTG ASSOC #371340 GOVT NATL MTG ASSOC #371736	03/01/200703/01/2007	. SCHEDULED REDEMPTION		480	480	453 1,926	474 1,988		6 37		6 37		480 2,025					.09/15/2008	1
36204J-5P-7	GOVT NATE MTG ASSOC 1 #371736		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,025 2,696	2,025 2,696				/د210		الا210		2,025				42	.04/15/2009 .04/15/2024	1
	GOVT NATL MTG ASSOC I #371768	03/01/2007	SCHEDULED REDEMPTION		212	212	202	208		4		4		212				3	_05/15/2009	1
	GOVT NATL MTG ASSOC I #374310		SCHEDULED REDEMPTION		1,020	1,020	930	991		29		29		1,020				14	_01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		SCHEDULED REDEMPTION		1,026	1,026	938	989		37		37		1,026				14	.04/15/2009	1
	GOVT NATL MTG ASSOC I #375040		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,912	2,912 605	2,803 558	2,866 589		46 17		46		2,912 605				38	.06/15/2009 .12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973	03/01/2007	SCHEDULED REDEMPTION		536	536	508	525				10		536				8	_02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008	03/01/2007 .	. SCHEDULED REDEMPTION		634	634	595	619		15		15		634				10	.03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		SCHEDULED REDEMPTION		329	329	309	323		6		6		329				5	_02/15/2009	1
36204Q-DD-9 36204Q-HD-5	GOVT NATL MTG ASSOC #376400		SCHEDULED REDEMPTION		18,573	18,573 413	18 , 150 390	18,177 405		396		396		18,573 413				264	.02/15/2024 .05/15/2009	1
36204Q-16-8	GOVT NATE MTG ASSOC I #376585		SCHEDULED REDEMPTION		1,067	1,067	963	1,027		41		41		1.067				14	_07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		SCHEDULED REDEMPTION		167	167	170	170		(3)		(3)		167				2	.02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262	03/01/2007 .	SCHEDULED REDEMPTION		101	101	103	103		(2)		(2)		101				2	_08/15/2026	1
	GOVT NATL MTG ASSOC I #377695		. SCHEDULED REDEMPTION		508	508	510 49	511		(3)		(3)		508				ا وِ	.02/15/2026	1
	GOVT NATL MTG ASSOC #379692		SCHEDULED REDEMPTION		50 7.140	50 L. 7.140		49 7.278		1 (137)		(137)		50 7 . 140				111 L	_11/15/2027 _01/15/2024	1
36204V-US-6	GOVT NATE MTG ASSOC I #380417	03/01/2007	SCHEDULED REDEMPTION		773	773	717	754		20		20		773				10	_01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		. SCHEDULED REDEMPTION		248	248	236	243		5		5		248				4	_04/15/2009	1
	GOVT NATL MTG ASSOC I #382130		. SCHEDULED REDEMPTION	ļ	150	150	144	148	ļ	1	ļ	1		150		ļ		2	.01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363	03/01/2007 .	. SCHEDULED REDEMPTION		1,625	1,625	1,524	1,588		37		37		1,625				27	.01/15/2009	1

				Show A	II Long-Term	Bonds and	l Stock Sold	, Redeemed	or Otherwis	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3	4	5	6	7	8	9	10	Cł	ange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign	Book/				Bond		Desig- nation
									Prior Year		Current	Year's Other Than	Book/ Adjusted	Exchange in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dis	sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign [Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #383243		01/2007	. SCHEDULED REDEMPTION		261	261	234	239		22		22		261				4	.05/15/2024	1
36204Y-CK-7 36204Y-JU-8	GOVT NATL MTG ASSOC I #383574		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,915 236	4,915 236	4,646	4,810		106		106		4,915 236				66 4	03/15/2009	1 1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		01/2007	SCHEDULED REDEMPTION		3,658	3,658	3,384	3,555		102		102		3,658				52	.04/15/2009	1
	GOVT NATL MTG ASSOC I #386671		01/2007	SCHEDULED REDEMPTION		240	240	248	249		(9)		(9))	240				5	.02/15/2025	1
	GOVT NATL MTG ASSOC I #388314		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		17,634	17,634	17 ,358	17,393		241		241		17,634				222	02/15/2024 01/15/2009	1
	GOVT NATL MTG ASSOC I #389959		01/2007	SCHEDULED REDEMPTION		1,500	1,500		1,474		27		27		1,500				23	.04/15/2009	1
	GOVT NATL MTG ASSOC I #392086		01/2007	. SCHEDULED REDEMPTION		643	643		621		21		21		643				9	.04/15/2009	1
	GOVT NATL MTG ASSOC I #392202		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		18	18	19	19		(6)		(6)		18				1	11/15/2024	1 1
	GOVT NATL MTG ASSOC I #393669		01/2007	SCHEDULED REDEMPTION		2,005	2,005	2,074	2,087		(82)		(82		2,005				45	.01/15/2025	1
	GOVT NATL MTG ASSOC I #394345		01/2007	. SCHEDULED REDEMPTION		969	969	906	941		29		29		969				15	.06/15/2009	1
	GOVT NATL MTG ASSOC I #394717 GOVT NATL MTG ASSOC I #397186		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10 592	10	10	10				11		592				q	03/15/2030 06/15/2009	 1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		01/2007	SCHEDULED REDEMPTION		525	525	525	522		3		3		525				8	.03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		01/2007	. SCHEDULED REDEMPTION		148	148	152	152		(4)		(4		148				3	.08/15/2026	1
36205X-WP-5 36205X-2N-3	GOVT NATL MTG ASSOC I #403954		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		139 5.280	139 5.280	144	145 5.794		(5) (514)		(5)		139 5.280				3	09/15/2024	1 1
	GOVT NATL MTG ASSOC I #405558		01/2007	SCHEDULED REDEMPTION		474	474	476	478		(3)		(3)		474				9	.01/15/2026	1
	GOVT NATL MTG ASSOC I #406911		01/2007	SCHEDULED REDEMPTION		1,645	1,645	1,547	1,602		43		43		1,645				26	.10/15/2009	1
	GOVT NATL MTG ASSOC I #407059		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		590 2,477	590 2,477	563 2,713	578 2,706		12 (229)		12		590 2,477				9 36	09/15/2009 07/15/2025	1 1
	GOVT NATL MTG ASSOC #412251		01/2007	SCHEDULED REDEMPTION		6	6	6	6				(220)		6					.11/15/2030	1
	GOVT NATL MTG ASSOC I #416054		01/2007	SCHEDULED REDEMPTION		167	167	168	168		(1)		(1))	167				3	.01/15/2026	1
	GOVT NATL MTG ASSOC I #420711		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		48 156	48 156	48	48		(2)		(2)		48					02/15/2026 01/15/2027	1
	GOVT NATL MTG ASSOC I #422506		01/2007	SCHEDULED REDEMPTION		381	381	381	378		2		2		381				6	.03/15/2026	1
	GOVT NATL MTG ASSOC I #422747		01/2007	. SCHEDULED REDEMPTION		4	4	4	4						4					.05/15/2026	1
36206V-VU-8 36206V-YJ-0	GOVT NATL MTG ASSOC I #422827		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		108 37	108	109	110 37		(2) (1)		(2)		108 37				2	06/15/2026 06/15/2026	1 1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		01/2007	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2		96				2	.06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		01/2007	. SCHEDULED REDEMPTION		17	17	17	17		(1)		(1))	17					.10/15/2029	1
36206W-GF-6 36206W-NP-6	GOVT NATL MTG ASSOC I #423298		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			476				3		3						7	.03/15/2026	1 1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		01/2007	SCHEDULED REDEMPTION		294	294	295	296		(2)		(2))	294				5	09/15/2026	1
	GOVT NATL MTG ASSOC I #424870		01/2007	SCHEDULED REDEMPTION		183	183		178		5		5		183				3	.11/15/2027	1
	GOVT NATL MTG ASSOC I #425776		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		33	33	33	33						33 5					09/15/2026 .04/15/2026	 1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		01/2007	SCHEDULED REDEMPTION		18	18	18	18						18					.06/15/2026	1
	GOVT NATL MTG ASSOC I #426127		01/2007 01/2007	. SCHEDULED REDEMPTION		97 297	97	97	97		(1)		(1)		97				2	07/15/2026	1
	GOVT NATL MTG ASSOC I #429424		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		742	297 742	298 710	299 714		(2)		(2)		297 742				د 11	04/15/2026 02/15/2028	 1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		01/2007	SCHEDULED REDEMPTION		2,641	2,641	2,743	2,699		(59)		(59))	2,641				44	.04/15/2013	1
36207J-5P-4 36207J-7J-6	GOVT NATL MTG ASSOC I #433854		01/2007 01/2007	. SCHEDULED REDEMPTION		3,885 2,373	3,885 2,373	4,036 2,465	3,973 2,428		(88)		(88)		3,885 2,373				65 40	06/15/2013	1
36207J-7J-6	GOVT NATE MTG ASSOC I #433897		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		161	2,3/3	2,400	2,428		(54)		(34)	/	2,373 161				40	01/15/2013	 1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		01/2007	SCHEDULED REDEMPTION		4,898	4,898	4,895	4,896		3		3		4,898				72	.06/15/2029	1
36207K-TU-4 36207L-BK-3	GOVT NATL MTG ASSOC I #434463		01/2007	. SCHEDULED REDEMPTION		18	18	19	19						18					.07/15/2029	1
	GOVT NATL MTG ASSOC I #434842		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4	20	21	21 4		<u> </u>		<u></u>		20	<u> </u>				.08/15/2030 .09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		01/2007	. SCHEDULED REDEMPTION		181	181	185	189		(8))	181				3	07/15/2026	1
	GOVT NATL MTG ASSOC I #436194		01/2007	SCHEDULED REDEMPTION		606	606	606	602		3		3		606				9	.02/15/2028	1
	GOVT NATL MTG ASSOC I #436212		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		104,507 218	104,507	106,859	106,599		(2,092)		(2,092)		104,507				1,479 3	02/15/2028	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		01/2007	SCHEDULED REDEMPTION		26	26	26	26						26					.03/15/2029	1
	GOVT NATL MTG ASSOC I #438754		01/2007	SCHEDULED REDEMPTION		615	615	630	626		(11)		(11)		615	ļ			10	.10/15/2028	1
	GOVT NATL MTG ASSOC I #441598		01/2007 01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,957 33	6,957	7,114	7 , 187 33		(230)		(230)		6,957 33				49 1	. 10/15/2029	L 1

				Show A	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	d of by the	Company	During the	e Current C	uarter						
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign	Dools/				Dond		Desig-
									Prior Year		Current	Year's Other Than	Book/ Adjusted	Exchange in	Book/ Adjusted	Foreign			Bond Interest/		nation or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dis	oosal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #443767		/2007	SCHEDULED REDEMPTION		1,876	1,876	1,882	1,882		(6)		(6)		1,876				28	12/15/2027	1
36207W-XQ-2 36207Y-J3-5	GOVT NATL MTG ASSOC I #444487	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,872 6,197	9,872 6,197	9,665 6,115	9,681 6,124		191		191		9,872 6.197				117 100	10/15/2027 04/15/2029	1
36207Y-MM-9	GOVT NATE MTG ASSOC 1 #445862			SCHEDULED REDEMPTION				261	261										3	04/ 15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		/2007 _	SCHEDULED REDEMPTION		515	515	526	527		(12)		(12)		515				9	09/15/2027	1
	GOVT NATL MTG ASSOC I #447756			. SCHEDULED REDEMPTION		512	512	514	515		(4)		(4)		512				10	07/15/2027	1
36208D-NL-5 36208D-NP-6	GOVT NATL MTG ASSOC I #447795	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,247	7,247 12,819		7,390 13,239		(142)		(142)		7,247 12.819				121	05/15/2013 07/15/2027	1
	GOVT NATL MTG ASSOC I #448867			SCHEDULED REDEMPTION		3,445	3,445	3,373	3,384		60		60		3,445				60	10/15/2027	1
	GOVT NATL MTG ASSOC I #449042			. SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					06/15/2028	1
36208F-J7-6 36208F-ME-7	GOVT NATL MTG ASSOC I #449486	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,462 3,185	6,462 3,185	6,573 3.308	6,547 3,266		(84)		(84)		6,462 3,185				83 51	11/15/2027	1
	GOVT NATE WITG ASSOC I #449337			SCHEDULED REDEMPTION		1.843	1,843	1.874	1,866		(23)		(23)		1.843				29	06/15/2028	1
	GOVT NATL MTG ASSOC I #451321			SCHEDULED REDEMPTION		3,865	3,865	3,964	3,965		(100)		(100)		3,865				49	_07/15/2027	1
	GOVT NATL MTG ASSOC I #451322			. SCHEDULED REDEMPTION		98	98	98	98		(1)		(1)		98				2	07/15/2027	1
36208H-R5-7 36208K-3Y-3	GOVT NATL MTG ASSOC I #451508	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		110 165	110 165	113	113		(3)		(3)		110 165				2	10/15/2027 08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720			SCHEDULED REDEMPTION		755	755	739	743		12		12		755				12	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044			SCHEDULED REDEMPTION		1,545	1,545	1,581	1,583		(37)		(37)		1,545				22	04/15/2028	1
36208L-SE-8 36208M-Z2-4	GOVT NATL MTG ASSOC I #454217			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		11,965 564	11,965 564	11,764 538	11,789 541		176		176		11,965 564				194	10/15/2028 12/15/2027	1
	GOVT NATE MTG ASSOC I #455361		/2007	SCHEDULED REDEMPTION		29	29	29	341		د23		23		29					12/ 15/2027	1
	GOVT NATL MTG ASSOC I #456558		/2007	SCHEDULED REDEMPTION		16,517	16,517	16,171	16, 169		348		348		16,517				289	_10/15/2027	1
	GOVT NATL MTG ASSOC I #456805		/2007	. SCHEDULED REDEMPTION		7,670	7,670	7,340			293		293		7,670				85	04/15/2028	1
36208P-S2-5 36208P-7M-4	GOVT NATL MTG ASSOC I #456937		/2007 /2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,032 952	1,032 952	1,072 905	1,057		(25)		(25)		1,032 952				16 14	05/15/2013 02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015			SCHEDULED REDEMPTION		456	456	450	451		6		6		456				5	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052			SCHEDULED REDEMPTION		13 , 163	13,163	13 , 156	13,156		7		7		13, 163				197	02/15/2029	1
36208R-FN-9 36208R-U8-5	GOVT NATL MTG ASSOC I #458373	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		275 35,268	275 35,268	285 33,747	282		(7)		(7)		275 35,268				5 384	01/15/2013 02/15/2028	1
36208R-YY-4	GOVT NATE MTG ASSOC 1 #458807	03/0		SCHEDULED REDEMPTION		2	22	رور	2		1,300		1,300		200, دو					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		/2007	SCHEDULED REDEMPTION		4,950	4,950	5, 142	5,096		(146)		(146)		4,950				83	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506			. SCHEDULED REDEMPTION		1,081	1,081	1,080	1,080		1		1		1,081				14	01/15/2029	1
36208V-QV-0 36208V-TU-9	GOVT NATL MTG ASSOC I #462268	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		12 716	12 716		730		(14)		(14)		12 716				q	11/15/2027 11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		/2007	SCHEDULED REDEMPTION		357	357	350	350		7		7		357				5	11/15/2027	1
	GOVT NATL MTG ASSOC I #462496			SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
	GOVT NATL MTG ASSOC I #463812	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		608	608	608 120	605 120		3		3		608 118				9	04/15/2028 09/15/2028	1
	GOVT NATE MTG ASSOC I #464167	03/0		SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				4	10/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		/2007	SCHEDULED REDEMPTION		722	722	722	722						722				10	02/15/2029	1
	GOVT NATL MTG ASSOC I #465017			. SCHEDULED REDEMPTION		39	39	39	39		1		1		39					03/15/2029	1
36208Y-2G-3 36208Y-6L-8	GOVT NATL MTG ASSOC I #465275	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		297 183	297 183	293 183	293 183		4		4		297 183				4	04/15/2029 01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533			SCHEDULED REDEMPTION		226	226	230	229		(3)		(3)		226				3	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396			SCHEDULED REDEMPTION		435	435	428	429		6		6		435				6	10/15/2028	1
36209C-RS-7 36209C-5K-8	GOVT NATL MTG ASSOC I #467697	03/0		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		33 979	33 979	33 930	33		(1) 51		(1) 51		33 979				1	03/15/2028 .07/15/2028	1
36209C-5K-8	GOVT NATE MTG ASSOC 1 #468082			SCHEDULED REDEMPTION		3,442	3,442	3,384	3,395		الا46		الا46		3,442				55	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		/2007	SCHEDULED REDEMPTION		1,235	1,235	1,251	1,247		(13)		(13)		1,235	ļ			19	08/15/2028	1
	GOVT NATL MTG ASSOC I #469647			SCHEDULED REDEMPTION		526	526	517	519		8		8		526				8	10/15/2028	1
36209E-6U-1 36209F-A2-5	GOVT NATL MTG ASSOC I #469883		/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		35 201	35 201	34 205	34		(5)		(5)		35 201	<u> </u>			3	01/15/2029 01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		/2007	SCHEDULED REDEMPTION		241	241	234	237		4		4		241				3	02/15/2029	1
	GOVT NATL MTG ASSOC I #470013		/2007	SCHEDULED REDEMPTION		219	219	224	225		(6)		(6)		219				3	02/15/2029	1
	GOVT NATL MTG ASSOC I #470059	03/0		. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		80 23	80	81 23	81		(1)		(1)		80 23				1	02/15/2029 04/15/2029	1
	GOVT NATE MTG ASSOC I #470237		/2007	SCHEDULED REDEMPTION		593	593	628	627		(34)		(34)		593				10	04/15/2029	1
	GOVT NATL MTG ASSOC I #470311		/2007	SCHEDULED REDEMPTION		353	353	349	348		5		5		353				5	05/15/2029	1

SCHEDULE D - PART 4

Bends and Stock Sold. Redeemed or Otherwise Disposed of by the Company During the Current Quarter.

				Show A	I Long-Term	Bonds and	Stock Sold,	Redeemed (or Otherwise	e Disposed	of by the	Company	During the	Current Q	uarter						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #470517		03/01/2007	SCHEDULED REDEMPTION		10,050	10,050	10,257	10,275		(226)		(226)		10,050				127	06/15/2029	. 1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		03/01/2007	. SCHEDULED REDEMPTION		8	8	8	8						8					07/15/2029	1
36209J-MC-2 36209K-Y5-1	GOVT NATL MTG ASSOC I #472955		03/01/2007 03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		148 21,679	148 21,679	151 22,485	152 22,188		(4)		(4)		148 21,679				399	11/15/2029 04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC #474232		03/01/2007	SCHEDULED REDEMPTION		305	305	313	311		(50)		(5)		305				5	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		03/01/2007	SCHEDULED REDEMPTION		183	183	190	188		(5)		(5)		183				3	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		03/01/2007	SCHEDULED REDEMPTION		6,437	6,437	6 , 159	6,200		237		237		6,437				73	09/15/2028	. 1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		03/01/2007	. SCHEDULED REDEMPTION		145	145	142	142		2		2		145				2	10/15/2028	1
	GOVT NATL MTG ASSOC I #476114		03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5, 189 22, 438	5, 189 22, 438	5, 102 22, 971	5, 105 22,820		84		84		5, 189 22, 438				84	07/15/2028 12/15/2028	1
	GOVT NATE MTG ASSOC 1 #476127		03/01/2007	SCHEDULED REDEMPTION		646	646	661	659		(303)		(13)		646				10	05/15/2028	1
	GOVT NATL MTG ASSOC I #477013		_03/01/2007 _	SCHEDULED REDEMPTION		314	314	324	325		(12)		(12)		314				5	_10/15/2029 _	1
	GOVT NATL MTG ASSOC I #477461		03/01/2007	SCHEDULED REDEMPTION		297	297	302	302		(5)		(5)		297				4	09/15/2028	1
	GOVT NATL MTG ASSOC I #478124		03/01/2007	SCHEDULED REDEMPTION		28	28	29	29						28					06/15/2028	1
36209Q-3F-0 36209R-XR-9	GOVT NATL MTG ASSOC I #478798		03/01/2007 03/01/2007	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		 5		6	6						5					10/15/2029 09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		03/01/2007	SCHEDULED REDEMPTION		3,546	3,546	3,486	3,494		51		51		3,546				57	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		03/01/2007	SCHEDULED REDEMPTION		816	816	803	805		11		11		816				12	10/15/2028	. 1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		03/01/2007	SCHEDULED REDEMPTION		169	169	166	166		2		2		169				2	10/15/2028	1
36209X-2C-3 36210A-L5-4	GOVT NATL MTG ASSOC I #485071		03/01/2007 03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		194	194 10,303	191 10,480	191						194				3	11/15/2028 08/15/2028	1
	GOVT NATL MTG ASSOC I #486600		03/01/2007	SCHEDULED REDEMPTION		5,888	5,888	6,009	6,030		(142)		(142)		5,888				110	10/15/2028	1
	GOVT NATL MTG ASSOC I #486621		_03/01/2007 _	SCHEDULED REDEMPTION		2,114	2,114	2,079	2,083		32		32		2, 114				34	_10/15/2028	1
	GOVT NATL MTG ASSOC I #486785		03/01/2007	. SCHEDULED REDEMPTION		216	216	221	221		(5)		(5)		216				3	12/15/2028	1
	GOVT NATL MTG ASSOC I #487053		03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		73 66	73 66	76 61	76 62		(3)		(3)		73 66				1	03/15/2029	1
	GOVT NATL MTG ASSOC 1 #487562		03/01/2007	SCHEDULED REDEMPTION		31	31	32	31		4				31					07/15/2029	1
	GOVT NATL MTG ASSOC I #489808		03/01/2007	SCHEDULED REDEMPTION		29	29	29	29						29					06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/01/2007	SCHEDULED REDEMPTION		80	80	85	85		(5)		(5)		80				1	07/15/2029	1
36210E-SB-6 36210E-ZC-6	GOVT NATL MTG ASSOC I #490214		03/01/2007 03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,596 26,201	9,596 26,201	9,469 25,853	9,479 25,848		117		117		9,596 26,201				156 425	07/15/2029 07/15/2029	1
36210E-20-6	GOVT NATE MTG ASSOC 1 #490439		03/01/2007	SCHEDULED REDEMPTION		40.710	40.710	41.607	41,416		(706)		(706)		40.710				479	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		03/01/2007	SCHEDULED REDEMPTION		284	284	279	280		4		4		284				4	10/15/2028	1
	GOVT NATL MTG ASSOC I #491087		03/01/2007	SCHEDULED REDEMPTION		1, 173	1, 173	1 , 137	1, 154		19		19		1, 173				17	01/15/2029	. 1
	GOVT NATL MTG ASSOC I #491343		03/01/2007	SCHEDULED REDEMPTION		103	103	105	106		(3)		(3)		103				2	03/15/2029	1
	GOVT NATL MTG ASSOC I #491479		03/01/2007 03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,469 26	2,469 26	2,436 26	2,439 26		31		31		2,469 26				39	06/15/2029 07/15/2029	1
	GOVT NATL MTG ASSOC I #493036		03/01/2007	SCHEDULED REDEMPTION		176	176	180	180		(4)		(4)		176				3	11/15/2028	1
	GOVT NATL MTG ASSOC I #493587		03/01/2007	SCHEDULED REDEMPTION		279	279	274	275		4		4		279				4	10/15/2028	1
	GOVT NATL MTG ASSOC I #493942		03/01/2007	. SCHEDULED REDEMPTION		2,239	2,239	2,169	2, 197		41		41		2,239				30	05/15/2029	1
	GOVT NATL MTG ASSOC I #493981		03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			7	8			(10)		(10)		7				5	06/15/2029 08/15/2029	1
	GOVT NATL MTG ASSOC I #494203		03/01/2007	SCHEDULED REDEMPTION		590	590	582	582		8		8		590				8	03/15/2029	1
36210K-EZ-4	GOVT NATL MTG ASSOC I #494352		03/16/2007	Various		62,520	60,911	62,496	62,478		(74)		(74)		62,404		116	116	1,208	07/15/2036	. 1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		03/01/2007	. SCHEDULED REDEMPTION		521	521	514	513		8		8		521				7	04/15/2029	1
	GOVT NATL MTG ASSOC I #494856		03/01/2007 03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,431 13	5,431 13	5,358 13	5,359 13		71		71		5,431 13				60	07/15/2029 01/15/2030	1
	GOVT NATL MTG ASSOC 1 #495668		03/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					_08/15/2029	1
	GOVT NATL MTG ASSOC I #496715		03/01/2007	SCHEDULED REDEMPTION		919	919		892		27		27		919				13	01/15/2029	1
	GOVT NATL MTG ASSOC I #496869		03/01/2007	SCHEDULED REDEMPTION		56	56	55	55		1		1		56					04/15/2029	1
	GOVT NATL MTG ASSOC I #497300		03/01/2007	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		112 520	112 520	114 504	114		(2)		(2)		112 520				2	12/15/2028 05/15/2031	1
	GOVT NATE MTG ASSOC 1 #498210		03/01/2007	SCHEDULED REDEMPTION		36	36		35		14		14		36					02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		03/01/2007	SCHEDULED REDEMPTION		1,786	1,786	1,724	1,740		46		46		1,786				26	02/15/2029	1
	GOVT NATL MTG ASSOC I #501017		03/01/2007	SCHEDULED REDEMPTION		154 13	154	152 13	151		2		2		154 13				2	03/15/2029	1
	GOVT NATL MTG ASSOC I #501917		03/01/2007	SCHEDULED REDEMPTION	 		13 96	13 95	13 95	L	1		1		13 96				1	05/15/2029 06/15/2029	1
	GOVT NATE WITG ASSOC 1 #502772		03/01/2007	SCHEDULED REDEMPTION		8	8	8	g		(1)		(1)		8					00/15/2029	1

SCHEDULE D - PART 4

Bends and Stock Sold. Redeemed or Otherwise Disposed of by the Company During the Current Quarter.

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed o	or Otherwise	e Disposed	of by the	Company	During the	e Current Q	uarter						
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		03/01/2007	SCHEDULED REDEMPTION		47 , 188	47 , 188	47 , 564	47,470		(282)		(282)		47 , 188				556	_03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		03/01/2007	SCHEDULED REDEMPTION		177	177	184	183		(6)		(6)		177				3	.01/15/2030	1
36210V-GA-3 36210V-MQ-1	GOVT NATL MTG ASSOC I #503393		03/01/2007	SCHEDULED REDEMPTION		7,876 11	7,876 11	7,606 11	7,641 11		235		235		7,876 11				124	.03/15/2029 .03/15/2029	1
36210V=WJ=6	GOVT NATE MTG ASSOC 1 #503849		03/01/2007	SCHEDULED REDEMPTION		2,906	2,906	2,868	2,867		39		39		2,906				47	_04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		03/01/2007	SCHEDULED REDEMPTION		105	105	104	104		1		1		105				2	_04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2007	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					.06/15/2029	1
	GOVT NATL MTG ASSOC I #504502		03/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15					.08/15/2029	1
36210W-QR-3 36210W-QU-6	GOVT NATL MTG ASSOC I #504564		03/01/2007	SCHEDULED REDEMPTION	·	201 87	201 87	216 89	216 89		(15)		(15)		201 87				3	.09/15/2029 .09/15/2029	1
	GOVT NATE MTG ASSOC 1 #304367		03/01/2007	SCHEDULED REDEMPTION		73	73	59 75	75		(2)		(2)		73				1	.09/15/2029	1
	GOVT NATL MTG ASSOC I #505781		_03/01/2007	SCHEDULED REDEMPTION		136	136	139	139		(3)		(3)		136				2	.08/15/2029	1
	GOVT NATL MTG ASSOC I #505852		.03/01/2007	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				2	.09/15/2029	1
	GOVT NATL MTG ASSOC I #505860		03/01/2007	SCHEDULED REDEMPTION		1		1	1	 			l							.09/15/2029	1
	GOVT NATL MTG ASSOC I #506496		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		174	174 3,243				2		2		174				3 48	.04/15/2029 .03/15/2029	1
362101-11-2	GOVT NATE MTG ASSOC 1 #300612		03/01/2007	SCHEDULED REDEMPTION		177	177	180	180		(3)		(3)		177				40	_03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		03/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14					.04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		03/01/2007	SCHEDULED REDEMPTION		2,699	2,699	2,695	2,695		5		5		2,699				39	_04/15/2029	1
	GOVT NATL MTG ASSOC I #507630		03/01/2007	SCHEDULED REDEMPTION		333 7, 180	333 7,180	322 7,319	327		6		6		333 7.180				<u>4</u> -	.06/15/2029	1
	GOVT NATL MTG ASSOC I #508406		03/01/2007	SCHEDULED REDEMPTION		326	326		7,312 322		(132)		(132)						5	.12/15/2030 .02/15/2031	1
	GOVT NATL MTG ASSOC I #509616		03/01/2007	SCHEDULED REDEMPTION		83	83	87	87		(5)		(5)		83				1	_07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		03/01/2007	SCHEDULED REDEMPTION		80	80	79	79		1		1		80				1	.07/15/2029	1
	GOVT NATL MTG ASSOC I #510542	. -	03/01/2007	SCHEDULED REDEMPTION		264	264	270	270		(6)		(6)		264				4	.10/15/2029	1
	GOVT NATL MTG ASSOC I #510558		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		5,592 333	5,592 333	5,708	5,759 328		(166)		(166)		5,592 333				104	.10/15/2029 .11/15/2029	1
	GOVT NATE MTG ASSOC 1 #510730		03/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					_06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2007	SCHEDULED REDEMPTION		1,078	1,078	1,140	1, 139		(62)		(62)		1,078				19	.10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		03/01/2007	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	_01/15/2030	1
36211G-UU-5 36211G-3H-4	GOVT NATL MTG ASSOC I #512795		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		896 12	896 12	917 13	916 13		(20)		(20)		896 12				11	.06/15/2029 .07/15/2029	1
36211H-G6-2	GOVT NATE MTG ASSOC 1 #513000		03/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					_08/15/2029	1
	GOVT NATL MTG ASSOC I #513703		03/01/2007	SCHEDULED REDEMPTION		1, 114	1,114	1, 140	1, 139		(25)		(25)		1, 114				13	.06/15/2029	1
	GOVT NATL MTG ASSOC I #513705		03/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					_07/15/2029	1
	GOVT NATL MTG ASSOC I #513724		03/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12 21					.07/15/2029 .07/15/2029	1
	GOVT NATE MTG ASSOC 1 #513787		03/01/2007	SCHEDULED REDEMPTION		21 3,278	21 3,278	3,383	3,397		(1) (118)		(1) (118)		3,278				49	_08/15/2029	1
	GOVT NATL MTG ASSOC I #515943		_03/01/2007	SCHEDULED REDEMPTION		34,279	34,279	33,823	33,785		494		494		34,279				556	_08/15/2029	1
	GOVT NATL MTG ASSOC I #516190		03/01/2007	SCHEDULED REDEMPTION		31,998	31,998	33,877	33,825		(1,827)		(1,827)		31,998				559	.07/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					.12/15/2029	1
36211N-PY-8 36211N-5L-8	GOVT NATL MTG ASSOC I #518039		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13					.12/15/2029 .09/15/2029	1
36211P-BN-2	GOVT NATE WITG ASSOC I #518545		03/01/2007	SCHEDULED REDEMPTION		69	69	70	71		(2)		(2)		69				1	_10/15/2029	1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726		03/01/2007	SCHEDULED REDEMPTION		79	79	81	82		(3)		(3)		79				1	.12/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		03/01/2007	SCHEDULED REDEMPTION		7 <u>1</u>	71	76	76		(5)		<u>(</u> 5)		71				1	_08/15/2030	1
	GOVT NATL MTG ASSOC I #520109		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		/			110		(7)		(7)		/ 102					.04/15/2030 .01/15/2030	1
	GOVT NATE MTG ASSOC 1 #520573	- -	03/01/2007	SCHEDULED REDEMPTION		18	18	18	18						18					_02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		03/01/2007	SCHEDULED REDEMPTION		102	102	105	106		(4)		(4)		102				2	.07/15/2030	1
	GOVT NATL MTG ASSOC I #521703		.03/01/2007	SCHEDULED REDEMPTION		64	64	68	68		(4)		(4)		64				1	_12/15/2029	1
	GOVT NATL MTG ASSOC I #522634		03/01/2007	SCHEDULED REDEMPTION		14	14 160	15	15		(1)		(1)		14					.01/15/2030	1
	GOVT NATL MTG ASSOC I #522936		03/01/2007 03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		160 12,785	12,785	169	169		(9) (940)		(9) (940)		160 12,785				239	.12/15/2030 .10/15/2030	1
	GOVT NATE MTG ASSOC 1 #523227		03/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(340)		52				1	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/01/2007	SCHEDULED REDEMPTION		226	226	239	239		(13)		(13)		226				4	.03/15/2030	1
	GOVT NATL MTG ASSOC I #525433		03/01/2007	SCHEDULED REDEMPTION		773	773	790	787	 	(14)		(14)		773				15	.02/15/2030	1
	GOVT NATL MTG ASSOC I #526185		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		308 97	308 .97	319 99	318 99		(10)		(10)		308 97				5	.01/15/2030 .07/15/2029	1
ריין דעון דער וואסעריין דער דער	TUDY FOR IL WILL BOOK I #3Z041/																				

			_		I Long-Term	Bonds and						Company Du									,
1	2	3	4	5	6	7	8	9	10			ok/Adjusted Car			16	17	18	19	20	21	22
										11	12	13	14	15							NAIO
													Total	Total							NAIC
													hange in	Foreign	Book/				Bond		Desig- nation
									Prior Year		Current		Book/ Adjusted	Exchange in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's		Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-		Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/		11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #527379		03/01/2007	SCHEDULED REDEMPTION		497	497	526	525	(200.000)	(28)		(28)		497				8	_09/15/2030	1
	GOVT NATL MTG ASSOC I #527433		03/01/2007	SCHEDULED REDEMPTION		211	211	218	220		(9)		(9)		211				4	10/15/2030	1
	GOVT NATL MTG ASSOC I #528328		03/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1))	(1)		16					02/15/2030	1
	GOVT NATL MTG ASSOC I #528631		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		27 52	27 52	27 53	27 53		(1)	}	(1)		27 52					02/15/2030 04/15/2030	1
	GOVT NATE MTG ASSOC I #528729		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2			' 	(1)							04/15/2030	' 1
	GOVT NATL MTG ASSOC I #529384		03/01/2007	SCHEDULED REDEMPTION		313	313	309	311		2		2		313				5	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		03/01/2007	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552	-	03/01/2007	SCHEDULED REDEMPTION		10	10	10	10		, ,=	.} }	/ 470		10	ļ				01/15/2031	1
	GOVT NATL MTG ASSOC I #531089	-	03/01/2007 03/01/2007	SCHEDULED REDEMPTION		3,220 110	3,220 110	3,341 113	3,396 114		(176)		(176)		3,220 110				64	03/15/2030 09/15/2030	L 1
	GOVT NATE MTG ASSOC I #531352	-	_03/01/2007 _	SCHEDULED REDEMPTION		110	137	113	114		(4)		(4)		137				2	12/15/2030	 1
	GOVT NATL MTG ASSOC I #535950		03/01/2007	SCHEDULED REDEMPTION		119	119	126	126		(7)		(7)		119				2	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		03/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					_02/15/2031	1
	GOVT NATL MTG ASSOC I #537102		03/01/2007	SCHEDULED REDEMPTION		93	93	99	99		(7)		(7)		93				2	08/15/2030	1
	GOVT NATL MTG ASSOC I #537394 GOVT NATL MTG ASSOC I #538621		03/01/2007	SCHEDULED REDEMPTION		2	2	2	2		(2)	, 	(2)		2					01/15/2031	1
	GOVT NATE MTG ASSOC I #530621		03/01/2007	SCHEDULED REDEMPTION		29 4	29	31 4	31 4		(2)	' 	(2)		29 4					04/15/2030	 1
	GOVT NATL MTG ASSOC I #540819		03/01/2007	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				1	10/15/2030	11
	GOVT NATL MTG ASSOC I #542212		03/01/2007	SCHEDULED REDEMPTION		25	25	27	27		(1)		(1)		25					12/15/2030	1
	GOVT NATL MTG ASSOC I #543703		03/01/2007	SCHEDULED REDEMPTION		5	5	5	5			ļ			5					11/15/2030	1
	GOVT NATL MTG ASSOC I #544448		03/01/2007	SCHEDULED REDEMPTION		7,216 10	7,216 10	7,446 10	7,449		(233)		(233)		7,216				135	04/15/2031	1
	GOVT NATL MTG ASSOC I #548052		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		125	125	128	10 128		(1)		(1) (3)		10 125				2	02/15/2031 02/15/2031	 1
	GOVT NATE MTG ASSOC I #549213		03/01/2007	SCHEDULED REDEMPTION		5	5	5	5			/	(0)		5					03/15/2031	 1
	GOVT NATL MTG ASSOC I #551805		03/01/2007	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20					05/15/2032	1
	GOVT NATL MTG ASSOC I #553377		03/01/2007	SCHEDULED REDEMPTION		250	250	258	256		(6)		(6)		250				3	07/15/2033	1
	GOVT NATL MTG ASSOC I #554711		03/01/2007	SCHEDULED REDEMPTION		16 52	16 52	16 51	16		(1))	(1)		16 52					03/15/2031	1
	GOVT NATL MTG ASSOC I #555365		_03/01/2007 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1.597	1,597	1,582	51 1,587		10		10		1,597					06/15/2031 06/15/2031	
	GOVT NATL MTG ASSOC I #556458		03/01/2007	SCHEDULED REDEMPTION		80	80	82	83		(3)		(3)		80				1	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		03/01/2007	SCHEDULED REDEMPTION		352	352	341	347		5		5		352				5	06/15/2031	1
	GOVT NATL MTG ASSOC I #564662		03/01/2007	SCHEDULED REDEMPTION		166	166	169	169		(3)		(3)		166				3	06/15/2031	1
	GOVT NATL MTG ASSOC I #572717 GOVT NATL MTG ASSOC I #583234		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		235,367 2,115	235,367 2,115	241,493 2,174	241,422 2,173		(6,055)		(6,055)		235,367 2,115				3,400 29	05/15/2036 04/15/2032	1
	GOVT NATE MTG ASSOC I #585225		03/01/2007	SCHEDULED REDEMPTION		918	918		943		(25)		(25)		918				14	05/15/2032	' 1
	GOVT NATL MTG ASSOC I #594899		_03/01/2007 _	SCHEDULED REDEMPTION		1, 128	1,128	1, 175	1, 163		(35)		(35)		1, 128				20	_09/15/2032	1
	GOVT NATL MTG ASSOC I #598801		03/16/2007	Various		87 , 185	84,941	87 , 150	87, 126		(104)		(104)		87,022		162	162	1,685	06/15/2036	1
	GOVT NATL MTG ASSOC I #598820	-	03/16/2007	Various		33,456	32,700	33,551	33,542		(142)		(142)		33,400		57	57	606	08/15/2036	1
	GOVT NATL MTG ASSOC #605086	-	03/16/2007 03/16/2007	Various		511,906 634,153	499,153 618,683	512,130	511,996 634,599		(1,065)		(1,065)		510,931 632,953		974 1,200	974 1,200	9,667 11,789	10/15/2036 05/15/2036	I 1
	GOVT NATE MTG ASSOC I #606291		03/10/2007	SCHEDULED REDEMPTION		49,459	49,459	50,746	50,732		(1,040)		(1,040)		49,459		1,200	1,200	800	05/15/2036	1
	GOVT NATL MTG ASSOC I #609024		03/16/2007	Various		444,880	434,481	445,781	445,659		(1,546))	(1,546)		444 , 113		767	767	8,254	08/15/2036	1
36290X-DP-2	GOVT NATL MTG ASSOC I #620310		03/16/2007	Various		512,069	500,000	513,001	512,864		(1,701)		(1,701)		511, 163		906	906	9,297	08/15/2036	1
	GOVT NATL MTG ASSOC I #622508		03/01/2007	. SCHEDULED REDEMPTION		8,037	8,037		8,257		(220)		(220)		8,037		4 000	4 000	87	10/15/2033	1
	GOVT NATL MTG ASSOC I #631100		03/16/2007 03/01/2007	Various SCHEDULED REDEMPTION		647,954 2,728	631,278 2,728	647,700 2,804	647,519 2,803		(772)		(772) (75)		646,747 2,728		1,206	1,206	12,523	06/15/2036 12/15/2035	 1
	GOVT NATE WITG ASSOC I #637178		_03/01/2007 _	SCHEDULED REDEMPTION		1,872	1,872	1,924	1,924		(51)		(51)		1,872				30	_06/15/2035	I1
36291W-WE-7	GOVT NATL MTG ASSOC I #640645		03/16/2007	Various		426,013	415,059	425,854	425,738		(533)		(533)		425,205		808	808	8,230	07/15/2036	1
	GOVT NATL MTG ASSOC I #642133	-	03/16/2007	Various		1,293,397	1,263,281	1,296,131	1,295,784		(4,648)		(4,648)		1,291,136	ļ	2,262	2,262	24,319	08/15/2036	1
	GOVT NATL MTG ASSOC I #642147		03/16/2007	Various		496,944	484,927	497,534	497,404		(1,378)		(1,378)		496,026		918	918	9,350	09/15/2036	1
	GOVT NATL MTG ASSOC I #643963	-	03/16/2007 03/16/2007	Various		73,059 176,903	71,375 175,467	73,231	73,211		(277)		(277)		72,935	l	124	124	1,388 3,040	08/15/2036	I 1
	GOVT NATE WIG ASSOC #645849		03/10/2007	SCHEDULED REDEMPTION		1,215	1,215	1,248	1,248		(3,390)		(33)		1,215				3,040	02/15/2036	' 1
	GOVT NATL MTG ASSOC I #646541		03/16/2007	Various		853,702	831,738	853,366	853,138		(1,085)		(1,085)				1,649	1,649	16,497	08/15/2036	1
	GOVT NATL MTG ASSOC I #648634		03/01/2007	SCHEDULED REDEMPTION		1, 140	1,140	1, 172	1, 172		(31)		(31)		1, 140				16	11/15/2035	1
	GOVT NATL MTG ASSOC I #648635	-	03/01/2007	SCHEDULED REDEMPTION	ļ	62,151	62,151	63,879	63,858		(1,707)		(1,707)		62, 151	ļ			1,009	11/15/2035	1
	GOVT NATL MTG ASSOC I #649165	-	03/01/2007 03/01/2007	SCHEDULED REDEMPTION		995 169.067	995 169,067	1,022 173.769	1,022 173,712		(4,645)		(27)		995 169.067				11 2,449	01/15/2036 11/15/2035	L 1
305A79-∩1-1	JUVI INAIL MIG ASSUU I #0303/6	-	03/01/200/	OUNEDULED KEDEMPIION			/ מט, פסו	1/3,/69	1/3,/12		(4,045)		(4,045)		109,06/				∠,449	11/10/2000	<u> </u>

			Show Al	I Long-Term	Bonds and	Stock Sold, F	Redeemed	or Otherwise	e Disposed	of by the	Company	During the C	Current Q	uarter						
1	2	3 4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/ E	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted C	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value /	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #651332		Various		80,685	78,609		80,631		(102)		(102)		80,529		156	156	1,559	.08/15/2036	1
	GOVT NATL MTG ASSOC I #651682		Various		932,732	910, 143	935 , 457	935 , 158		(2,591)		(2,591)		932,567		165	165	17,838	.01/15/2036	. 1
	GOVT NATL MTG ASSOC I #651755		SCHEDULED REDEMPTION		47, 108 11, 675	47,108 11,675	48,335 11,979	48,320 11,975		(1,212)		(1,212)(300)		47,108 11,675					.03/15/2036 .04/15/2036	1
	GOVT NATE WIG ASSOC I #651780		SCHEDULED REDEMPTION		5,851	5,851	6,004	6,002		(151)		(151)		5,851				82	_05/15/2036	1
36292L-FB-5	GOVT NATL MTG ASSOC I #651862		Various		390,361	381,317	391,237	391,127		(1,420)		(1,420)		389,707		654	654		.06/15/2036	1
36292L-LZ-5	GOVT NATL MTG ASSOC I #652044		SCHEDULED REDEMPTION		5, 151	5, 151	5,286	5,284		(133)		(133)		5, 151				83	.03/15/2036	. 1
36292L-SM-7	GOVT NATL MTG ASSOC I #652224		SCHEDULED REDEMPTION		1,285	1,285	1,319	1,318		(33)		(33)		1,285				19	_02/15/2036	. 1
36292L-5H-3 36294N-ZB-7	GOVT NATL MTG ASSOC I #652548		Various	}	483,887	472,638	484,939	484,797		(1,782)		(1,782)		483,015	}	872	872		.05/15/2036	1
	GOVT NATL MTG ASSOC I #655138		Various SCHEDULED REDEMPTION		112,560 10.124	109,865 10.124	112,724	112,691		(341)		(341)(260)		112,351		209	209	2,148	.04/15/2036 .08/15/2036	1
	GOVT NATE WIG ASSOC I #657676		Various			650,571	667,488	667,310		(1,784)		(1,784)		665,525		1,214	1,214		_08/15/2036	1
36294R-RV-3	GOVT NATL MTG ASSOC I #657600		Various		74,258	72,765	74,657	74,637		(491)		(491)		74,146		112	112	1,239	.08/15/2036	. 1
	GOVT NATL MTG ASSOC I #658122		Various		4,068,147	3,972,374	4,075,647	4,074,583		(13,754)		(13,754)		4,060,829		7,318	7,318	76,750	_10/15/2036	. 1
	GOVT NATL MTG ASSOC I #659136		Various		1,581,365	1,547,076	1,590,104	1,589,675		(8,659)		(8,659)		1,581,016		350	350		_08/15/2036	1
	GOVT NATL MTG ASSOC I #659141		Various		26,515 976,798	25,851 951,734	26,523 978,204	26,516 977,959		(50) (1,505)		(50)(1,505)		26,466 976,454		50 343	50 343		.08/15/2036 .12/15/2036	1
36225A-M7-2	GOVT NATE WIG ASSOC 1 #7801370		Various SCHEDULED REDEMPTION		46, 138	46,138	44,603	45, 132				1,006		46,138					.08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		SCHEDULED REDEMPTION		20,886	20,886	20, 159	20,344		542		542		20,886					_08/15/2020	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		SCHEDULED REDEMPTION		122,244	122,244	126,676	123,312		(1,068)		(1,068)		122,244				2,463	.10/15/2009	. 1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		SCHEDULED REDEMPTION		24,180	24, 180	24 , 467	24,401		(222)		(222)		24, 180				381	_08/15/2012	. 1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		SCHEDULED REDEMPTION		275	275	281	281		(6)		(6)		275				4	.09/15/2024	. 1
36225A-3H-1 36225B-CN-6	GOVT NATL MTG ASSOC I #780800		SCHEDULED REDEMPTION		16,656 2,195	16,656 2.195	17,301 2,240	17,041 2,243		(385)		(385)(48)		16,656 195				275	_04/15/2013 _12/15/2028	1
36225B-C3-0	GOVT NATE MTG ASSOC I #780990		SCHEDULED REDEMPTION		302	302	312			(10)		(10)		302				4	.12/15/2028	1
	GOVT NATL MTG ASSOC I #781014		SCHEDULED REDEMPTION		5,841	5,841	5 , 658	5,741		100		100		5,841				74	_04/15/2029	. 1
	GOVT NATL MTG ASSOC I #781035		SCHEDULED REDEMPTION		1,789	1,789	1,765	1,765		24		24		1,789					.05/15/2029	. 1
	GOVT NATL MTG ASSOC II # 64		SCHEDULED REDEMPTION		4	4	4	4						4					_01/20/2014	1
	GOVT NATL MTG ASSOC II # 379		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		294 22	294	302 23	302		(8)		(8)		294					.08/20/2015 .10/20/2015	1
	GOVT NATE MTG ASSOC II # 439	03/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	_11/20/2015	1
	GOVT NATL MTG ASSOC II # 477	03/01/2007	SCHEDULED REDEMPTION		97	97	100	99		(1)		(1)		97				2	.01/20/2016	1
	GOVT NATL MTG ASSOC II # 496		SCHEDULED REDEMPTION		1, 181	1,181	1,207	1, 197		(17)		(17)		1, 181				28	_02/20/2016	. 1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		SCHEDULED REDEMPTION		1,904	1,904	1,918	1,918		(14)		(14)		1,904					.03/20/2016	. 1
36202A-SB-4 36202A-VS-3	GOVT NATL MTG ASSOC II # 514		SCHEDULED REDEMPTION		3,619 103	3,619 103	3,709	3,619 96		7		7		3,619				93	.03/20/2016 .09/20/2016	1
36202A-XW-2	GOVT NATE WITG ASSOC 11 # 693		SCHEDULED REDEMPTION		5	5	5	5						5					_01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		SCHEDULED REDEMPTION		118	118	110	111		6		6		118				2	_01/20/2017	. 1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730	03/01/2007	SCHEDULED REDEMPTION		73	73	66	65		8		8			ļ			2	_03/20/2017	.[1
	GOVT NATL MTG ASSOC II # 731		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		140 587	140 587	130 545	131		9		9		140 587				3	.03/20/2017 .04/20/2017	1
36202A-ZN-2	GOVT NATE MTG ASSOC 11 # 748		SCHEDULED REDEMPTION		6,281	6,281	5.658	5,727		553				6,281					_05/20/2017	1
	GOVT NATE MTG ASSOC II # 782	03/01/2007	SCHEDULED REDEMPTION		141	141	131	130		11		11		141				3	.06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		SCHEDULED REDEMPTION		72	72	67	66		6		6		72				1	.07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816	03/01/2007	SCHEDULED REDEMPTION		125	125	117	120		5		5		125				3	.08/20/2017	. 1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		SCHEDULED REDEMPTION		8,148	8,148	7,595 58	7,924		225		225		8, 148				154	_09/20/2017	1
36202A-5N-3 36202A-6F-9	GOVT NATL MTG ASSOC II # 853		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		62 5,623	62 5,623	58	55 5,038		585		7 585		62 5.623					.10/20/2017 .11/20/2017	1
36202A-6Y-8	GOVT NATE WIG ASSOC 11 # 870		SCHEDULED REDEMPTION		984	984	919	908		76		76		984	<u></u>			20	_12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906	03/01/2007	SCHEDULED REDEMPTION		351	351	328	343		8		8		351				7	.01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643	03/01/2007	SCHEDULED REDEMPTION		19	19	21	21		(2)		(2)		19					.10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		SCHEDULED REDEMPTION		27	27	30	30		(3)		(3)		27				1	.02/20/2018	. 1
36202B-JN-6 36202B-VR-3	GOVT NATL MTG ASSOC II #001169		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		15 1.120	15 1.120	15 1,254	16 1,234		(1)		(114)		15 1. 120				24	_04/20/2019 _12/20/2020	L
36202B-VH-3	GOVT NATE MTG ASSOC II #001524	03/01/2007	SCHEDULED REDEMPTION		1, 120	107	110	110		(114)		(3)		107				24	_04/20/2020	1
	GOVT NATE WITG ASSOC 11 #001590	03/01/2007	SCHEDULED REDEMPTION		146	146	151	150		(4)		(4)		146				3	_08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829	03/01/2007	SCHEDULED REDEMPTION		38	38	42	42		(4)		(4)		38				<u>1</u>	.05/20/2022	1
	GOVT NATL MTG ASSOC II #148558	03/01/2007	SCHEDULED REDEMPTION		551	551	552	551						551				13	_01/20/2016	. 1
36216G-TY-4	GOVT NATI MTG ASSOC 11 #164467	03/01/2007	SCHEDULED REDEMPTION	1	84	84	77	79	1	4	1	4		84	I	i		2	09/20/2016	11

			Show A	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the Curr	ent Quarter						
1	2	3 4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 1	5						
												Total To	tal						NAIC
											Current	Change in For	eign						Desig-
											Year's	Book/ Exch	ange Book/				Bond		nation
								Prior Year		Current	Other Than			Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying Bo	ok Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment		sted Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		ying Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized		lue Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
63252F-AA-7	NATIONAL ARCHIVES CORP		SCHEDULED REDEMPTION		187, 103	187, 103	209,013	199,819	· · · · · · · · · · · · · · · · · · ·	(12,716)		(12,716)	187, 10	3			7,952	09/01/2019	. 1FE
	RESOLUTION TR CORP		MATURED		4,000,000	4,000,000	1,273,280	3,988,134		11,866		11,866	4,000,00					01/15/2007	. 1
	SM BUS ADMIN GOVT GTD DEV CO SER 87	01/01/2007	SCHEDULED REDEMPTION		20,311	20,311	20,274	20,302		9		9	20,31				965	07/01/2007	. 1
	SM BUS ADMIN GOVT GTD DEV CO SER 87		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		25,916	25,916	25,916	25,916					25,91				1,289 1,223	08/01/2007	. 1
64908P-AA-1	SM BUS ADMIN GOVT GTD DEV PARTN CTF TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		SCHEDULED REDEMPTION		26,023 141.366	26,023 141,366	26,023 142,707	26,023 142.484		(1, 119)		(1, 119)	26,02					03/01/2008 01/15/2021	100
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	03/01/2007	SCHEDULED REDEMPTION		164,640	164,640	176,659	167,389		(1,119)		(2,749)	164.64				7,384	09/01/2019	1
899768-AE-5		03/01/2007	SCHEDULED REDEMPTION		150,000	150,000	162,563	160,119		(10, 119)		(10,119)	150,00				6,968	09/01/2020	1
912833-CR-9	U S TREAS STRIP		MATURED		2,211,000	2,211,000	426,211	2, 187, 067		23,933		23,933	2,211,00)				02/15/2007	. 1
90338H-AB-2	US TRADE TRUST 1994-A		MATURED		916,667	916,667	921,713	916,686		(19)		(19)	916,66	7			37,446	_01/15/2007 _	. 1FE
			MORGAN STANLEY DEAN																
912810-PT-9	US TREASURY N/B		WITTER		1,988,125	2,000,000	1,986,875					 	1,986,87	·	1,250	1,250	9,448	02/15/2037	. 22
912828-FN-5	US TREASURY N/B	02/13/2007	GREENWICH CAPITAL MARKETS, INC.		2,004,453	2,000,000	2,011,406	2.010.711		(252)		(252)	2.010.45	, I	(6,006)	(6,006)	52,521	07/31/2011	1
912020-11V-J	03 InLAGONI IV D		GREENWICH CAPITAL		2,004,455	2,000,000	2,011,400	2,010,711		(202)		(232)	2,010,43	' !	(0,000)	(0,000)		0//31/2011	
912828-FW-5	US TREASURY N/B		MARKETS. INC.		991,758	1,000,000	1,005,625	1.005.537		(125)		(125)	1,005,41	ı L	(13,653)	(13,653)	13,543	10/31/2011	1
912828-FY-1	US TREASURY N/B		Various		62,782,423	63,000,000	62, 175, 470	7,028,922		4,849		4,849	62, 180, 17		602,244	602,244	771,430	11/15/2016	. 1
			Various		3,038,594	3,000,000	3,006,328			(47)		(47)	3,006,28		32,312	32,312	14,434	01/31/2012	. 1
912828-GH-7	US TREASURY N/B		Various		15,083,281	15,000,000	14,972,188			25		25	14,972,21	3	111,068	111,068	37,690	02/15/2017	. 2Z
010000 07 0	US TREASURY N/B	03/05/2007	MERRILL LYNCH CAPITAL MARKETS		2,015,625	2,000,000	2,015,938						2,015,93	,	(313)	(313)	1,382	02/29/2012	27
	Bonds - U.S. Governments		MANNETS		116.024.686	115.749.177	111.002.373	38.206.975		(59.528)		(59.528)	115.275.18		749.503	749.503	1.389.309	XXX	XXX
	FED REPUBLIC OF BRAZIL	F01/12/2007	BARCLAYS BANK		2,590,500	115,749,177	2,570,040	2,548,953		(59,528)		(59,528)	2,545,86		44,637	44,637	1,389,309	08/07/2011	
105/30-A1-6	FED REPUBLIC OF BRAZIL	F	UNION BANK OF		∠,590,500	2,200,000	2,570,040	2,546,953		(3,090)		(3,090)	2,343,80	·	44,037	44,037	90,309	06/0//2011	. JFE
105756-BC-3	FED REPUBLIC OF BRAZIL	F01/23/2007	SWITZERLAND		2,260,200	2,000,000	1,984,900	1,991,582		206		206	1,991,78	3	268,412	268,412	17,288	06/29/2009	3FE
	FED REPUBLIC OF BRAZIL	F03/22/2007	Various		8,723,400	8,000,000	8,368,770	3,051,745		(482)		(482)	8,368,16		355,236	355,236	178, 125		3FE
			UNION BANK OF																
X08158-BE-0	REPUBLIC OF BULGARIA	F02/05/2007	SWITZERLAND		9,392,000	8,000,000	9,577,500	9,432,194		(14,724)		(14,724)	9,417,47		(25,470)	(25,470)	372,167	01/15/2015	
168863-AS-7	REPUBLIC OF CHILE	F03/05/2007	Various GREENWICH CAPITAL		18,154,650	18,000,000	18, 175, 040	18, 157, 665		(2, 199)		(2,199)	18, 155, 46		(816)	(816)	572,000	01/15/2013	. 1FE
712219-AC-8	PEOPLE'S REP OF CHINA	F03/02/2007	MARKETS. INC.		4,466,010	3,000,000	4,302,426			(29)		(29)	4,302,39	7	163,613	163,613	39,000	_01/15/2096 _	1FE
) 122 10 710 0	TESTEE STIEL ST STITUTE	1	UNION BANK OF		, , 400, 010		4,002,420			(20)		(20)						1.017 107 2000 1.	
195325-AR-6	REPUBLIC OF COLOMBIA	F01/24/2007	SWITZERLAND		2, 179, 400	2,000,000	2, 185,000	2, 166, 394		(5,257)		(5,257)	2, 161, 13	7	18,263	18,263	52,000	04/23/2009	. 3FE
			JEFFERIES & COMPANY,																
195325-AY-1	REPUBLIC OF COLOMBIA	F02/15/2007	INC		1, 178,500	1,000,000	1, 160, 900	1, 152, 478		(3,572)		(3,572)	1,148,90		29,594	29,594	57,778	01/23/2012	
195325-BK-0	REPUBLIC OF COLOMBIA	F03/06/2007	BARCLAYS BANK		1,067,500	1,000,000	990,620	990,643		15		15	990,65	·	76,842	76,842	71,497	09/18/2037	. 3FE
455780-AX-4	REPUBLIC OF INDONESIA	F02/21/2007	MERRILL LYNCH CAPITAL MARKETS		991,250	1,000,000	982,500			5		5	982.50	5 I	8.745	8,745	2,208	02/17/2037	3FE
AA -4	THE SELECT OF THE OTHER PROPERTY.		GREENWICH CAPITAL		1,200					I				´				52/11/2007	- L
Y20721-AD-1	REPUBLIC OF INDONESIA	F03/12/2007	MARKETS, INC.		5,476,000	5,000,000	5,472,250			(4,369)		(4,369)	5,467,88		8,119	8, 119	62,500	01/15/2016	3FE
560904-AF-1	MALAYSIA 7.500 07/15/2011	F02/01/2007	Various		21,643,895	20,000,000	21,800,940	21,489,144		(26,385)		(26,385)	21,462,75)	181 , 136	181, 136	825,000	07/15/2011	. 1FE
			GREENWICH CAPITAL																
	PETRONAS CAPITAL LTD	F02/01/2007 F03/14/2007	MARKETS, INC.		3,212,747	3,000,000 8,100,000	3,423,020	3,311,211		(4,960)		(4,960)	3,306,25		(93,504)	(93,504)	43,167 469,648	05/22/2012 12/30/2019	
		F03/14/2007 F02/07/2007	VariousBARCLAYS BANK		9,939,250 3,832,500	3,000,000	8,305,150	8,277,334		(1,704)		(1,426)	3,734,59		97,907	1,663,620 97,907	122,425		
01000Q AG 0	ONTIED WEXTORY STATES	1	UNION BANK OF							(1,420)		(1,420)		,			122,423	13/2001	. 21 L
91086Q-AL-2	UNITED MEXICAN STATES	F02/05/2007	SWITZERLAND		5,325,500	5,000,000	5,230,500	5,221,936		(2, 168)		(2, 168)	5,219,76	3	105,732	105,732	142,622	_03/03/2015 _	_2FE
			UNION BANK OF																
91086Q-AN-8	UNITED MEXICAN STATES	F02/01/2007	SWITZERLAND		2,340,000	2,000,000	2,240,000	2,237,467		(336)		(336)	2,237,13		102,869	102,869	49,167	04/08/2033	
91086Q-AR-9	UNITED MEXICAN STATES	F03/09/2007	Various		11,089,300	11,000,000	11, 119, 250	11, 104,080		(3,333)		(3,333)	11, 100, 74	·	(11,446)	(11,446)	196, 162	01/13/2009	. 2FE
91086Q-AS-7	UNITED MEXICAN STATES	F02/27/2007	UNION BANK OF SWITZERLAND		1,089,000	1,000,000	1,061,900	1,061,702		(142)		(142)	1,061,56	.	27 ,439	27,439	29,063	00/27/2024	2FE
	UNITED MEXICAN STATES	F02/27/2007	Various		40,798,100	41,100,000	40,565,945	35, 132, 160				3,885	1,061,56		21, 439	27,439	1, 179, 484	09/27/2034 01/15/2017	
	PANAMA (REPUBLIC OF)	F03/07/2007	Various		4,159,450	4,000,000	3,643,822	3,645,559		744		744	3,646,30		513,147	513, 147	1, 179,464	01/26/2036	
	, , , , , , , , , , , , , , , , , , , ,		BEAR STEARNS SECURITIES		,,	.,,	,,						, 510,00						
	REPUBLIC OF PANAMA	F03/27/2007	CORP.		2,170,000	2,000,000	2,093,000	2,089,802		(2,060)		(2,060)	2,087,74		82,259	82,259	78,542		
	PERU 4 1/2 03/07/2017	F03/07/2007	Various		13,938,425	13,980,000	13,243,849	13,311,753		11,207		11,207	13,322,96		615,465	615,465		03/07/2017	
715638-AQ-5	REPUBLIC OF PERU	F02/15/2007	Various	L	2,353,500	2,000,000	1,720,000	1,756,175	1	2.169	1	2 . 169	1,758,34	1 1	595, 156	595 . 156	50.017	05/03/2016	.13FE

				Show Al	II Long-Term	Bonds and	Stock Sold,	Redeemed of	or Otherwise	e Disposed	of by the	Company	During the	Current Q	uarter						
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
715638-AU-6	REPUBLIC OF PERU	F	_03/22/2007	Various		2,060,025	2,000,025	2,000,025							2,000,025		60,000	60,000	2,365	03/14/2037 _	3FE
				GREENWICH CAPITAL																	
	REPUBLIC OF PHILIPPINES		.03/19/2007	MARKETS, INC.		11,120,938	9,500,000	11, 183,750			(15, 174)		(15, 174)		11, 168, 576		(47,639)	(47,639)	433,273		3FE
	REPUBLIC OF PHILIPPINES		.03/22/2007 .03/21/2007	DEUTSCHE BANK A.G Various		2,263,100	2,000,000 11,000,000	2,250,000			(615) 225		(615) 225		2,249,385		13 ,715	13,715	31,431 99,521	01/14/2031 01/15/2032	3FE
	REPUBLIC OF PHILIPPINES		.01/01/2007	VARIOUS		3,723	11,000,000	3,723			225		220		3,723				JU, UZ 1	_03/15/2016 _	
				CREDIT SUISSE FIRST				3,120													
731011-AN-2	REPUBLIC OF POLAND	F	.03/13/2007	BOSTON CORPORATION		12,007,400	12,000,000	11,696,100	11,709,891		4,876		4,876		11,714,768		292,632	292,632	381,938	01/15/2014	1FE
				UNION BANK OF																	
	REPUBLIC OF SERBIA			SWITZERLAND		4,737,500	5,000,000	4,752,500			158		158		4,752,658		(15,158)	(15, 158)	52,604	11/01/2024 _	
	RUSSIA 5 03/31/30		.11/14/2006 .03/31/2007	CHASE SECURITIES		777,778	777,778		810,401		(3,429)		(3,429)		777,778						2FE 2FE
	REPUBLIC OF SOUTH AFRICA		_03/31/2007	TENDER OFFER		4,275,320	3,500,000	4, 134, 375	4, 108, 147	·	(32,623)	·	(4,315)		4, 103, 832	ļ	171,488	171,488	37 . 188		2FE
	REPUBLIC OF SOUTH AFRICA		_01/26/2007	BARCLAYS BANK		3,224,700	3,000,000	3, 156, 600	3,145,993		(1,941)		(1,941)		3, 144, 052		80,648	80,648	58,385	_04/25/2012	
	REPUBLIC OF SOUTH AFRICA		.02/06/2007	Various		9,736,088	9,250,000	9,797,950	9,747,298		(5,556)		(5,556)		9,741,742		(5,654)	(5,654)	109,733		
	CORP ANDINA DE FOMENTO		.01/26/2007	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				219,650		1FE
	REPUBLIC OF KOREA		_02/05/2007	Various		22,953,150	24,500,000	22,921,897	23,060,805		18,564		18,564		23,079,370		(126,220)	(126,220)	188,594	06/01/2013 _	
	REPUBLIC OF TURKEY		.03/21/2007	SALOMON SMITH BARNEY		4,682,835	4,500,000	4,642,300	3,604,733		(2,728)		(2,728)		4,638,904		43,931	43,931	173,094	03/15/2015	3FE
	REPUBLIC OF TURKEY	F	_03/22/2007	Various		10,284,600	10,000,000	10,140,200	5,001,513		(357)		(357)		10, 139, 856			144,744	216, 128		3FE
1099999. B	onds - All Other Governments			RAYMOND JAMES &		292,248,203	279,407,803	287, 159, 907	228,054,778		(100,920)		(100,920)		286,559,265		5,688,938	5,688,938	7,221,855	XXX	XXX
798703-AL-8	SAN LUIS OBISPO CNTY CA PENSION 03A		03/29/2007	ASSOCIATES, INC.		5,372,672	5,715,000	5,715,000	5,715,000						5.715.000		(342,329)	(342,329)	145,053	_09/01/2015 _	1FE
	CHICAGO IL PUB BLDG COMM 93B PRK DIST		.01/01/2007	MATURED		2,510,000	2,510,000	2,510,000	2,510,000						2,510,000		(042,020)	(042,023)	86,595		1FE
	KANSAS DEV FIN KS PUB EMPLY RETIRE 04C		_03/29/2007	BB&T CAPITAL MARKETS		6,421,692	6,585,000	6,585,000	6,585,000						6,585,000		(163,308)	(163,308)	136,570		1FE
686663-VD-4	ORLEANS PARISH LA SCH BRD PUB SCH 95A		.02/01/2007	MATURED		5,055,000	5,055,000	4,932,517	5,053,674		1,326		1,326		5,055,000				165,551	02/01/2007	1FE
2499999. B	onds - Political Subdivisions					19,359,364	19,865,000	19,742,517	19,863,674		1,326		1,326		19,865,000		(505,637)	(505,637)	533,769	XXX	XXX
	FED HOME LOAN MTG CORP #160036			SCHEDULED REDEMPTION		999	999	968	998		1		1		999				21	01/01/2008 .	1
	FED HOME LOAN MTG CORP #160037		.03/01/2007	SCHEDULED REDEMPTION		792	792	768	790		1				792				17	01/01/2008 _	
	FED HOME LOAN MTG CORP #160038FED HOME LOAN MTG CORP #160075		.03/01/2007 .03/01/2007	SCHEDULED REDEMPTION		858 385	858 385	829 380			1		1		858				18	02/01/2008	1
	FED HOME LOAN MTG CORP #160092		.03/01/2007	SCHEDULED REDEMPTION		61	61	59	60		' 1		1		61				2	10/01/2009	1
	FED HOME LOAN MTG CORP #160096		_03/01/2007	SCHEDULED REDEMPTION		125	125	131	128		(3)		(3)		125				4	11/01/2009	1
	FED HOME LOAN MTG CORP #170019		.03/01/2007	SCHEDULED REDEMPTION		911	911	880	910		1		1		911				19	02/01/2008	1
	FED HOME LOAN MTG CORP #170027		.03/01/2007	SCHEDULED REDEMPTION		215	215	257	232		(18)		(18)		215				8	03/01/2010	1
	FED HOME LOAN MTG CORP #170039		.02/01/2007	SCHEDULED REDEMPTION		25	25	24	25						25				1	11/01/2010 _	
	FED HOME LOAN MTG CORP #170088FED HOME LOAN MTG CORP #170095		.03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8	8 113	8	8		·····		·····		8				A	11/01/2013 05/01/2014	
	FED HOME LOAN MTG CORP #170093		.03/01/2007	SCHEDULED REDEMPTION		338	338	270	338		د								6	12/01/2008	1
	FED HOME LOAN MTG CORP #184344		_03/01/2007	SCHEDULED REDEMPTION		256	256	220	253		3		3		256				6	_10/01/2010 _	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		.03/01/2007	SCHEDULED REDEMPTION		297	297	294	295		3		3		297				7	12/01/2010	1
	FED HOME LOAN MTG CORP #189847		_03/01/2007	SCHEDULED REDEMPTION		175	175	174	174	ļ	1	ļ	1		175	ļ			4	12/01/2009 _	1
	FED HOME LOAN MTG CORP #258768		.03/01/2007	SCHEDULED REDEMPTION		597	597	589	595		1		1		597				15	02/01/2013 _	
	FED HOME LOAN MTG CORP #270662FED HOME LOAN MTG CORP #270878		.03/01/2007 .03/01/2007	SCHEDULED REDEMPTION		803 556	803 556	797 552	797 556		6	·	6			 			20	03/01/2016 06/01/2010	
	FED HOME LOAN MTG CORP #270070		.03/01/2007	SCHEDULED REDEMPTION		49	49	55	54		(5)		(5)		49				1	11/01/2016	1
	FED HOME LOAN MTG CORP #296485		_03/01/2007	SCHEDULED REDEMPTION		64	64	71	71		(7)		(7)		64				2	_07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		.03/01/2007	SCHEDULED REDEMPTION		200	200	184	164		36		36		200				4	12/01/2018	1
	FED HOME LOAN MTG CORP #360088		_03/01/2007	SCHEDULED REDEMPTION			19	19	18	ļ	1		ļ1		19	ļ				01/01/2020 _	1
	FED HOME LOAN MTG CORP #360101		.03/01/2007	SCHEDULED REDEMPTION		27	27	27	26		2		2		27				1	04/01/2020 _	1
	FED HOME LOAN MTG CORP #884022FED HOME LOAN MTG CORP #A37760		_03/01/2007	SCHEDULED REDEMPTION		17,383 14.980	17,383 14.980	18,641 14,262	18,553 14.337		(1, 170) 643		(1,170) 643		17,383 14.980	·			478 183	_06/01/2019 _ _09/01/2035 _	
	FED HOME LOAN MTG CORP #A397760		.03/01/2007	SCHEDULED REDEMPTION		6.661	6.661		6.367		043								74	09/01/2035	1
	FED HOME LOAN MTG CORP 1202 F		.02/01/2007	SCHEDULED REDEMPTION		5,394	5,394	5,035	5,390		4		4		5,394				42	_02/15/2007 _	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		.03/01/2007	SCHEDULED REDEMPTION		219,989	219,989	199,286	214,439		5,549		5,549		219,989				3,507	06/15/2022	1
	FED HOME LOAN MTG CORP 1302 PZ		_03/01/2007	SCHEDULED REDEMPTION		375,530	375,530	349,292	370,976		4,554		4,554		375,530				6,752	06/15/2022 _	1
	FED HOME LOAN MTG CORP 1376 Z		.03/01/2007	SCHEDULED REDEMPTION		302,951	302,951	274,305	292,844	ļ	10 , 107		10 , 107		302,951	ļ			4,731	09/15/2022	1
	FED HOME LOAN MTG CORP 1471 G		_03/01/2007	SCHEDULED REDEMPTION		334,448 299.736	334,448	330 , 163 286 . 994	334 , 146 298 . 593	}	302 1.143	}	302		334,448	}			5, 172		
3 129 15-UN-8	FED HOME LOAN MTG CORP 1490 PH		_03/01/200/	POLIEDOLED REDEMAILON ****		299,736	299,736	286,994	298,593		1, 143				299,736				4, 144	04/15/2008 _	L

			Show A	I Long-Term	Bonds and	Stock Sold, F	Redeemed (or Otherwise	e Disposed	of by the	Company	During the	e Current Q	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposa	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED HOME LOAN MTG CORP 1499 PH		SCHEDULED REDEMPTION		393 , 105	393 , 105	383,769	392,875		230		230		393, 105				5,258	_01/15/2023	1
312916-SA-8	FED HOME LOAN MTG CORP 1540 E		SCHEDULED REDEMPTION		374 , 193	374, 193	372,689	374, 164		29		29		374, 193				5,709	.04/15/2013	1
	FED HOME LOAN MTG CORP 1564 H		SCHEDULED REDEMPTION		1,543,607	1,543,607 116,917	1,533,620 111,500	1,543,132 116,757		475 159		475		1,543,607				22,212	.08/15/2008	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1580 PFED HOME LOAN MTG CORP 1725 Z		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		116,917	100,859		94,588		6,271		159 6,271		116,917				1,695 L 1,494	.09/15/2008 .04/15/2024	1
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z	03/01/2007	SCHEDULED REDEMPTION		282,209	282,209	221,263	265,590		16.619		16.619		282,209				4,353	.05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		SCHEDULED REDEMPTION		246	246	260	267		(21)		(21)		246				5	.04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		SCHEDULED REDEMPTION		261	261	276	284		(23)		(23)		261				5	_04/01/2021	1
31296K-P6-4 31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A11345		SCHEDULED REDEMPTION		13,710	13,710	14,066	14,040 95		(330)		(330)		13,710	 			170	.07/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A12666FED HOME LOAN MTG CORP GOLD #A14127		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		93 95	93 95	96 97	95 97		(2)		(2)		93 95					.06/01/2033 .10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A14127		SCHEDULED REDEMPTION		3,252	3,252	3,323	3,320		(68)		(68)		3,252				39	_10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A14177		SCHEDULED REDEMPTION		30,026	30,026	30,682	30,660		(634)		(634)		30,026				445	.10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A15110		SCHEDULED REDEMPTION		345,795	345,795	357,952	354,661		(8,866)		(8,866)		345,795				4,665	_10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A16114	03/01/2007	SCHEDULED REDEMPTION		165,971	165,971	167,942	167,560		(1,589)		(1,589)		165,971				1,929	.12/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A16517FED HOME LOAN MTG CORP GOLD #A17037		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		61,463	61,463 93,068		60,909 95,019		(1,951)		554		61,463 93,068				661 1,183	.12/01/2033 .12/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A17037		SCHEDULED REDEMPTION		25,718	25,718	26,242	26,216		(1,951)		(1,931)		25,718					.02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		SCHEDULED REDEMPTION		321	321	328	327		(7)		(7)		321				4	_02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				1	.05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		SCHEDULED REDEMPTION		5,378	5,378	5,209	5,221		157		157		5,378				53	_06/01/2034	1
31297B-ZH-8 31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24344FED HOME LOAN MTG CORP GOLD #A24669		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		532	532 35,241	543	543 35,986		(10) (745)		(10) (745)		532 35,241					.07/01/2034 .07/01/2034	1
31297C-T3-4	FED HOME LOAN MTG CORP GOLD #A24009	03/01/2007	SCHEDULED REDEMPTION		42.061	42,061	42.917	42.876		(815)		(745)		42.061					_07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		SCHEDULED REDEMPTION		3,245	3,245	3,316	3,309		(64)		(64)							.08/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A25559	03/01/2007	SCHEDULED REDEMPTION		10,514	10,514	10,744	10,722		(208)		(208)		10,514					_08/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A26506		SCHEDULED REDEMPTION		101,483	101,483	103,699	103,471		(1,987)		(1,987)		101,483		(444, 400)	(444, 400)		.09/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A26586		Various		9,961,725 19,100	9,843,202 19,100	10,201,556	10, 117,884		(11,671) (371)		(11,671) (371)		10, 106, 213		(144,488)	(144,488)	177,054 224	.09/01/2034 .10/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A27950	03/30/2007	Various		18,034,443	18, 175, 041	18,538,541	18,464,181		(3,735)		(3,735)		18,460,446		(426,003)	(426,003)	283,815	_11/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A30263		SCHEDULED REDEMPTION		8,284			8,215		69		69		8,284				86	.12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		SCHEDULED REDEMPTION		3,790	3,790	3,671	3,683		106		106		3,790				40	.03/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A32282		SCHEDULED REDEMPTION		3,444	3,444		3,483		(39)		(39)		3,444				42	_04/01/2035	1
31297N-GW-0 31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A32913FED HOME LOAN MTG CORP GOLD #A33025		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,235	10,235	10 , 459 24 , 937	10,424		(189)		(189)		10,235				153	.05/01/2035 .08/01/2035	1
31297N-LH-7	FED HOME LOAN MTG CORP GOLD #A33028	03/01/2007	SCHEDULED REDEMPTION		41,396	41,396	41,947	41,936		(539)		(520)		41.396				492	.08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133	03/01/2007	SCHEDULED REDEMPTION		6, 189	6, 189	6,324	6,309		(120)		(120)		6, 189				73	_01/01/2035	1
31297Q-UQ-0	FED HOME LOAN MTG CORP GOLD #A35091		SCHEDULED REDEMPTION		16,069	16,069	16,312	16,307		(238)		(238)		16,069				170	_05/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		SCHEDULED REDEMPTION		21,504	21,504	21,785	21,779		(274)		(274)		21,504				259	_06/01/2035	1
31297S-A9-6 31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36332FED HOME LOAN MTG CORP GOLD #A36882		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		28,916 17,237	28,916 17,237	29,356	29,347		(431)		(431)		28,916 17,237					_08/01/2035 _08/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A38820		SCHEDULED REDEMPTION		2.962	2,962	2,996	2,995		(33)		(224)		2,962					_05/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A40283		SCHEDULED REDEMPTION		9,297	9,297	9,427	9,415		(117)		(117)		9,297				125	.12/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A40287	03/01/2007	SCHEDULED REDEMPTION		4,037	4,037	4,093	4,088		(51)		(51)		4,037				54	_12/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		SCHEDULED REDEMPTION		1,004	1,004	1,016	1,015		(11)		(11)		1,004				13	.12/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A41208		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		329,421 2.152	329,421 2,152	333,950	333,513		(4,092)		(4,092)		329,421					_01/01/2036 _01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41390	03/01/2007	SCHEDULED REDEMPTION		9,647	9,647	9,769	9.767		(120)		(120)		9,647					_01/01/2036	1
	FED HOME LOAN MTG CORP GOLD #A41642		SCHEDULED REDEMPTION		2,086	2,086	2,117	2,117		(31)		(31)		2,086				26	_01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		SCHEDULED REDEMPTION		1,042	1,042	1,058	1,057		(16)		(16)		1,042				13	.01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		SCHEDULED REDEMPTION		1,840	1,840	1,864	1,863		(23)		(23)		1,840				24	_01/01/2036	1
3128K2-AA-7 3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A41801		SCHEDULED REDEMPTION		7,846 1,329	7,846 1,329	7,959 1,349	7,957 1.349		(111)		(111)		7,846 1.329	}			87	.01/01/2036	1
	FED HOME LOAN MTG CORP GOLD #A42048	03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3.067	3,067	3 . 114	3.113		(20)		(20)		3.067				17	_01/01/2036 _01/01/2036	1
	FED HOME LOAN MTG CORP GOLD #A42148		SCHEDULED REDEMPTION		2,288	2,288	2,323	2,322		(34)		(34)		2,288				28	_01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		SCHEDULED REDEMPTION		621	621	628	628		(7)		(7)		621				8	.01/01/2036	1
	FED HOME LOAN MTG CORP GOLD #A42175	03/01/2007	SCHEDULED REDEMPTION		480	480	486	486		(5)		(5)		480	ļ			5	.01/01/2036	1
	FED HOME LOAN MTG CORP GOLD #A42176		SCHEDULED REDEMPTION		1,866 3,682	1,866 3,682	1,894 3 738	1,894 3,737		(28)		(28)		1,866 3,682					.01/01/2036	1
	LECT COME LUBY MITS CORP (SULL) #842/214		LOCUEDULED REDEMPTION		3 682	3 682	3 /38	3 /3/		(55)	1	(55)	1.1	3 682	•	1				

			Show A	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	n Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		7 SCHEDULED REDEMPTION		158	158	160	160		(2)		(2)	158				2	.02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274				493	493	500	500		(7)		(7)	493				6	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277				88	88	89	89		(1)		(1		88				1	01/01/2036	1
3128K2-RW-1 3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42301FED HOME LOAN MTG CORP GOLD #A42433	03/01/200			4,782 1,861	4,782 1,861	4,836 1,884	4,835 1,884		(53)		(53		4,782 1,861				52	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42433				156	156	158	158		(2)		(23		156				2	.02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651	03/01/200			228	228	231	231		(3)		(3		228				3	.02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		7 SCHEDULED REDEMPTION		110	110	112	112		(2)		(2		110				1	.01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211			- }	5, 131	5, 131	4,978	4,985		146		146		5, 131	ļ			63	.03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575			-	16,897	16,897	17,266	17,207		(310)		(310		16,897				250	.06/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A46094FED HOME LOAN MTG CORP GOLD #A46338			·	26,448 3,450	26,448 3,450	26,779 3,489	26,772 3,488		(324)		(324		26,448 3,450				361 . 47	.07/01/2035 .08/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A46536			·	40,289	40,289	40,813	40,802		(513)		(513		40,289				484	.08/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A48074				16,816	16,816	17,016	17,012		(196)		(196		16,816				204	.01/01/2036	1
	FED HOME LOAN MTG CORP GOLD #A48092				486	486	492	492		(5)		(5		486				6	.01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105			.	499	499	506	505		(7)		(7		499				6	.01/01/2036	1
3128K9-QJ-6	FED HOME LOAN MTG CORP GOLD #A48557				103,632	103,632	100,329	100,478		3, 154		3, 154		103,632					.05/01/2036	1
3128K9-QS-6 3128K9-4U-5	FED HOME LOAN MTG CORP GOLD #A48565FED HOME LOAN MTG CORP GOLD #A48935				7,466 16,091	7,466 16,091	7,228 15,581	7,238 15,604		227 487		227 487		7,466 16,091				91	.05/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #A46933				396	396	382	384		12		12		396				4	.01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784	03/01/200			10,349	10,349	9,982	10,044		305		305		10,349					03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042				516	516	498	500		15		15		516				5	.05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			.	2,846	2,846	2,750	2,765		81		81		2,846				25	.05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736				2,967	2,967	2,863	2,879		88		88		2,967				26	.05/01/2019	1
	FED HOME LOAN MTG CORP GOLD #B14793FED HOME LOAN MTG CORP GOLD #C00005				7,225 77	7,225 77	6,973 87	7,012 86		214		214		7,225 77				64	06/01/2019 08/01/2021	1
	FED HOME LOAN MTG CORP GOLD #C00043				2,206	2,206	2,664	2,648		(442)		(442		2,206				43	.06/01/2021	1
	FED HOME LOAN MTG CORP GOLD #C00091	03/01/200			187	187	198	199		(12)		(12		187				4	12/01/2021	1
	FED HOME LOAN MTG CORP GOLD #C00835				4,297	4,297	4,237	4,238		59		59		4,297				61	07/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C00836				6,790	6,790	6,862	6,859		(69)		(69		6,790				109	07/01/2029	1
31292G-5V-4 31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00860 FED HOME LOAN MTG CORP GOLD #C00874				3,407	3,407 53	3 , 466	3,463 54		(57)		(57)	3,407 53				50	09/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00874				53 281	281	284	54		(3)		(3)	281				4	10/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896				884	884	918	914		(30)		(30						16	. 12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910				797	797	820	822		(25)		(25		797				13	_01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108	03/01/200			46	46	48	49		(3)		(3)	46				1	. 12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119				58	58	57	57		1		1		58				1	.11/01/2030	1
31292H-LB-8 31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01222FED HOME LOAN MTG CORP GOLD #C01246				794 50.355	794 50.355		800 50.961		(7)		(7		794 50.355				12 843	09/01/2031 10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01240				206	206	212	211		(5)		(5	, , , , , , , , , , , , , , , , , , , ,	206				4	. 10/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C01311				10,674	10,674	10,806	10,782		(108)		(108		10,674				159	.02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		7 SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)	39				1	.02/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C01351				4,746	4,746	4,679	4,693		53		53		4,746				68	.05/01/2032	1
31292H-RR-7 31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01396 FED HOME LOAN MTG CORP GOLD #C01416			-	1, 199 3, 017	1, 199 3.017	1, 182 3, 050	1, 186 3.041		12		12		1, 199 3.017				18 . 44	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01416	03/01/200								(18)		(24						44 11	02/01/2032	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623	03/01/200			21.144	21, 144	21,386	21.378		(234)		(234		21.144				253	.09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		7 SCHEDULED REDEMPTION		1,849	1,849	1,876	1,786		63		63		1,849				29	.05/01/2028	1
	FED HOME LOAN MTG CORP GOLD #C17931				10	10	10	10						10					.11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014			- }	1,944	1,944	1,874	1,881		63		63		1,944				23	.11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107				8,036	8,036	7,749			244		244		8,036				110	.11/01/2028	1
31293E-J8-4 31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C18387FED HOME LOAN MTG CORP GOLD #C21822			·	2, 122 2,980	2,122 2.980	2,046 3.057	2,061 3,054		61		61		2,122 2,980	ļ			26	.11/01/2028 02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344				266	2,366	262	262		4		4	/	266				3	.04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204	03/01/200	7 SCHEDULED REDEMPTION		346	346	322	322		24		24		346				5	.05/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C26292				1,007	1,007	942	944		63		63		1,007				15	.05/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C26454			-	1,255	1,255	1, 181	1, 184		71		71	ļ	1,255	ļ			20	05/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C27091				159 552	159 552	157 515	157 516		2		2		159 552				3	06/01/2029	1

			Show A	II Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							1
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233	03/01/200	7 SCHEDULED REDEMPTION		6,703	6,703	6,268	6,286		417		417		6,703				74	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494	03/01/200			151	151	141	141		10		10		151				2	06/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C28143				1,025	1,025	960	962		64		64		1,025				15	06/01/2029	1
31293S-CZ-0 31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28188FED HOME LOAN MTG CORP GOLD #C28259				452 489	452 489	445 482	445 482		6		b		452 489				b	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268				12.008	12,008	11, 191	11,208		800		800		12.008				131	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783				3,495	3,495	3,529	3,527		(32)		(32))	3,495				41	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		7 SCHEDULED REDEMPTION		166	166	167	167		(1)		(1)	166				3	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029				13	13	13	13	}	ļ				13	ļ			ļ ļ	07/01/2029	1
31293T-E6-0	FED HOME LOAN MTG CORP GOLD #C29157				181	181	183	183		(2)		(2		181				3	07/01/2029	1
31293V-H7-0 31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C30254FED HOME LOAN MTG CORP GOLD #C31009				1,140 41	1,140 . 41	1 , 151	1, 151 42		(11)		(11)		1, 140 41				20	08/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C31049				202	202	204	204	ļ	(2)		(2)		202	<u> </u>			3	09/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C31837				278	278	285	285		(7)		(7		278				5	10/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C32262				6,994	6,994	7,061	7,059		(65)		(65))	6,994				122	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790				10	10	10	10						10					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000				36	36	36	36						36				1	11/01/2029	1
31294B-X2-6 31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35197FED HOME LOAN MTG CORP GOLD #C35331				125 35	125	126	126		(1)		(1))	125 35				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363				19	19	19	19		'		'		19				¹	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936				310	310	299	300		11		11		310				4	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309				12	12	12	12						12					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429				3	3	3	3						3					_02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999				6,305 347	6,305	6,017	6,050		255		255		6,305 347				94	03/01/2030	1
31294E-LC-1 31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37523FED HOME LOAN MTG CORP GOLD #C37628				70	347 70	350	350		(3)		(3		70				2	04/01/2030	1
	FED HOME LOAN MTG CORP GOLD #C37627				37	37	37	37					,	37				1	04/01/2030	1
	FED HOME LOAN MTG CORP GOLD #C37859				14	14	13	13		1		1		14					04/01/2030	1
	FED HOME LOAN MTG CORP GOLD #C37872				2	2	2	2						2					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127				269	269	274	274		(5)		(5)	269				4	02/01/2030	L ¹
31294F-SG-2 31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38619FED HOME LOAN MTG CORP GOLD #C38972				12	12	11	11		327		327		12				269	06/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C38972				8,341	8,341		8,812		(471)		(471))	8,341				136	07/01/2029	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332				195	195	203	207		(13)		(13)		195				4	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679				24	24	23	23		1		1		24					07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879				1,381	1,381	1,394	1,394		(13)		(13		1,381				24	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794				139	139	147	147		(7)		(7))	139				2	11/01/2030	1
31298E-JX-4 31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C45678FED HOME LOAN MTG CORP GOLD #C46054	03/01/200			6.319	6.319	6.664	6.654		(335)		(335)		6.319				110	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197				171	171	174	174		(3)		(3		171				3	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357				67	67	70	73		(5)		(5		67				1	01/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C49077				12	12	12	12						12					03/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C49078				1, 160	1,160	1, 132	1, 134		26		26		1, 160				15	03/01/2031	1
31298L-M8-9 31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50383FED HOME LOAN MTG CORP GOLD #C50690				1,707 1.850	1,707 L	1,665	1,669 1.866		38		38		1,707 1.850				23 22	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054	03/01/200			246	246	242	242		3		3	,	246				3	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162				13	13	13	13						13					.05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		7 SCHEDULED REDEMPTION		7,360	7,360	7,489	7,477		(117)		(117		7,360				129	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665				1,704	1,704	1,680	1,682		22		22		1,704				19	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440				513	513	505	506		6		6		513				8	07/01/2031	1
31298R-KD-7 31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54792FED HOME LOAN MTG CORP GOLD #C54900				16,630 257	16,630 L	17 , 449	17,421 254		(791)		(791)	/	16,630 257				290	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C54900	03/01/200			1.819	1.819	1.793	1.795		24		24		1.819				26	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634				253	253	266	266		(13)		(13))	253				4	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		7 SCHEDULED REDEMPTION		393	393	400	400	ļ	(7)		(7		393				6	01/01/2030	1
	FED HOME LOAN MTG CORP GOLD #C56017				7, 108	7, 108				98		98		7 , 108				96	03/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C58362				48	48	47	47	}	100		100		48	}			100	09/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C58690				8, 196 25	8,196 25	8,081 25	8,087 25		109		109		8, 196 25				133	10/01/2031	1

			Show A	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	d of by the	Company	During the	Current C	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED HOME LOAN MTG CORP GOLD #C59194				49	49	49	49		1		1		49				1	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271				9	9	9	9						9					10/01/2031	1
31298W-JR-7 31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59272FED HOME LOAN MTG CORP GOLD #C59549				89 411	89 411	93 405	93		(5) 5	·	(5)		89 411					10/01/2031 11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C59549	03/01/200			38	38	38	38						38				1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346				298	298	294	294		4		4		298					10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		7 SCHEDULED REDEMPTION		130	130	128	128		2		2		130				2	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796			-	28	28	27	27						28				-	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154			-	9	9	9	9. 167	 	(407)	.}	(407)		9	ļ				01/01/2032	1
31287Q-SQ-5 31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65027FED HOME LOAN MTG CORP GOLD #C65221				8,730 3.572	8,730 3,572	9,207 3,522	3.532		(437)		(437)		8,730 3.572				148 . 45	02/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C65221	03/01/200			4,221	4,221	4, 162	4,171		50		50		4,221				67	03/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C66564				608	608	600	601		7				608				9	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		7 SCHEDULED REDEMPTION		8,414	8,414	8,495	8,477		(63)		(63)		8,414	ļ		ļ	146	05/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C67384			-	232	232	235	234		(2)		(2)		232				4	06/01/2032	1
31287T-SE-6 31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67717				241	241	243	243		(2)		(2)		241				4	06/01/2032	1
312871-VH-3	FED HOME LOAN MTG CORP GOLD #C67824FED HOME LOAN MTG CORP GOLD #C68176				10	10		9						10					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322				457	457	461	460		(3)		(3)		457				7	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373				47,563	47,563	49,191	48,715		(1, 152)		(1, 152)		47,563				568	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723				28,076	28,076	28,344	28,292		(216)		(216)		28,076				330	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158				1,485	1,485	1,464	1,470		15		15		1,485				24	07/01/2032	1
31287V-MH-0 31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69360FED HOME LOAN MTG CORP GOLD #C69406				13,235	13,235	13,049	13,098		136 24		136 24		13,235 1.648				72 24	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406				1, 646	1,646	1,625	1,025		24		24		1,648					05/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585				17	17	17	17		120		123		17					08/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C69669				24	24	24	24						24					08/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C69879				211	211	208	209		2		2		211				3	08/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C70013				29	29	29	29						29				400	08/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C70121 FED HOME LOAN MTG CORP GOLD #C70414				6, 138 126	6, 138	6,052 124	6,076		62		62		6, 138 126				100	08/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C73076				3,582	3,582	3,677	3,665		(83)		(83)		3,582				46	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671				629	629	636	636		(7)		(7)		629				8	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995				8, 174		8,391			(182)		(182)		8, 174				122	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138				6,111	6,111	5,817	5,730		381		381		6, 111				84	04/01/2024	[1
31335G-KY-0 31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80311FED HOME LOAN MTG CORP GOLD #C80429	03/01/200			109 7,676		114 7,895			(4)		(4)		109 7,676				160	03/01/2025	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80429				3	3	3	3		(202)		(202)		7,070					09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874				4,536	4,536	4,332	4,336		200		200		4,536				66	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087				3, 179	3, 179	2,943	2,877		302		302		3, 179				46	04/01/2026	1
	FED HOME LOAN MTG CORP GOLD #D70735				2,878	2,878	2,672	2,624		254		254		2,878				42	04/01/2026	1
	FED HOME LOAN MTG CORP GOLD #D70870 FED HOME LOAN MTG CORP GOLD #D73781				1,498 2.503	1,498 2.503	1,391 2.576	1,370 2.576		128		128		1,498 2.503				21 49	05/01/2026	1
	FED HOME LOAN MTG CORP GOLD #D73781				10.853	10.853		10,797		(74)	'	(74)		10.853					03/01/2020	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389				16,757	16,757	16,534	16,640		118		118		16,757				242	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421	03/01/200	7 SCHEDULED REDEMPTION		37,567	37,567	35,541	36,229		1,337		1,337		37,567				497	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429				11,360	11,360	11,254	11,296		64		64		11,360				173	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469			-	8,920	8,920	8,705	8,808		111	 	111		8,920	}			132	12/01/2011	1
31294J-UF-3 31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00582FED HOME LOAN MTG CORP GOLD #E00881				26,518 882	26,518	25,795 913	26,062		456		456		26,518				392 15	11/01/2013 09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00081				1,211	1,211	1,253	1,247		(37)		(30)		1,211				22	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947				3,680	3,680	3,810	3,791		(110)		(110)		3,680				61	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969				434	434	449	449		(15)		(15)		434				6	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			-	4,854	4,854	4,681	4,713		141		141		4,854				44	04/01/2018	1
31280G-6H-8 31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62672FED HOME LOAN MTG CORP GOLD #E62930			-	22,539 13,845	22,539 13,845	21,990 13,508	22,180 13,672		359 173		359 173		22,539 13,845				345 201	01/01/2011 02/01/2011	1
	FED HOME LOAN MTG CORP GOLD #E62930				4,750	4,750	4,539	4,641		1/3		173		4,750				61	03/01/2011	1
	FED HOME LOAN MTG CORP GOLD #E66336				1,248	1,248	1, 193	1,214		35		35		1,248					02/01/2012	1
	FED HOME LOAN MTG CORP GOLD #E73496	03/01/200			10 739	10 739	10 372	10, 539		199		199		10 739					11/01/2013	1

				Show A	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							i
												_	Total	Total							NAIC
												Current	Change in	Foreign							Desig-
									D: 1/			Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year	l	Current	Other Than	Adjusted	Change in	Adjusted	Foreign	D !: 1		Interest/		or
OLIGID					Niis a af				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	T-4-1 O-:	Stock		Market
CUSIP		L	Diamagal	Nama	Number of	Consid		A atual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	Maturity	In-
Ident- ification	Description	For- eign	_'	Name of Purchaser	Shares of Stock	Consid- eration	Par Value	Actual Cost	Carrying Value	Increase/	tization)/	Recog-	(11 + 12 - 13)	Carrying	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received DuringYear	Maturity Date	dicator (a)
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436	eigii	03/01/2007 .	SCHEDULED REDEMPTION	SIUCK	29,603	29,603	28,798	29,073	(Decrease)	Accretion 529	nized	529	Value	29,603	Disposai	Dispusai	Dispusai	472	06/01/2014	(a)
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		03/01/2007 .	SCHEDULED REDEMPTION	-	1,550	1,550	1,508	1,522		28		28		1.550				20	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		03/01/2007 .	SCHEDULED REDEMPTION		17, 131	17, 131	16,995	17,041		90		90		17 , 131				273	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2007 .	. SCHEDULED REDEMPTION		2,332	2,332	2,414	2,386		(53)		(53)		2,332				42	02/01/2016	1
3128H7-N8-1 31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2007 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		64,577 346	64,577 346	65,535	65,325 65		(748)		(748)		64,577 346				727 7	09/01/2018	 1
	FED HOME LOAN MTG CORP GOLD #G00506		03/01/2007 .	SCHEDULED REDEMPTION		13,818	13,818	15,016	14.897		(1,079)		(1,079)		13.818				297	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		03/01/2007 _	SCHEDULED REDEMPTION		8,428	8,428		8,522		(94)		(94))	8,428				137	03/01/2027	1
	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2007 .	. SCHEDULED REDEMPTION		6,484	6,484	6,678	6,687		(203)		(203))	6,484				115	12/01/2029	1
31283H-H2-4 31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01149 FED HOME LOAN MTG CORP GOLD #G01153		03/01/2007 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		313 135	313 135	308	308 138		4		4		313					11/01/2030	
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		03/01/2007	SCHEDULED REDEMPTION	-	29,384	29,384	28,973	28.977		407		407		29,384				410	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2007 .	. SCHEDULED REDEMPTION		3,744	3,744	3,837	3,838		(94)		(94)		3,744				49	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		03/01/2007 _	SCHEDULED REDEMPTION		2, 137	2,137	2,254	2,251		(113)		(113)		2, 137				30	10/01/2029	1
31283H-ML-6 31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01263FED HOME LOAN MTG CORP GOLD #G01309		03/01/2007 . 03/01/2007 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,867 443	4,867 443	4,829 447	4,831 447		36		36		4,867 443				68	06/01/2031	1
31283H=N4=3	FED HOME LOAN MTG CORP GOLD #G01311		03/01/2007 .	SCHEDULED REDEMPTION	-	4.737	4.737	4.782	4,779		(42)		(42)		4.737				74	.09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2007 .	SCHEDULED REDEMPTION		8,711	8,711		8,805		(94)		(94))	8,711				131	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2007 .	. SCHEDULED REDEMPTION		267,971	267,971	271,448	271, 173		(3,202)		(3,202))	267,971				4, 126	04/01/2032	1
31283H-TE-5 31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01449FED HOME LOAN MTG CORP GOLD #G01740		03/01/2007 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		21,852	21,852 32,874	23,047	23,014		(1, 161) (490)		(1, 161)		21,852				330 396	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01740		03/01/2007 .	SCHEDULED REDEMPTION		32,874	32,874	33,265	33,304		(490)		(364)		32,892				400	02/01/2034	1
	FED HOME LOAN MTG CORP GOLD #G08058		03/01/2007	SCHEDULED REDEMPTION		28,268	28,268	28,668	28,659		(391)		(391))	28,268				346	.05/01/2035	1
	FED HOME LOAN MTG CORP GOLD #G08068		03/01/2007 .	. SCHEDULED REDEMPTION		12,556	12,556	12,747	12,743		(187)		(187))	12,556				154	07/01/2035	1
3128MJ-CJ-7 3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08072FED HOME LOAN MTG CORP GOLD #G08105		03/01/2007 . 03/01/2007 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		19,954 1,482	19,954 1,482	19,771	19,777		177		177		19,954 1,482				219 18	08/01/2035	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		03/01/2007 .	SCHEDULED REDEMPTION		862	862	872	871		(10)		(10)		862				10	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		03/01/2007 _	SCHEDULED REDEMPTION		74,573	74,573	66,988	69,850		4,724		4,724		74,573				816	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		03/01/2007 .	. SCHEDULED REDEMPTION		2,702	2,702	2,675	2,676		26		26		2,702				33	11/01/2035	1
3128MS-CX-6 31281L-B3-1	FED HOME LOAN MTG CORP GOLD #H00086 FED HOME LOAN MTG CORP GOLD #N70058		03/01/2007 _ 03/01/2007 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,712 3,411	5,712 3,411	5,655 3,489	5,658 3,483		54 (73)		54		5,712 3,411				74 56	12/01/2035	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2007 .	SCHEDULED REDEMPTION			81,436	80,100	80,362		1,074		1,074	/					851	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2007 .	. SCHEDULED REDEMPTION		1,798	1,798	1,769	1,774		24		24		1,798				24	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		03/01/2007 .	. SCHEDULED REDEMPTION		908	908	908	908						908				13	11/01/2028	1
31283Y-CL-0 31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20176 FED HOME LOAN MTG CORP GOLD #P20183		03/01/2007 _ 03/01/2007 _	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		82,743 91,436	82,743 91,436		82,826 91,520		(84)		(84)		82,743 91,436				955 1.470	03/01/2029	1
	FED NATL MTG ASSN 1993-204 PJ		03/01/2007	SCHEDULED REDEMPTION	-	128,224	128,224	128,264	128,230		(63)		(63)		128,224					05/25/2023	1
	FED NATL MTG ASSOC #028361		03/01/2007 .	. SCHEDULED REDEMPTION		47	47	50	49		(2)		(2)		47				1	06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		03/01/2007 _	SCHEDULED REDEMPTION		820	820	758	812		8		8		820				16	05/01/2009	1
313610-JH-1 313613-AA-9	FED NATL MTG ASSOC #046164FED NATL MTG ASSOC #048601		03/01/2007 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		53	3	تــــــــــــــــــــــــــــــــــــ	3 51		2		2		 53				1	05/01/2017	L 1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2007	SCHEDULED REDEMPTION		164	164	158	162		2		2		164				3	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2007 .	. SCHEDULED REDEMPTION		1,676	1,676	1,839	1,868		(192)		(192))	1,676				35	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		03/01/2007 .	SCHEDULED REDEMPTION		180	180	180	180						180				4	01/01/2019	1
31362T-BW-2 313627-U8-2	FED NATL MTG ASSOC #070253FED NATL MTG ASSOC #080707		03/01/2007 . 03/01/2007 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		90 718	90 718	93 694	93 713		(3)		(3))	90 718				2	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		03/01/2007 .	SCHEDULED REDEMPTION		82	82	79	80		2		2		82				2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2007 _	SCHEDULED REDEMPTION		182	182	176	178		4		4		182				4	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2007 .	. SCHEDULED REDEMPTION		144	144	139	132		12		12		144				3	09/01/2019	1
313628-NP-0 31363W-JA-4	FED NATL MTG ASSOC #081398FED NATL MTG ASSOC #100256	- [03/01/2007 . 03/01/2007 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	111 77,473	111 77,473		109 82,299		(4,826)		(4,826)	·	111 77,473	 		l	1,632	09/01/2019	1 1
313633-HH-5	FED NATL MTG ASSOC #100230		03/01/2007 .	SCHEDULED REDEMPTION		2	2	2	2		(4,020)				2					09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		03/01/2007 _	SCHEDULED REDEMPTION		138	138	140	140		(2)		(2))	138				3	12/01/2018	1
	FED NATL MTG ASSOC #111758		03/01/2007 .	. SCHEDULED REDEMPTION		47	47	47	47						47				1	07/01/2017	1
	FED NATL MTG ASSOC #124082 FED NATL MTG ASSOC #124097	-	03/01/2007 .	SCHEDULED REDEMPTION MATURED		3,227 31	3,227 31	3,318 31	3,267 31		(40)		(40)	/	3,227				54	06/01/2017	 1
	FED NATL MTG ASSOC #124097		03/01/2007 .	SCHEDULED REDEMPTION		5.596	5,596	5,536	5,526		70		70		5,596				92	10/01/2007	1
31365D-G6-6	FED NATL MTG ASSOC #124521		03/01/2007 _	. SCHEDULED REDEMPTION		1,587	1,587	1,570	1,568		19		19		1,587				22	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713	. 1	03/01/2007 .	SCHEDULED REDEMPTION	. L	128	128	129	128	1	I	L	L		128	1		L	2	02/01/2008	.1

			Show Al	I Long-Term	Bonds and	Stock Sold, F	⊰edeemed (or Otherwise	e Disposed	d of by the	Company	During the	e Current C	uarter (
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
·	_					•			11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31366L-6G-6	FED NATL MTG ASSOC #152171		. SCHEDULED REDEMPTION		762	762	789	762						762				5	.03/01/2007	1
	FED NATL MTG ASSOC #190289		. SCHEDULED REDEMPTION		1,349	1,349	1 , 405	1,402		(54)		(54)		1,349				21	11/01/2027	1
	FED NATL MTG ASSOC #199172		_ SCHEDULED REDEMPTION		2, 181	2,181	2,242	2,222		(41)		(41))	2, 181				37	.12/01/2012	1
	FED NATL MTG ASSOC #232361FED NATL MTG ASSOC #251207		SCHEDULED REDEMPTION		219 203	219 203	217	218 203						219				3	10/01/2008	1
	FED NATL MTG ASSOC #251338		SCHEDULED REDEMPTION		25.094	25,094	25,256	25, 199		(105)		(105))	25.094				376	.12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		SCHEDULED REDEMPTION		3,376	3,376		3,276		100		100		3,376				47	.08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		. SCHEDULED REDEMPTION		224	224	216	216		9		9		224				3	.10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		. SCHEDULED REDEMPTION		3,297	3,297	3, 192	3,200		98		98		3,297	ļ			48	10/01/2018	1
	FED NATL MTG ASSOC #252169FED NATL MTG ASSOC #252213		SCHEDULED REDEMPTION		4,682 2.047	4,682 2.047	4,533	4,551 2,036		131		131		4,682 2.047				62 27	12/01/2018 01/01/2014	1
	FED NATL MTG ASSOC #252213		SCHEDULED REDEMPTION		2,047	2,047	2,031	289		2		2		2,047				4	07/01/2014	1
	FED NATL MTG ASSOC #252573		SCHEDULED REDEMPTION		4,505	4,505	4,361	4,378		127		127		4,505				61	.06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575	03/01/2007	SCHEDULED REDEMPTION		5,236	5,236	5,069	5,080		156		156		5,236				64	07/01/2019	1
	FED NATL MTG ASSOC #252871		. SCHEDULED REDEMPTION		2,675	2,675	2,696	2,673		2		2		2,675				42	.11/01/2014	1
	FED NATL MTG ASSOC #252925FED NATL MTG ASSOC #252982		SCHEDULED REDEMPTION		618	618	610	610		9		9		618				11	.12/01/2029	1
	FED NATL MTG ASSOC #252982		SCHEDULED REDEMPTION		75 1,061	75 1,061	78	79 1,046		(3) 15		(3)		75 1,061				19	01/01/2030 03/01/2030	1
	FED NATL MTG ASSOC #253260		SCHEDULED REDEMPTION		14,434	14,434	14,578	14,537		(103)		(103)		14,434					04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		SCHEDULED REDEMPTION		4,280	4,280	4,381	4,396		(116)		(116)		4,280				63	.05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		SCHEDULED REDEMPTION		766	766	811	825		(59)		(59)		766				13	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		. SCHEDULED REDEMPTION		988	988	1,047	1,069		(81)		(81)		988				17	.08/01/2030	1
31371J-Q2-3 31371J-Q9-8	FED NATL MTG ASSOC #253473	03/01/2007	SCHEDULED REDEMPTION		1,396 1.540	1,396 1,540	1,420 1,575	1,411 1,579		(15)		(15)		1,396 1,540				24 22	. 10/01/2015 . 10/01/2030	1
	FED NATL MTG ASSOC #253508		SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				1	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		. SCHEDULED REDEMPTION		3,376	3,376	3,576	3,633		(257)		(257)		3,376				71	.11/01/2030	1
	FED NATL MTG ASSOC #253581		. SCHEDULED REDEMPTION		1,508	1,508	1,534	1,523		(15)		(15)		1,508				24	01/01/2016	1
	FED NATL MTG ASSOC #253641		_ SCHEDULED REDEMPTION		49	49	52	52		(3)		(3))	49				1	01/01/2031	1
	FED NATL MTG ASSOC #253667FED NATL MTG ASSOC #253673		SCHEDULED REDEMPTION		842 16,612	842 16,612		842 17,055		(443)		(443)		842				14229	02/01/2016	1
	FED NATL MTG ASSOC #253674	.03/01/2007	SCHEDULED REDEMPTION		366	366	380	381		(15)		(15)		366				7	.03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		SCHEDULED REDEMPTION		1,096	1,096	1 , 134	1, 128		(31)		(31)		1,096				13	.05/01/2016	1
	FED NATL MTG ASSOC #253801		. SCHEDULED REDEMPTION		6,218	6,218	6,020	6,034		184		184		6,218				88	.05/01/2021	1
	FED NATL MTG ASSOC #253813		. SCHEDULED REDEMPTION		1,657	1,657	1,721	1,748		(91)		(91)		1,657				24	.05/01/2031	1
31371J-5B-6 31371J-5G-5	FED NATL MTG ASSOC #253842FED NATL MTG ASSOC #253847		SCHEDULED REDEMPTION		27,080 5,224	27,080 5,224	27 , 465 5 , 057	27,516 5,071		(436)		(436)		27,080 5,224				425 71	06/01/2031	1
31371J-6W-9	FED NATL MTG ASSOC #253885		SCHEDULED REDEMPTION		1, 123	1,123	1,088	1,091		33		33		1, 123				14	.07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		. SCHEDULED REDEMPTION			33,054	33,790	33,815		(761)		(761))	33,054				555	.07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		SCHEDULED REDEMPTION		4,346	4,346	4,208	4,223		123		123		4,346				58	.10/01/2021	1
	FED NATL MTG ASSOC #254052		. SCHEDULED REDEMPTION		3,069	3,069	3,114	3,109		(39)		(39))	3,069				57	.11/01/2031	1
	FED NATL MTG ASSOC #254085FED NATL MTG ASSOC #254089		SCHEDULED REDEMPTION		7,535 12,658	7,535 12,658	7,295 13,287			206		206)	7,535				103	11/01/2021	1
	FED NATL MTG ASSOC #254112	.03/01/2007	SCHEDULED REDEMPTION		42	42	44	43		(1)		(1))	42				1	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133	03/01/2007	SCHEDULED REDEMPTION		30,990	30,990	31,662	31,547		(557)		(557))	30,990				497	12/01/2031	1
	FED NATL MTG ASSOC #254141		. SCHEDULED REDEMPTION		60,725	60,725	63,747	63,492		(2,767)		(2,767)		60,725				829	01/01/2017	1
	FED NATL MTG ASSOC #254193 FED NATL MTG ASSOC #254231		SCHEDULED REDEMPTION		4,542 7.100	4,542 7,100	4,398 6.876	4,423 6.918		119		119		4,542				60	02/01/2022	1
	FED NATL MTG ASSOC #254251		SCHEDULED REDEMPTION				5,619	5,583		(88)		182						93 82	.03/01/2022	1
	FED NATL MTG ASSOC #254263		SCHEDULED REDEMPTION		1,895	1,895	1,954	1,952		(56)		(56)		1,895				26	.04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		SCHEDULED REDEMPTION		5,633	5,633	5,453	5,496		137		137		5,633				70	.06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		. SCHEDULED REDEMPTION		5, 194	5, 194	5,030	5,072		122		122		5, 194				69	.07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		. SCHEDULED REDEMPTION		7,975	7,975	7,721	7,800		176		176		7,975				110	09/01/2022	1
31371K-UA-7 31371K-WD-9	FED NATL MTG ASSOC #254477 FED NATL MTG ASSOC #254544		SCHEDULED REDEMPTION		5,353 10,038	5,353 10,038	5,314 9,719	5,315 9.828		37 210		37 210		5,353 10.038				64	10/01/2032 11/01/2022	1
	FED NATL MTG ASSOC #254545	03/01/2007	SCHEDULED REDEMPTION		8,234	8,234	8,453	8.423		(190)		(190)		8,234				90	12/01/2022	1
	FED NATL MTG ASSOC #254561		. SCHEDULED REDEMPTION		3,577	3,577	3,539	3,540		37		37		3,577				50	.11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		SCHEDULED REDEMPTION		43,582	43,582	43,855	43,851	ļ	(269)		(269)		43,582		ļ		520	.03/01/2033	1
	FED NATL MTG ASSOC #254696		SCHEDULED REDEMPTION		414	414 2 715	423 2 753	422		(7)		(7)		414 2 715				5	.03/01/2018	1
1 313/1K-5H-1	FED NATI MTG ASSOC #254759	03/01/200/	SCHEDULED REDEMPTION	1	2 715	2 /15	2 /53	2 746	1	(32)	1	(32)	1 1	ı 2/15	1	l I		27	06/01/2018	11 '

			Show Al	I Long-Term	Bonds and	Stock Sold, I	Redeemed (or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter						
1	2	3 4	5	6 6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
	_		,	_	-	_	•		11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31371L-CA-5	FED NATL MTG ASSOC #254865		Various			90,953	91,863	91,699		(4)		(4)		91,695		(3,900)	(3,900)	521	_09/01/2018	1
	FED NATL MTG ASSOC #254868		SCHEDULED REDEMPTION		22,765	22,765	22,680	22,685		80		80		22,765				249	09/01/2033	1
	FED NATL MTG ASSOC #255033		SCHEDULED REDEMPTION		10,015	10,015	10,373	10,356		(341)		(341)		10,015				133	12/01/2033	1
	FED NATL MTG ASSOC #255162FED NATL MTG ASSOC #255208		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,594 31,565	5,594 31,565	5,597	5,597 30,101		(3)		1,463		5,594 31,565				81 276	03/01/2034 04/01/2019	1
	FED NATL MTG ASSOC #255216		SCHEDULED REDEMPTION		25,488	25,488	29,779	26, 120		(633)		(633)		25.488				283	05/01/2019	1
31371L-PL-7	FED NATL MTG ASSOC #255227		SCHEDULED REDEMPTION		1.752	1.752	1.777	1.774		(22)		(22)		1.752				17	05/01/2019	1
31371L-PP-8	FED NATL MTG ASSOC #255230		SCHEDULED REDEMPTION		9,940	9,940	9,559	9,608		332		332		9,940				112	06/01/2034	1
	FED NATL MTG ASSOC #255581		SCHEDULED REDEMPTION		12,085	12,085	12,439	12,424	ļ	(339)		(339)		12,085	ļ			157	02/01/2035	1
	FED NATL MTG ASSOC #255583		SCHEDULED REDEMPTION		4, 179	4,179	4,318	4,301		(122)		(122)		4, 179				52	01/01/2020	1
	FED NATL MTG ASSOC #255654		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		11,930 65,302	11,930 65,302	11, 107	11, 138 65,801		792		792		11,930 65,302				116 674	02/01/2035 04/01/2020	1
	FED NATL MTG ASSOC #255669		SCHEDULED REDEMPTION		47,141	47,141	42,876	42,977	İ	4, 164		4, 164		47,141	<u> </u>			400	02/01/2035	1
	FED NATL MTG ASSOC #255703	03/01/2007	SCHEDULED REDEMPTION		8,272	8,272	7,701	7,722		549		549		8,272				74	_04/01/2035	1
			GREENWICH CAPITAL												1					
	FED NATL MTG ASSOC #255736		MARKETS, INC		221,300	220,808	220,824	220,824						220,824		476	476		06/01/2020	1
	FED NATL MTG ASSOC #255737FED NATL MTG ASSOC #255805		SCHEDULED REDEMPTION		11,561	11,561	11,923	11,912		(351)		(351)		11,561				160	04/01/2035	1
313/IM-DJ-3	FED NATE MIG ASSOC #255805		SCHEDULED REDEMPTION GREENWICH CAPITAL		1,256	1,256	1,270	1,269		(14)		(14)		1,256				12	08/01/2020	L
31371M-DL-8	FED NATL MTG ASSOC #255807		MARKETS, INC		68,793	68,640	68,645	68,645						68,645		148	148		08/01/2020	1
	FED NATL MTG ASSOC #255891		SCHEDULED REDEMPTION		986	986	1,012	1,010		(25)		(25)		986				11	10/01/2020	1
			GREENWICH CAPITAL																	
			MARKETS, INC.		38,320	38,235	38,237	38,237		(4.057)		(4.057)		38,237		82	82		10/01/2020	1
	FED NATL MTG ASSOC #256119FED NATL MTG ASSOC #256135		Various SCHEDULED REDEMPTION		982,388 480,374	960, 124 480, 374	981,652 473,169	980,113 473,712		(1,957)		(1,957)		978 , 156 480 , 374		4,232	4,232	13,207 5,907	02/01/2036 02/01/2036	1
3-04-III / الا	FED NATE MIG ASSUC #200130		GREENWICH CAPITAL		400,374	400,374	4/3, 109	4/3,/12		0,002		0,002		460,374				5,907	02/01/2036	
31371M-X2-8	FED NATL MTG ASSOC #256397		MARKETS, INC.		107,052	106,814	106,822	106,822						106,822		230	230		09/01/2021	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		SCHEDULED REDEMPTION		71,446	71,446	73,606	73,568		(2, 121)		(2, 121)		71,446				950	_10/01/2021	1
	FED NATL MTG ASSOC #263203		SCHEDULED REDEMPTION		23,448	23,448	24,615	24,011		(564)		(564)		23,448				313	01/01/2009	1
	FED NATL MTG ASSOC #275530		SCHEDULED REDEMPTION		5,115	5,115 327	5,370	5,259		(144)		(144)		5,115				71	_03/01/2009	1
	FED NATL MTG ASSOC #278833 FED NATL MTG ASSOC #278834		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		327 179	179	333	336		(9) (5)		(9) (5)		327					12/01/2024 12/01/2024	1
			SCHEDULED REDEMPTION		321,456	321,456	330 , 408	326,324		(4,868)		(4,868)		321,456				3.958	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		SCHEDULED REDEMPTION		4, 191	4, 191	4 , 159	4, 176		14		14		4, 191				54	01/01/2011	1
			SCHEDULED REDEMPTION		14,575	14,575	14,510	14,542		33		33		14,575				220	03/01/2011	1
	FED NATL MTG ASSOC #303848		SCHEDULED REDEMPTION		10,671	10,671	10,860	10,713		(42)		(42)		10,671				177	01/01/2011	1
31373U-SA-6 31374A-3S-7	FED NATL MTG ASSOC #303913FED NATL MTG ASSOC #308709		SCHEDULED REDEMPTION		3,480 90	3,480 90	3,542	3,545 88		(65)		(65)		3,480 90				53	05/01/2026 08/01/2025	1
_31374E-Y8-9	FED NATL MTG ASSOC #300709	03/01/2007	SCHEDULED REDEMPTION		81	81	86	85		(4)		(4)		81				2	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		SCHEDULED REDEMPTION		85	85	88	88		(2)		(2)		85				1	06/01/2025	1
			SCHEDULED REDEMPTION		1,096	1,096	1 , 160	1, 150	ļ	(54)		(54)		1,096	ļ		ļ	20	12/01/2025	1
	FED NATL MTG ASSOC #313712		SCHEDULED REDEMPTION		5,230	5,230	5,490	5,426		(196)		(196)		5,230				67	09/01/2012	1
	FED NATL MTG ASSOC #319177 FED NATL MTG ASSOC #323259		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		604 2.829	604 2,829	595 2,808	594 2,815		10		10		604 2,829				9 37	04/01/2026 08/01/2013	1
	FED NATL MTG ASSOC #323530	03/01/2007	SCHEDULED REDEMPTION		1.393	1.393	1.417	1,422		(30)		(30)		1.393				23	09/01/2026	1
	FED NATL MTG ASSOC #323602		SCHEDULED REDEMPTION		3,077	3,077	3,101	3,101		(24)		(24)		3,077				49	_02/01/2029	1
			SCHEDULED REDEMPTION		162	162	165	166		(4)		(4)		162				3	07/01/2029	1
	FED NATL MTG ASSOC #323865		SCHEDULED REDEMPTION	ļ	1,329	1,329	1,377	1,374	 	(45)		(45)		1,329	ļ			20	07/01/2029	1
31375E-U9-0 31375M-XC-2			SCHEDULED REDEMPTION		12,035	12,035	12,379	12,055		(20)		(20)		12,035 2,236				204	05/01/2009	1
31375N-XC-2	FED NATL MTG ASSOC #339175FED NATL MTG ASSOC #339840		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,236	2,236	2,077	2,107	 	129		129		2,236	ļ			33 9	03/01/2026 03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		SCHEDULED REDEMPTION		100,009	100,009	104,986	103,040		(3,032)		(3,032)		100,009				1,293	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119	03/01/2007	SCHEDULED REDEMPTION		19,342	19,342	19,952	19,537		(195)		(195)		19,342				322	_04/01/2011	1
			SCHEDULED REDEMPTION		29,259	29,259	30,715	30,580		(1,321)		(1,321)		29,259				407	05/01/2016	1
	FED NATL MTG ASSOC #357868		SCHEDULED REDEMPTION		47,377	47,377	45,425	45,503		1,874		1,874		47,377				494 10	06/01/2020	1
	FED NATL MTG ASSOC #357927FED NATL MTG ASSOC #357970		SCHEDULED REDEMPTION Various		1, 173 3, 740, 402	1,173 3,838,154	1, 186	1, 185 3, 656, 623		(13)		(13)		1, 173 3, 656, 745		83,657	83,657	10	07/01/2020 08/01/2035	1
	FED NATL MTG ASSOC #357970		SCHEDULED REDEMPTION	ļ	3,740,402	318	3,646,045	290	ļ	29		29		3,656,745	ļ				08/01/2035	1
	FED NATI MTG ASSOC #364652	03/01/2007	SCHEDULED REDEMPTION		30	30	32	32		(1)		(1)		30					01/01/2027	1

			Show Al	ll Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current Q	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
						_			11	12	13	14	15							I
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	,					,	Disposal	(Loss) on			Received	Maturity	dicator
	Description					Dor Value		Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying			(Loss) on	(Loss) on		Date	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear		(a)
	FED NATL MTG ASSOC #402302	03/01/2007 .	SCHEDULED REDEMPTION		6,736	6,736	6,685	6,699		38		38		6,736				81	.04/01/2013	1
	FED NATL MTG ASSOC #405314FED NATL MTG ASSOC #409106		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		643 512	643 512	618	618 504		25		25		643 512					12/01/2027	 1
	FED NATL MTG ASSOC #411446		SCHEDULED REDEMPTION		939	939	941	948		(9)		(9)	939				16	.02/01/2025	' 1
		03/01/2007	SCHEDULED REDEMPTION		1,083	1,083	1,090	1,087		(4)		(4		1,083				16	05/01/2013	11
	FED NATL MTG ASSOC #417916		SCHEDULED REDEMPTION		1,005	1,005	1,047	1,045		(40)		(40		1,005				13	.03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663	03/01/2007	SCHEDULED REDEMPTION		1,601	1,601	1,627	1,621		(20)		(20)	1,601				19	.04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		SCHEDULED REDEMPTION		1,635	1,635	1,644	1,641		(6)		(6)	1,635				24	.04/01/2013	1
	FED NATL MTG ASSOC #426460	03/01/2007 .	SCHEDULED REDEMPTION	ļ		84,032	78,084	80,346		3,686		3,686		84,032	ļ			1,006	. 12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065	03/01/2007 .	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)	48				1	.05/01/2028	1
			SCHEDULED REDEMPTION	}	1,984	1,984	2,042	2,033		(49)		(49		1,984				33	.02/01/2027	1
			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7, 138 1,757	7,138 1,757	7,181	7,166 1,762		(27)		(27		7, 138 1,757					07/01/2013	 4
	FED NATL MTG ASSOC #429304	03/01/2007	SCHEDULED REDEMPTION		1,757	1,757	1, 104	1,762		(6)		(6		1.097				25 16	06/01/2013	' 1
			SCHEDULED REDEMPTION	<u> </u>	2,884	2,884	2,862	2,869		14		14		2,884	ļ			37	.07/01/2013	· 1
	FED NATL MTG ASSOC #434520		SCHEDULED REDEMPTION		1,509	1,509	1,518	1,513		(4)		(4		1,509				22	.07/01/2013	11
	FED NATL MTG ASSOC #435000		SCHEDULED REDEMPTION		139	139	145	145		(6)		(6		139				2	.08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		SCHEDULED REDEMPTION		4,236	4,236	4,261	4,252		(16)		(16		4,236				60	.07/01/2013	1
	FED NATL MTG ASSOC #436469		SCHEDULED REDEMPTION		11,548	11,548	12,028	12,009		(461)		(461		11,548				201	.07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		SCHEDULED REDEMPTION		5,402	5,402	5 , 434	5,420		(18)		(18		5,402				83	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		SCHEDULED REDEMPTION		995	995	1,000	999		(4)		(4)	995				14	.07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734	03/01/2007 .	SCHEDULED REDEMPTION		2,486	2,486	2,407	2,412		74		74		2,486				34	.12/01/2018	1
31380K-N2-2 31380L-BP-2	FED NATL MTG ASSOC #442409 FED NATL MTG ASSOC #442946		SCHEDULED REDEMPTION		34 1.047	34 1,047	33	33		(10)		(10		34				15	11/01/2028	 4
31380L-BT-4	FED NATL MTG ASSOC #442940		SCHEDULED REDEMPTION		372	372	377	375		(10)		(10		372				5	. 10/01/2028	 1
	FED NATL MTG ASSOC #442960		SCHEDULED REDEMPTION		507	507	514	512		(5)		(5		507				7	. 10/01/2028	11
	FED NATL MTG ASSOC #443070		SCHEDULED REDEMPTION		1,620	1,620	1,616	1,617		3				1,620				20	.09/01/2028	11
	FED NATL MTG ASSOC #443098		SCHEDULED REDEMPTION		248	248	250	249		(1)		(1		248				4	.12/01/2028	1
	FED NATL MTG ASSOC #443919		SCHEDULED REDEMPTION		5,051	5,051	5, 115	5, 106		(55)		(55)	5,051				56	. 10/01/2028	1
	FED NATL MTG ASSOC #444190		SCHEDULED REDEMPTION		257	257	258	258		(1)		(1		257				4	.02/01/2029	1
	FED NATL MTG ASSOC #446324	03/01/2007 .	SCHEDULED REDEMPTION		584	584	561	562		22		22		584				10	.08/01/2027	1
	FED NATL MTG ASSOC #446497		SCHEDULED REDEMPTION		2,207	2,207	2,190 509	2,195		11		11		2,207				31	12/01/2013	1
	FED NATL MTG ASSOC #449940FED NATL MTG ASSOC #450030		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		485 5,418	485 5,418	5,447	511 5,443		(27)		(27		485 5,418				80	12/01/2028	 1
31380Y-PD-6	FED NATL MTG ASSOC #450030		SCHEDULED REDEMPTION		66	66	65			1		1)	5,416				00	. 12/01/2028	 1
31380Y-7J-3	FED NATL MTG ASSOC #454597		SCHEDULED REDEMPTION		5.934	5.934	5,558	5.707		227		227		5,934				86	.02/01/2014	i
31381A-ZL-8	FED NATL MTG ASSOC #455347	03/01/2007	SCHEDULED REDEMPTION		1,062	1,062	1,115	1, 107		(45)		(45)	1,062				14	.03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		SCHEDULED REDEMPTION		5,320	5,320	5,429	5,394		(74)		(74		5,320				83	.08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		SCHEDULED REDEMPTION		3,623	3,623	3,806	3,799		(176)		(176)	3,623				41	01/01/2029	1
	FED NATL MTG ASSOC #480218		SCHEDULED REDEMPTION		70	70	71	71						70				1	02/01/2029	1
	FED NATL MTG ASSOC #483471	03/01/2007 .	SCHEDULED REDEMPTION		565	565	561	562		3				565				8	10/01/2013	1
	FED NATL MTG ASSOC #484047		SCHEDULED REDEMPTION		1,491	1,491	1,500 2,413	1,499		(8)		(8		1,491				22	02/01/2029	1
	FED NATL MTG ASSOC #484753FED NATL MTG ASSOC #489367		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,411	2,411 10,518	10,894	2,413 10,870		(2)		(2		2,411				39 120	.03/01/2029	 1
	FED NATL MTG ASSOC #469307		SCHEDULED REDEMPTION		316	316	330	329		(13)		(13		316				4	.03/01/2029	' 1
	FED NATL MTG ASSOC #490466	03/01/2007	SCHEDULED REDEMPTION		2	2	2	2		(10)		(10	,	2					03/01/2029	11
	FED NATL MTG ASSOC #490770		SCHEDULED REDEMPTION		211	211	211	211						211				3	.03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		SCHEDULED REDEMPTION		4,405	4,405	4 , 126	4,232		174		174		4,405				63	.03/01/2014	1
	FED NATL MTG ASSOC #491936		SCHEDULED REDEMPTION		115	115	110	110		5		5		115				2	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		SCHEDULED REDEMPTION	ļ	136	136	143	143		(6)	· 	(6)	136	ļ			2	.06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900	03/01/2007 .	SCHEDULED REDEMPTION		517	517	509	509		8		8		517				6	. 10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906	03/01/2007 .	SCHEDULED REDEMPTION	}	81	81	79	79		} <u>1</u>		ļ1		81				1	01/01/2029	1
31382U-WN-2 31382V-JG-0	FED NATL MTG ASSOC #493053FED NATL MTG ASSOC #493563	03/01/2007 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	·	82 76	82 76	79 74	79 74		3		3		82 76					.05/01/2029 .05/01/2029	 1
	FED NATL MTG ASSOC #493563		SCHEDULED REDEMPTION		1,869	1,869	1,927	1,925				(57)	1,869					05/01/2029	 1
	FED NATL MTG ASSOC #494636		SCHEDULED REDEMPTION	·	25	25	1,927			1	` 	1	/	25				20	.08/01/2029	· I1
	FED NATL MTG ASSOC #497385		SCHEDULED REDEMPTION		207	207	199	199		8		8		207				3	.05/01/2029	11
	FED NATL MTG ASSOC #497802		SCHEDULED REDEMPTION		172	172	171	171		1		1		172				2	.07/01/2014	1
	FED NATI MTG ASSOC #498664	03/01/2007	SCHEDULED REDEMPTION		593	593	588	590		3		3		593				8	05/01/2014	11

			Show A	ll Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	d of by the	Company	During the	e Current C	luarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than			Adjusted	Foreign			Interest/		or
								Book/	Linvaniinad						Exchange	Realized		Stock		Market
OLIOID									Unrealized		Temporary	Carrying	Book	Carrying			T			
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #498797		SCHEDULED REDEMPTION		5,789	5,789	5,740	5,753		36		36		5,789				78	07/01/2014	. 1
		03/01/2007 .	SCHEDULED REDEMPTION		140	140	139	139		1		1		140				2	07/01/2014	. 1
	FED NATL MTG ASSOC #501347	03/01/2007 .	SCHEDULED REDEMPTION		282	282	279	280		3		3		282				5	06/01/2029	. 1
	FED NATL MTG ASSOC #501349	03/01/2007 .	SCHEDULED REDEMPTION		42	42	41	41						42				<u>-</u> !	06/01/2029	. 1
31383F-XZ-6	FED NATL MTG ASSOC #502096	03/01/2007 .	SCHEDULED REDEMPTION		285	285	282	283		2		2		285				4	08/01/2014	.]
31383F-ZS-0	FED NATL MTG ASSOC #502153	03/01/2007 .	SCHEDULED REDEMPTION		4,063	4,063	4,010	4,011		53		53		4,063				/6	11/01/2029	. 1
31383G-NB-8 31383G-WH-5	FED NATL MTG ASSOC #502686FED NATL MTG ASSOC #502948		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		222	222	215 49	215 49		ļ/		/		222				3	09/01/2029	1
	FED NATL MTG ASSOC #503054		SCHEDULED REDEMPTION		336	336	49	324		11		11		336				'	07/01/2029	1
	FED NATL MTG ASSOC #503054		SCHEDULED REDEMPTION		594	594	587	588		A		9		594				10	06/01/2029	1
	FED NATL MTG ASSOC #503757	03/01/2007	SCHEDULED REDEMPTION		178	178	171	171		7		7		178				3	07/01/2029	1
	FED NATL MTG ASSOC #504188		SCHEDULED REDEMPTION		65	65	63	63		2		2		65				1	06/01/2029	. 1
			SCHEDULED REDEMPTION		197	197	195	195		2		2		197				3	08/01/2029	1
		03/01/2007	SCHEDULED REDEMPTION		5,700	5,700	5,657	5,668		32		32		5,700				83	.08/01/2014	. 1
31383K-AP-2	FED NATL MTG ASSOC #505014		SCHEDULED REDEMPTION		2,275	2,275	2,256	2,263		12		12		2,275				30	08/01/2014	. 1
	FED NATL MTG ASSOC #505124		SCHEDULED REDEMPTION		20	20	20	20						20					07/01/2029	. 1
	FED NATL MTG ASSOC #506026		SCHEDULED REDEMPTION		104	104	102	102		1		1		104				2	08/01/2029	. 1
	FED NATL MTG ASSOC #506683	03/01/2007 .	SCHEDULED REDEMPTION		266	266	264	265		2		2		266				4	07/01/2014	. 1
31383M-LZ-4	FED NATL MTG ASSOC #507144	03/01/2007 .	SCHEDULED REDEMPTION		3,352	3,352	3,324	3,333		19		19		3,352				44	10/01/2014	. 1
31383N-ZH-7	FED NATL MTG ASSOC #508444	03/01/2007 .	SCHEDULED REDEMPTION		1,877	1,877	1,861	1,866		11		11		1,877				27	08/01/2014	. 1
31383R-U5-9	FED NATL MTG ASSOC #511004	03/01/2007 .	SCHEDULED REDEMPTION		150	150	144	144		5		5		150				2	09/01/2029	-]
31383R-4P-4 31383S-FP-0	FED NATL MTG ASSOC #511230 FED NATL MTG ASSOC #511474		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		253 84	253 84	245 81	245		9		9		253 84				4	10/01/2029 09/01/2029	
31383S-SM-3	FED NATL MTG ASSOC #511474		SCHEDULED REDEMPTION		723	723	748	745		(22)		(22)	723				'	07/01/2029	1
31383S-Z3-7	FED NATL MTG ASSOC #511024	03/01/2007	SCHEDULED REDEMPTION		958	958	967	965		(22)		(22		958				17	11/01/2014	1
	FED NATL MTG ASSOC #512476		SCHEDULED REDEMPTION		40	40	40	40			,		,	40				1	10/01/2029	1
			SCHEDULED REDEMPTION		32	32	31	31		1		1		32					10/01/2029	1
	FED NATL MTG ASSOC #513900		SCHEDULED REDEMPTION		4	4	4	4						4					. 10/01/2029	. 1
	FED NATL MTG ASSOC #514500		SCHEDULED REDEMPTION		99	99	95	95		4		4		99				2	11/01/2029	. 1
	FED NATL MTG ASSOC #514553		SCHEDULED REDEMPTION		1,820	1,820	1,747	1,747		73		73		1,820				29	12/01/2029	. 1
	FED NATL MTG ASSOC #516802		SCHEDULED REDEMPTION		49	49	47	47		2		2		49				1	12/01/2029	. 1
	FED NATL MTG ASSOC #517849	03/01/2007 .	SCHEDULED REDEMPTION		75	75	75	75						75				1	12/01/2029	
	FED NATL MTG ASSOC #517934		SCHEDULED REDEMPTION		492	492	501	499		(6))	(6		492				8	11/01/2015	.]
31384B-WX-0 31384B-5E-2	FED NATL MTG ASSOC #519162		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1, 170 19	1, 170 19	1 , 155 18	1, 155		14		14		1, 170 19				22	11/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519345FED NATL MTG ASSOC #519803	03/01/2007	SCHEDULED REDEMPTION		89	89	91	18						89					10/01/2029 12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #519003	03/01/2007	SCHEDULED REDEMPTION		23	23	23	23						23					11/01/2029	1
_31384D-WR-9	FED NATL MTG ASSOC #520956	.03/01/2007	SCHEDULED REDEMPTION		1,506	1,506	1,487	1,485		21		21		1,506				19	11/01/2029	1
_31384E-L8-1	FED NATL MTG ASSOC #521551	03/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31384F-FX-0	FED NATL MTG ASSOC #522282		SCHEDULED REDEMPTION		113	113	116	115		(3))	(3)	113				2	12/01/2014	. 1
31384J-CQ-0	FED NATL MTG ASSOC #524879		SCHEDULED REDEMPTION		114	114	118	119		(5))	(5)	114				2	02/01/2030	. 1
	FED NATL MTG ASSOC #525231		SCHEDULED REDEMPTION		57	57	59	60		(4))	(4)	57				1	04/01/2030	. 1
		03/01/2007 .	SCHEDULED REDEMPTION		281	281	283	283		(1))	(1	,	281				5	01/01/2030	. 1
		02/01/2007 .	SCHEDULED REDEMPTION		21,840	21,840	22,345	21,750		90		90		21,840				273	12/01/2029	. 1
	FED NATL MTG ASSOC #526377	03/01/2007 .	SCHEDULED REDEMPTION		/		4 000	8		(0)									05/01/2030	. 1
	FED NATL MTG ASSOC #527057		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,029 304	1,029 304	1,039	1,037		(8)		8		1,029 304				18	04/01/2015	
	FED NATL MTG ASSOC #527294FED NATL MTG ASSOC #527898		SCHEDULED REDEMPTION		1,553	1,553	1,563	303 1,563		2		2		1,553				4	10/01/2014	. L
31384M-NR-9	FED NATL MTG ASSOC #527696		SCHEDULED REDEMPTION		309	309	311	311		(10)		(10		309				20 6	10/01/2024	1
31384N-P8-7	FED NATL MTG ASSOC #527900		SCHEDULED REDEMPTION		70	70	اادـــــــــــــــــــــــــــــــــــ	69		1	,	2	/	70				1	01/01/2029	1
_31384N-SY-7	FED NATL MTG ASSOC #528935		SCHEDULED REDEMPTION		858	858	866	865		(8)) [(8)	858				15	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		SCHEDULED REDEMPTION		2	2	2	2					, [2					03/01/2030	1
31384P-JZ-9	FED NATL MTG ASSOC #529580		SCHEDULED REDEMPTION		365	365	368	365						365				6	04/01/2015	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		SCHEDULED REDEMPTION		8	8	8	8		ļ				8			L		02/01/2030	. 1
	FED NATL MTG ASSOC #530379		SCHEDULED REDEMPTION		254	254	259	254						254				3	03/01/2015	. 1
	FED NATL MTG ASSOC #530688		SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2030	. 1
	FED NATL MTG ASSOC #531122	03/01/2007 .	SCHEDULED REDEMPTION		28	28	29	28						28			 		02/01/2030	.]]
	FED NATL MTG ASSOC #531393		SCHEDULED REDEMPTION		1,447 116	1,447	1,484	1,483		(35)		(35	J	1,447					05/01/2015	
	11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		LOVOCUULEU BELEMPLIUN							•	1		1	. IIb	•					1.1

				Show A	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	of by the	Company	During the	e Current C	uarter						
1	2	3	ļ	5	6	7	8	9	10	Cł		ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							I
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
									D: V			Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year	l.,	Current	Other Than	Adjusted	Change in	Adjusted	Foreign	Dealized		Interest/		Or
CLICID					Number of				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	Total Cain	Stock		Market
CUSIP Ident-		For- Disp	osal	Name	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at Disposal	Gain (Loss) on	Gain	Total Gain (Loss) on	Dividends Received	Maturity	In- dicator
ification	Description		ite	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal	Disposal	(Loss) on Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #532153			SCHEDULED REDEMPTION	Stock	48	1 ai vaiue 48	49	48		Accietion	Tilzeu	13)	value	- Date 48	Disposai	Disposai	Disposai	During real	_02/01/2030	(a)
31384S-QY-8	FED NATL MTG ASSOC #532471	03/01		SCHEDULED REDEMPTION		48	48	48	48		1		1		48				1	.03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664			SCHEDULED REDEMPTION		28	28	28	28						28					_07/01/2015	1
31384S-2W-8 31384T-AS-6	FED NATL MTG ASSOC #532789			SCHEDULED REDEMPTION		34,011 41	34,011 41	34,596	34,249		(238)		(238)		34,011				589	.04/01/2016 04/01/2030	1
13041-AS-0 31384T-FN-2	FED NATL MTG ASSOC #532917 FED NATL MTG ASSOC #533073			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		14	14	41 15	15		(1)		(1)	\	14					_06/01/2030	 1
31384T-JB-4	FED NATL MTG ASSOC #533158	03/01		SCHEDULED REDEMPTION		335		325	327		8		8		335				5	.03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415			SCHEDULED REDEMPTION		266	266	268	266						266				4	_04/01/2015	1
	FED NATL MTG ASSOC #533418			SCHEDULED REDEMPTION	· 	59	59	60 369	59		ļ		 		59					.04/01/2015	1
313841-YV-3 31384U-B6-0	FED NATL MTG ASSOC #533624FED NATL MTG ASSOC #533861			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		362	362 39	369	363						362				b	.04/01/2015 .03/01/2030	' 1
31384U-FH-2	FED NATL MTG ASSOC #533968			SCHEDULED REDEMPTION		623	623	629	628		(5)		(5)	623				11	_07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972			SCHEDULED REDEMPTION		20	20	20	21		(1)		(1		20					_03/01/2030	1
31384U-PG-3 31384V-LK-6	FED NATL MTG ASSOC #534223			SCHEDULED REDEMPTION	· 	3	3	3	3		(40)		/ 40		3	 				_04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030FED NATL MTG ASSOC #535271			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,026 40	1,026 40	1,069 42	1,067		(40)		(40)		1,026 40				16	.12/01/2029 .05/01/2030	 1
31384V-UG-5	FED NATL MTG ASSOC #535283			SCHEDULED REDEMPTION		1,511	1,511	1,569	1,577		(66)		(66		1,511				27	_05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		2007	SCHEDULED REDEMPTION		2, 171	2, 171	2,255	2,262		(90)		(90))	2, 171				37	.05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290			SCHEDULED REDEMPTION		2,067	2,067	2,147	2,157		(89)		(89)		2,067				32	_05/01/2030	1
31384V-VZ-2 31384V-WD-0	FED NATL MTG ASSOC #535332FED NATL MTG ASSOC #535344			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		489 1.228	489 1,228	518 1.214	521		(32)		(32)		489 1.228				9	.04/01/2030	1
	FED NATL MTG ASSOC #535399			SCHEDULED REDEMPTION		873	873	906	924		(52)		(52)		873				16	_07/01/2030	' 1
31384V-YT-3	FED NATL MTG ASSOC #535422	03/01	2007	SCHEDULED REDEMPTION		724	724	767	765		(41)		(41		724				13	_07/01/2030	1
	FED NATL MTG ASSOC #535461			SCHEDULED REDEMPTION		467	467	475	472		(5)		(5		467				7	.07/01/2015	1
31384V-5P-3 31384W-A8-3	FED NATL MTG ASSOC #535554FED NATL MTG ASSOC #535631			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		42,630	42,630 1,285	43,371 1,319	43,054 1,319		(424)		(424)		42,630				698 20	.10/01/2015 .12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664			SCHEDULED REDEMPTION	***************************************	4,794	4,794	4,994	4,978		(34)		(184)		4,794				66	.01/01/2031	' 1
31384W-G2-0	FED NATL MTG ASSOC #535817	03/01	2007	SCHEDULED REDEMPTION		1,275	1,275	1,293	1,292		(17)		(17))	1,275				20	_04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824			SCHEDULED REDEMPTION		5,242	5,242	5,317	5,344		(102)		(102)		5,242				78	.04/01/2031	1
31384W-HL-7 31384W-KT-6	FED NATL MTG ASSOC #535835FED NATL MTG ASSOC #535906			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,076 51	10,076 51	10,237	10 , 183		(107)		(107)		10,076 51				149	.04/01/2016 .05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911			SCHEDULED REDEMPTION		1,042	1,042	1,039	1,039		2		2		1.042				15	.05/01/2031	 1
31384W-KZ-2	FED NATL MTG ASSOC #535912		2007	SCHEDULED REDEMPTION		827	827		868		(42)		(42)		827				13	_05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272			SCHEDULED REDEMPTION		51	51	53	54		(3)		(3))	51				1	.06/01/2030	1
31384W-ZF-0 31384W-2H-2	FED NATL MTG ASSOC #536342 FED NATL MTG ASSOC #536376			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4	4	4	147		(1)		(1)		4 146				2	.04/01/2030 .04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377			SCHEDULED REDEMPTION		478	478	487	478					/	478				8	_05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		2007	SCHEDULED REDEMPTION		60	60	63	64		(4)		(4)	60				1	.05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935			SCHEDULED REDEMPTION		5	5	5	5		l				5					.05/01/2030	1
31384X-RT-7 31384X-RU-4	FED NATL MTG ASSOC #536998 FED NATL MTG ASSOC #536999			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,267 1,705	1,267 1,705	1,298 1,771	1,299		(32)		(32)		1,267 1,705				21 34	.03/01/2030 .03/01/2030	1
31384X-5D-6	FED NATL WITG ASSOC #530999			SCHEDULED REDEMPTION		293	293	296	295		(94)		(94		293				5	_06/01/2030	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		2007	SCHEDULED REDEMPTION		828	828	860	866		(38)		(38))	828				12	.05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023			SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					_05/01/2030	1
31384Y-2U-9 31384Y-6P-6	FED NATL MTG ASSOC #538187FED NATL MTG ASSOC #538278			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8 86		9 88	9		(1)		(1)		8 86					.05/01/2030 .05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625			SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				'	_06/01/2030	' 1
31385A-XJ-1	FED NATL MTG ASSOC #538981	03/01	2007	SCHEDULED REDEMPTION		6	6	6	6						6					_06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966			SCHEDULED REDEMPTION		704	704	717	704						704				12	.05/01/2015	1
31385C-EK-5 31385C-WQ-2	FED NATL MTG ASSOC #540238FED NATL MTG ASSOC #540755			SCHEDULED REDEMPTION	·	532	532 3,706	552 3,848	573 3,914		(41)		(41)		532 3.706				9 	.07/01/2030 .05/01/2030	1 1
31385C-ZR-7	FED NATL MTG ASSOC #540755			SCHEDULED REDEMPTION		12,062	12,062	12,662			(208)		(208)		12,062				160	_04/01/2030	 1
31385C-Z5-5	FED NATL MTG ASSOC #540864			SCHEDULED REDEMPTION		2,138	2, 138	2,244	2,234		(96)		(96		2,138				30	_06/01/2016	1
	FED NATL MTG ASSOC #541327			SCHEDULED REDEMPTION		1,049	1,049	1,069	1,049					. }	1,049				17	.05/01/2015	1
	FED NATL MTG ASSOC #541827 FED NATL MTG ASSOC #541835			SCHEDULED REDEMPTION SCHEDULED REDEMPTION	· 	8 669	8		8	}	(1)		(1)	·	8	}			11	_06/01/2030 _06/01/2015	1
	FED NATL MTG ASSOC #541835			SCHEDULED REDEMPTION					200						 2.					.06/01/2015	 1
31385E-BT-5	FED NATL MTG ASSOC #541950		2007	SCHEDULED REDEMPTION		3,014	3,014	3,130	3,222		(207)		(207)	3,014				40	.07/01/2030	1
	FED NATL MTG ASSOC #542522			SCHEDULED REDEMPTION	. L [27	27	28	28		(1)		(1		27	1	· 1	_		.07/01/2030	11

			Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current Q	uarter						
1	2	3 4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
									11	12	13	14	15							1
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #542553FED NATL MTG ASSOC #542911		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		607 50	607 50	618 52	607 53		(2)		(3)		607 50				10	.07/01/2015 .06/01/2030	1
	FED NATL MTG ASSOC #542911	03/01/2007 _	SCHEDULED REDEMPTION		881	881	915	935		(3)		(54)						18	_07/01/2030	1
	FED NATL MTG ASSOC #543140		SCHEDULED REDEMPTION		11,562	11,562	12,245	12,210		(648)		(648)		11,562				245	.06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				1	_07/01/2030	1
	FED NATL MTG ASSOC #543224		SCHEDULED REDEMPTION		42	42	44	45		(2)		(2)		42				1	.08/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669	03/01/2007 .	SCHEDULED REDEMPTION		970	970	989	971		(0)		(0)		970				16	.07/01/2015	1
31385F-6Y-7 31385G-DG-6	FED NATL MTG ASSOC #543687FED NATL MTG ASSOC #543803		. SCHEDULED REDEMPTION		220 787	220 787	222 817	222		(2)		(2)(41)		220 787				1	.07/01/2015 .07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859	03/01/2007	SCHEDULED REDEMPTION		218	218	231	231		(13)		(13)		218				4	_07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		SCHEDULED REDEMPTION		176	176	182	189		(14)		(14)		176				3	.07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		SCHEDULED REDEMPTION		1,678	1,678	1,710	1,678						1,678				28	_08/01/2015	1
	FED NATL MTG ASSOC #544244FED NATL MTG ASSOC #544475	03/01/200701/01/2007	SCHEDULED REDEMPTION		18 725	18 725	18 752	19 800		(1)		(1) (75)		18 725					.07/01/2030 .08/01/2030	1
	FED NATL MTG ASSOC #544475		SCHEDULED REDEMPTION		2,323	2,323	2,412	2,363		(39)		(39)		2,323				34	_09/01/2030	1
	FED NATL MTG ASSOC #545138		SCHEDULED REDEMPTION		3,179	3,179	3,260	3,258		(79)		(79)		3,179				56	.08/01/2031	1
	FED NATL MTG ASSOC #545146	03/01/2007 .	SCHEDULED REDEMPTION		1,351	1,351	1,370	1,369		(18)		(18)		1,351				25	_07/01/2031	1
	FED NATL MTG ASSOC #545366		. SCHEDULED REDEMPTION		3,010	3,010	3 , 130	3,114		(105)		(105)		3,010				36	.12/01/2016	1
31385J-BZ-0 31385J-DJ-4	FED NATL MTG ASSOC #545556		SCHEDULED REDEMPTION		534	534 127,893	547	544		(10)		(10)(2,684)		534 127,893					.04/01/2032 .05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623	03/01/2007 _	SCHEDULED REDEMPTION		46,897	46,897	49,087	48,877		(1,980)		(1,980)		46,897				631	_05/01/2032	1
31385J-G8-5	FED NATL MTG ASSOC #545723		SCHEDULED REDEMPTION		5,908	5,908	6,062	6,054		(146)		(146)		5,908				94	_04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		SCHEDULED REDEMPTION		1,958	1,958	1,998	1,996		(39)		(39)		1,958				28	_07/01/2032	1
31385J-LC-0	FED NATL MTG ASSOC #545823		SCHEDULED REDEMPTION		347	347	353	352		(5)		(5)		347				4	_08/01/2017	1
	FED NATL MTG ASSOC #545883FED NATL MTG ASSOC #545891	03/01/2007	SCHEDULED REDEMPTION		353	353 110	365	364 113		(11)		(11)(4)		353 110				4	.09/01/2017 .07/01/2032	1
	FED NATL MTG ASSOC #545899		SCHEDULED REDEMPTION		1, 164	1, 164	1.188	1, 185		(20)		(20)		1.164				14	.09/01/2017	1
31385J-U7-1	FED NATL MTG ASSOC #546106		SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				1	_07/01/2030	1
	FED NATL MTG ASSOC #546789	03/01/2007 .	SCHEDULED REDEMPTION		818	818	831	829		(11)		(11)		818				10	.03/01/2016	1
	FED NATL MTG ASSOC #546795FED NATL MTG ASSOC #546866		SCHEDULED REDEMPTION		1,685 88	1,685 88	1,714 90	1,696 90		(12)		(12)		1,685 88				29	.03/01/2016 .08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		SCHEDULED REDEMPTION		72	72	74	76		(4)		(4)		72				1	.07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	_11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		SCHEDULED REDEMPTION		860	860	877	861						860				14	.08/01/2015	1
31385N-CW-7 31385N-EV-7	FED NATL MTG ASSOC #547385FED NATL MTG ASSOC #547448		SCHEDULED REDEMPTION		7 12	7		8		(4)				7 12					_07/01/2030	1
	FED NATL MTG ASSOC #547448		SCHEDULED REDEMPTION		4,415	4,415	4,584	13 4,728		(1) (313)		(1)(313)		4,415					.09/01/2030 .07/01/2030	1
	FED NATL MTG ASSOC #547486		SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29					_08/01/2030	1
	FED NATL MTG ASSOC #547512		SCHEDULED REDEMPTION		10	10	11	11						10					_08/01/2030	1
	FED NATL MTG ASSOC #547780		SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17					.09/01/2030	1
	FED NATL MTG ASSOC #548190FED NATL MTG ASSOC #548453	03/01/2007	SCHEDULED REDEMPTION		71 370	71 370	73	73		(2)		(2)		71 370					.10/01/2030 .11/01/2029	1
	FED NATL MTG ASSOC #54847		SCHEDULED REDEMPTION		102	102	104	103		(20)		(1)		102				2	.08/01/2015	1
	FED NATL MTG ASSOC #548860		SCHEDULED REDEMPTION		147	147	152	157		(10)		(10)		147				3	_09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		SCHEDULED REDEMPTION		5,080	5,080	5,380	5,349		(268)		(268)		5,080				108	_06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18 347					_08/01/2030	1
31385Q-A4-4 31385Q-U3-4	FED NATL MTG ASSOC #549127FED NATL MTG ASSOC #549702		SCHEDULED REDEMPTION		347	347 8	361	373		(26)		(26)		47د 8					.08/01/2030 .08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		SCHEDULED REDEMPTION		263	263	273	273		(9)		(9)		263				4	_08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		SCHEDULED REDEMPTION		1,853	1,853	1,889	1,853						1,853				31	.10/01/2015	1
	FED NATL MTG ASSOC #550319		. SCHEDULED REDEMPTION		165	165	172	177		(11)		(11)		165				3	_08/01/2030	1
	FED NATL MTG ASSOC #550662FED NATL MTG ASSOC #550815	03/01/2007	SCHEDULED REDEMPTION		203 607	203	211	214		(11)		(11)		203 607				<u>4</u>	.08/01/2030 .12/01/2015	1
	FED NATL MTG ASSOC #350815		SCHEDULED REDEMPTION		440	440	449	440		(6)		(6)						ا ۾	.10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		SCHEDULED REDEMPTION		6	6	6	7						6					_02/01/2031	1
	FED NATL MTG ASSOC #551285		SCHEDULED REDEMPTION		47	47	49	50		(3)		(3)		47				1	_09/01/2030	1
	FED NATL MTG ASSOC #553162		SCHEDULED REDEMPTION		1,913	1,913	1,987	2,032		(118)		(118)		1,913				38	.09/01/2030	1
31385U-/A-5	FED NATL MTG ASSOC #553589	03/01/2007 .	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34					.10/01/2030	ļ

			Show A	II Long-Term	Bonds and	Stock Sold.	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
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								Prior Year		Current	Other Than		Change in	Adjusted	Foreign	.		Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		ln-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31385W-KD-0	FED NATL MTG ASSOC #554792	03/01/2007	SCHEDULED REDEMPTION		10	10	10	10	(= 00:00:07	(1)		(1)	1	10				- J	11/01/2030	1
31385W-S9-1	FED NATL MTG ASSOC #555044	.03/01/2007	SCHEDULED REDEMPTION		299,262	299,262	305,446	304,801		(5,539)		(5,539)		299,262				3.773	11/01/2017	1
31385W-UQ-0	FED NATL MTG ASSOC #555091	03/01/2007	SCHEDULED REDEMPTION		133,573	133,573	137,620	137, 198		(3,625)		(3,625)		133,573				1,603	12/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		SCHEDULED REDEMPTION		57,860	57,860	60,713	60,462		(2,603)		(2,603)		57,860				782	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		SCHEDULED REDEMPTION		47,035	47,035	49,375	49,170		(2, 135)		(2, 135)		47,035				628	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		SCHEDULED REDEMPTION		10,977	10,977	11,523	11,477		(500)		(500)		10,977				147	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		SCHEDULED REDEMPTION		2,590	2,590	2,694	2,686	ļ	(96)		(96)		2,590	ļ				03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		SCHEDULED REDEMPTION		30,599	30,599	31,475	31,433		(834)		(834)		30,599					10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955	03/01/2007 .	SCHEDULED REDEMPTION		509	509	508	508		<u> </u>		J1		509					10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182	03/01/2007 .	SCHEDULED REDEMPTION		2, 136	2,136	2,137	2,137		(2)		(2)		2, 136					07/01/2030]
	FED NATL MTG ASSOC #556261	03/01/2007 .	SCHEDULED REDEMPTION		134	134	1.338	133		} <u>1</u>		ļ1		134					12/01/2015	ļ
	FED NATL MTG ASSOC #556278		SCHEDULED REDEMPTION		1,315	1,315		1,326		(11)		(11)		1,315					03/01/2016	
	FED NATL MTG ASSOC #556519FED NATL MTG ASSOC #557287		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		100 31	100 31	104	106		(6)		(6)		100					10/01/2030 09/01/2030	1
	FED NATL MTG ASSOC #557496		SCHEDULED REDEMPTION		395	395	391	389		6		6		395					12/01/2030	1
_31386A-4N-3	FED NATL MTG ASSOC #558029	.03/01/2007	SCHEDULED REDEMPTION		70	70	72	71		(1)		(1)		70				1	10/01/2015	1
	FED NATL MTG ASSOC #558479	.03/01/2007	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		SCHEDULED REDEMPTION		790	790	810	811		(21)		(21)		790					01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512	03/01/2007	SCHEDULED REDEMPTION		4,074	4,074	4, 153	4,075		(1)		(1)		4,074					11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		SCHEDULED REDEMPTION		14,079	14,079	14,352	14,083		(3)		(3)		14,079				233	12/01/2015	1
31386C-6A-5	FED NATL MTG ASSOC #559865	03/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					01/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		SCHEDULED REDEMPTION		16,229	16,229	16,649	16,643		(414)		(414)		16,229				192	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775	03/01/2007	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		SCHEDULED REDEMPTION		63	63	61	61		2		2		63					03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879	03/01/2007 .	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					03/01/2031	[1
			SCHEDULED REDEMPTION		6,550	6,550 82	6,708 84	6,695 84		(145)		(145)		6,550					03/01/2031 12/01/2015	L
			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		82	3,061	3,120	3,062		(2)		(2)		82					02/01/2015	1
	FED NATL MTG ASSOC #561516		SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					12/01/2030	1
	FED NATL MTG ASSOC #561699	03/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
	FED NATL MTG ASSOC #561741	.03/01/2007	SCHEDULED REDEMPTION		2,309	2,309	2,351	2,351		(42)		(42)		2,309					01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		SCHEDULED REDEMPTION		4,481	4,481	4,558	4,518		(37)		(37)		4,481					12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		SCHEDULED REDEMPTION		1, 118	1,118	1, 170	1, 167		(49)		(49)		1, 118				16	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		SCHEDULED REDEMPTION		19,311	19,311	19 , 585	19,654		(344)		(344)		19,311					02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874	03/01/2007 .	SCHEDULED REDEMPTION		1,054	1,054	1,081	1,096		(43)		(43)		1,054				16	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		SCHEDULED REDEMPTION		62	62	63	62		(1)		(1)		62					12/01/2015	1
31386J-AA-5 31386J-FC-6	FED NATL MTG ASSOC #564401 FED NATL MTG ASSOC #564563		SCHEDULED REDEMPTION SCHEDULED REDEMPTION				و	و											12/01/2030 02/01/2031	
31386J-QM-2	FED NATL MTG ASSOC #564860		SCHEDULED REDEMPTION		850	850	882	891		(42)		(42)		850					05/01/2031	1
	FED NATL MTG ASSOC #564989		SCHEDULED REDEMPTION		425	425	432	429		(4)		(42)		425					03/01/2016	1
		.03/01/2007	SCHEDULED REDEMPTION		450	450	462	461		(10)		(10)		450					01/01/2016	1
	FED NATL MTG ASSOC #566371	03/01/2007	SCHEDULED REDEMPTION		6,239	6,239	6,178	6,149		90		90		6,239					12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		SCHEDULED REDEMPTION		387	387	402	404		(17)		(17)		387					12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852	03/01/2007	SCHEDULED REDEMPTION		2,233	2,233	2,268	2,254		(21)		(21)		2,233				32	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46					12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		SCHEDULED REDEMPTION	ļ	2,574	2,574	2,553	2,569	ļ	5		5		2,574	ļ		l		01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		SCHEDULED REDEMPTION		69	69	70	70		(2)		(2)		69					01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610	03/01/2007 .	SCHEDULED REDEMPTION	ļ	1,205	1,205	1 , 191	1, 196	 	9		9		1,205	ļ				02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625	03/01/2007 .	SCHEDULED REDEMPTION		83	83	85	84		(2)		(2)		83					01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710	03/01/2007 .	SCHEDULED REDEMPTION		610	610	622	610		/4\	·		. }	610					02/01/2016	
31386P-CX-9 31386P-L6-8	FED NATL MTG ASSOC #568986	03/01/2007	SCHEDULED REDEMPTION		2,271	2,271 78,820	2,315	2,271 79.503		(1)		(1)		2,271 78.820					02/01/2016	
31386P-L6-8 31386P-NR-0	FED NATL MTG ASSOC #569249FED NATL MTG ASSOC #569300		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		78,820 3.468	3.468		3,590		(683)		(683)		3.468					10/01/2016 06/01/2016	1
	FED NATL MTG ASSOC #569441		SCHEDULED REDEMPTION		3,466	3,466	3,606	3,590	 	(122)		(122)		3,466					01/01/2016	1
	FED NATL MTG ASSOC #569493		SCHEDULED REDEMPTION			دا د 8	اعر ع			[[[[[[[[[[[[[[[[[[[[(11)		۵۱ د					01/01/2031	1
	FED NATL MTG ASSOC #569559		SCHEDULED REDEMPTION		554	554	564	558		(4)		(4)	[554					03/01/2016	1
	FED NATI MTG ASSOC #569640	03/01/2007	SCHEDULED REDEMPTION		625	625	662	656		(30)		(30)		625					01/01/2031	1

			Show A	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	d of by the	Company	During the	e Current C	uarter)						
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							_	-	11	12	13	14	15					-		
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
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OLICID				Ni					Unrealized		Temporary	Carrying	Book		U		T-4-1 O-:			
CUSIP		B		Number of	0 11			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #569957		SCHEDULED REDEMPTION		473	<u>4</u> 73	481	479		(6)		(6)		473				7	_02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		SCHEDULED REDEMPTION		99	99	101	101		(3))	(3))	99				1	.03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491	03/01/2007 .	SCHEDULED REDEMPTION		780	780	795	780						780				13	_01/01/2016	L ¹
31386R-WR-6 31386S-CH-8	FED NATL MTG ASSOC #571356FED NATL MTG ASSOC #571672		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8	8	8												.02/01/2031	L
31386S-EE-3	FED NATL MTG ASSOC #571072		SCHEDULED REDEMPTION		337	337	334	335		2		2		337					.02/01/2031	1
31386S-LS-4	FED NATL MTG ASSOC #571733		SCHEDULED REDEMPTION									∠		7					.06/01/2010	1
31386S-PD-3	FED NATL MTG ASSOC #572020	.03/01/2007	SCHEDULED REDEMPTION		463	463	460	462		1		1		463				6	.04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		SCHEDULED REDEMPTION		102	102	106	109		(7)	[(7))	102				2	.03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		SCHEDULED REDEMPTION		1,522	1,522	1,548	1,539		(17)		(17)		1,522				24	_02/01/2016	1
	FED NATL MTG ASSOC #572726		SCHEDULED REDEMPTION		1,935	1,935	1,968	1,951		(16))	(16)		1,935				30	.03/01/2016	1
			SCHEDULED REDEMPTION		208	208	216	214		(7)		(7)		208				4	_03/01/2031	1
			SCHEDULED REDEMPTION		2,587	2,587	2,631	2,611		(24)		(24)		2,587				40	_03/01/2016	1
	FED NATL MTG ASSOC #572921		SCHEDULED REDEMPTION		348	348	357	356		(8)		(8)		348	ļ		l	5	_04/01/2016	1
	FED NATL MTG ASSOC #573303	03/01/2007 .	SCHEDULED REDEMPTION		10,064	10,064	10,237	10,209		(145)		(145)		10,064					.03/01/2016	1
	FED NATL MTG ASSOC #573575	03/01/2007 .	SCHEDULED REDEMPTION		1,643	1,643	1,706	1,710		(67))	(67)		1,643				33	.03/01/2031	1
	FED NATL MTG ASSOC #573893	03/01/2007 .	SCHEDULED REDEMPTION		224	224	217	218		6		6		224				2	_04/01/2031	
	FED NATL MTG ASSOC #574002FED NATL MTG ASSOC #575309		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1, 124 1, 286	1, 124 1, 286	1,115 1,313	1,304		2		2		1, 124 1, 286					.04/01/2016 .03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		SCHEDULED REDEMPTION		2,211	2,211	2,268	2,253		(42)		(42)		2,211					_07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #5770000	.03/01/2007	SCHEDULED REDEMPTION		508	508	493	493		14		14	,	508				7	_05/01/2031	1
_31386Y-LA-0	FED NATL MTG ASSOC #577321		SCHEDULED REDEMPTION		8, 150	8, 150	7,890	7,908		241		241						88	_04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803	03/01/2007	SCHEDULED REDEMPTION		24	24	24	24		1		1		24					_04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		SCHEDULED REDEMPTION		36	36	35	35		1		1		36					_04/01/2031	1
	FED NATL MTG ASSOC #579752		SCHEDULED REDEMPTION		478	478	464	464		14		14		478				6	.04/01/2031	1
	FED NATL MTG ASSOC #580165		SCHEDULED REDEMPTION		15,768	15,768	16,295	16,209		(441))	(441))	15,768					_09/01/2016	1
		03/01/2007 .	SCHEDULED REDEMPTION		20,065	20,065	20,836	21,302		(1,237)		(1,237)		20,065				400	.05/01/2031	1
	FED NATL MTG ASSOC #580788	03/01/2007 .	SCHEDULED REDEMPTION		22	22	23	25		(2)		(2)		22					_05/01/2031	[]
			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		17,402	17,402 28,905	17,888 30,343	30,212		(418)		(418)		17,402 28,905					.07/01/2031 .07/01/2016	1
	FED NATL MTG ASSOC #581975		SCHEDULED REDEMPTION		598		627	626		(1,307)		(1,307)		598					_08/01/2010	1
31387E-RH-2	FED NATL MTG ASSOC #581988		SCHEDULED REDEMPTION		248	248	258	268		(19)		(19)		248				Δ	.07/01/2030	1
_31387F-WT-7	FED NATL MTG ASSOC #583058	.03/01/2007	SCHEDULED REDEMPTION		163	163	163	163		(10)	,	(10)	,	163				2	_05/01/2016	1
31387H-Q7-8	FED NATL MTG ASSOC #584678		SCHEDULED REDEMPTION		7,306	7,306	7,615	7,880		(573))	(573))	7,306				79	.06/01/2031	1
31387H-XK-1	FED NATL MTG ASSOC #584882		SCHEDULED REDEMPTION		348	348	357	356		(8)		(8)		348				5	_05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		SCHEDULED REDEMPTION		30	30	31	31		(1))	(1))	30					.09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		SCHEDULED REDEMPTION		726	726	738	733		(7)		(7)		726				10	_07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		SCHEDULED REDEMPTION		3,689	3,689	3,747	3,723		(34)		(34)		3,689				52	.07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		SCHEDULED REDEMPTION		95	95	97	97		(1)		(1)		95				2	_06/01/2031	1
	FED NATL MTG ASSOC #589427	03/01/2007 .	SCHEDULED REDEMPTION		241	241	250	251		(10)		(10)	,	241					.07/01/2031	1
	FED NATL MTG ASSOC #589453FED NATL MTG ASSOC #589510		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		16,007	16,007 1,843	16,030 1,887	16,026 1,883		(19)		(19)		16,007 1,843					.07/01/2031 .08/01/2031	L
	FED NATL MTG ASSOC #589934		SCHEDULED REDEMPTION		110	110	115	116		(6)		(6)		110					.06/01/2031	1
	FED NATL MTG ASSOC #590721		SCHEDULED REDEMPTION		2,434	2,434	2,473	2,458		(24)		(24)		2,434					_07/01/2016	1
	FED NATL MTG ASSOC #591091	.03/01/2007	SCHEDULED REDEMPTION		11,969	11,969	12.139	12,127		(158)		(158)		11,969					.08/01/2031	1
	FED NATL MTG ASSOC #591409	03/01/2007	SCHEDULED REDEMPTION			19	20	20					,	19					_06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		SCHEDULED REDEMPTION		696	696	674	676		20		20		696				9	.06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708	03/01/2007	SCHEDULED REDEMPTION		1,009	1,009	1,011	1,011		(1)		(1)		1,009	ļ	ļ	L	15	_08/01/2031	1
	FED NATL MTG ASSOC #593030	03/01/2007 .	SCHEDULED REDEMPTION		74	74	75	75		(1))	(1))	74				1	.09/01/2031	1
31387T-AY-0			SCHEDULED REDEMPTION		36,368	36,368	37,273	37,075		(707)		(707)		36,368	ļ			681	.10/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		SCHEDULED REDEMPTION		632	632	654	650		(18)		(18)		632				8	_07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134	03/01/2007 .	SCHEDULED REDEMPTION		5, 161	5, 161	5,243	5,216		(55))	(55))	5, 161				61	.07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444	03/01/2007 .	SCHEDULED REDEMPTION		7	7	7			(504)		/504		7					_09/01/2031	1
	FED NATL MTG ASSOC #595527FED NATL MTG ASSOC #595826		SCHEDULED REDEMPTION		61,599 1,678	61,599 1,678	62,581	62,133 1,693		(534)		(534)		61,599 1,678				665 L	.07/01/2016	1
	FED NATL MTG ASSOC #595826		SCHEDULED REDEMPTION		3,426	3.426	3.480			(15)		(30)		3.426				24	.09/01/2016 .08/01/2016	1
	FED NATL MTG ASSOC #596221		SCHEDULED REDEMPTION		3,426		3,480	3,272		(30)		(30)		3,426					.09/01/2016	1
	FED NATL MTG ASSOC #596823		SCHEDULED REDEMPTION		20	20	20	20		(29)	,	(29)	,	20					_08/01/2010	1
	FED NATL MTG ASSOC #597300	03/01/2007	SCHEDULED REDEMPTION		855	855	885	883		(28)	1	(28))	855					09/01/2031	1

			Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	d of by the	Company	During the	e Current Q	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15		1					
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than			Adjusted	Foreign			Interest/		or
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying		, -			,	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
	Description					Doy Volus			Increase/	tization)/	Recog-	(11 + 12 -	Carrying						Date	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		_	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear		(a)
31388A-A4-6	FED NATL MTG ASSOC #598411 FED NATL MTG ASSOC #598627		SCHEDULED REDEMPTION		3,018	3,018	3,169	3, 155		(137))	(137)	3,018				43	.10/01/2016	1
	FED NATL MTG ASSOC #599627		SCHEDULED REDEMPTION		32	32	33	32 52		(1)		(1)	32 51					.08/01/2031 .06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		SCHEDULED REDEMPTION		229	229	226	226		2	·	2		229				3	_07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566	03/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17					_08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584	03/01/2007	SCHEDULED REDEMPTION		4,041	4,041	4,047	4,046		(5))	(5)	4,041				64	.08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		SCHEDULED REDEMPTION		484	484	484	484		(1))	(1)	484				7	.08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		SCHEDULED REDEMPTION		24	24	24	24						24					.08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		SCHEDULED REDEMPTION		485	485	494	493		(8)		8		485				8	.09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		SCHEDULED REDEMPTION		275	275	281	281		(5)		(5		275				5	_09/01/2031	1
	FED NATL MTG ASSOC #601167		SCHEDULED REDEMPTION		1,685	1,685	1,711	1,701		(16)		(16	,	1,685				26	.09/01/2016	1
	FED NATL MTG ASSOC #601290		SCHEDULED REDEMPTION		520	520	521	521		(1)		(1		520				8	_08/01/2031	L
	FED NATL MTG ASSOC #602008 FED NATL MTG ASSOC #602137		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4, 181 880	4, 181 880	4,342 894	4,450 888		(269)		(269		4, 181 880				56 14	.08/01/2031 .09/01/2016	1
	FED NATL MTG ASSOC #602396		SCHEDULED REDEMPTION	·	214	214		230		(8)		(16		214				¹⁴	_08/01/2016	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		SCHEDULED REDEMPTION		161	161	164	164		(3)		(10		161				3	.09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		SCHEDULED REDEMPTION		37	37	38	37		(1)		(1		37				1	_11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		SCHEDULED REDEMPTION		15	15	16	16					/	15					.09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		SCHEDULED REDEMPTION		76,957	76,957	81,502	80,341		(3,384))	(3,384)	76,957				1,260	_05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		SCHEDULED REDEMPTION		2,502	2,502	2,542	2,527		(25))	(25		2,502				36	.09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		SCHEDULED REDEMPTION		1,679	1,679	1,767	1,762		(82)		(82		1,679				27	.10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		SCHEDULED REDEMPTION		152,985	152,985	156 , 143	156,485		(3,500)		(3,500		152,985				1,924	.10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		SCHEDULED REDEMPTION		9,306	9,306	9,769	9,730		(424)		(424		9,306				129	.11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		SCHEDULED REDEMPTION		1,861	1,861	1,840	1,842		20		20		1,861				29	.11/01/2031	1
31388L-6H-8 31388M-UC-0	FED NATL MTG ASSOC #608472		SCHEDULED REDEMPTION		153 3,889	153	156 3,951	155		(2)		(2		153 3,889				61	.10/01/2031 .09/01/2016	1
	FED NATL MTG ASSOC #609079 FED NATL MTG ASSOC #609445		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		155	155		161		(35)		(35						01	.09/01/2016	1
	FED NATL MTG ASSOC #609600	03/01/2007	SCHEDULED REDEMPTION		23,647	23,647	24,074	23,975		(328)		(328		23,647				442	_11/01/2031	1
	FED NATL MTG ASSOC #609843		SCHEDULED REDEMPTION		133	133	137	136		(3)		(3		133				2	.10/01/2031	1
	FED NATL MTG ASSOC #610386	03/01/2007	SCHEDULED REDEMPTION		145	145	148	147		(2)		(2		145				3	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		SCHEDULED REDEMPTION		22	22	22	22						22					.10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		SCHEDULED REDEMPTION		377	377	393	389		(12))	(12)	377				6	.10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		SCHEDULED REDEMPTION		163	163	166	166		(3)		(3		163				3	_06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		SCHEDULED REDEMPTION		29,031	29,031	30,476	30,352		(1,321)		(1,321		29,031				333	.12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		SCHEDULED REDEMPTION		2, 158	2, 158	2,244	2,233		(75)		(75		2, 158				30	.12/01/2016	1
31388U-K6-6 31388U-NZ-9	FED NATL MTG ASSOC #615117FED NATL MTG ASSOC #615208		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,070 34	2,070 34	2, 174 35	2, 168		(98)		(98		2,070				27	.11/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #613206		SCHEDULED REDEMPTION		106	106	106	106			·	(1	,	106				2	.12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475	03/01/2007	SCHEDULED REDEMPTION		481	481	498	495		(14)	1	(14)	481				5	12/01/2031	1
	FED NATL MTG ASSOC #620169	.03/01/2007	SCHEDULED REDEMPTION		299	299	306	306		(6)		(6		299				5	.12/01/2031	1
	FED NATL MTG ASSOC #620377		SCHEDULED REDEMPTION		81	81	83	82		(1)		(1		81				1	.12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		SCHEDULED REDEMPTION		3,099	3,099	3,214	3,208		(109))	(109)	3,099				45	_01/01/2032	1
	FED NATL MTG ASSOC #622546		SCHEDULED REDEMPTION		1,552	1,552	1,618	1,616		(64)		(64		1,552				22	.09/01/2031	1
	FED NATL MTG ASSOC #623503		SCHEDULED REDEMPTION		46,054	46,054	48,345	48, 161		(2, 108)		(2, 108		46,054				655	_02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		SCHEDULED REDEMPTION		59	59	61	61		(2)		(2		59				<u>1</u>	.01/01/2032	1
	FED NATL MTG ASSOC #625848		SCHEDULED REDEMPTION		84,389	84,389	85,666	85,522		(1, 133)		(1,133		84,389				947	_01/01/2017	1
31389H-NF-1 31389H-NK-0	FED NATL MTG ASSOC #625990		SCHEDULED REDEMPTION		249 379	249 379	256 389	255		(6)		(6		249				٠١	.12/01/2016 .01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #625994 FED NATL MTG ASSOC #626162		SCHEDULED REDEMPTION SCHEDULED REDEMPTION	·	11	۱۵۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔	12	388 12		(9)	'	(9	/	11				-	_06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		SCHEDULED REDEMPTION		576	576	606	605		(29)	1	(29)	576				ρ	.06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		SCHEDULED REDEMPTION		1,932	1,932	1.978	1.967		(35)		(35		1.932				34	_02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		SCHEDULED REDEMPTION		186	186	187	187		(1)		(1		186				3	.02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		SCHEDULED REDEMPTION		3,673	3,673	3,850	3,841		(168)		(168		3,673				59	_02/01/2032	1
	FED NATL MTG ASSOC #628977		SCHEDULED REDEMPTION		196	196	199	198		(2))	(2)	196				3	.02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		SCHEDULED REDEMPTION		4,486	4,486	4,477	4,478		8		8		4,486				50	_02/01/2032	1
	FED NATL MTG ASSOC #630254		SCHEDULED REDEMPTION		1,738	1,738	1,743	1,743		(5)		(5		1,738				19	.03/01/2032	1
	FED NATL MTG ASSOC #630270		SCHEDULED REDEMPTION	 	4,957	4,957	4,961	4,960		(3)		(3		4,957	ļ			79	.03/01/2032	1
	FED NATL MTG ASSOC #630351		SCHEDULED REDEMPTION		6,358 13,355	6,358 13,355	6,585	6,573		(215)		(215		6,358					.04/01/2032	1
1 3 1389N-S6-3	TEED NATE MIG ASSUC #630641	03/01/200/	LOCHEDOLED REDEMETION	1	13 355	13.355	13 31/	13 319	1	. 35	1	35	1	13 355		1		148	0270172032	1.1

			Show A	I Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
						-			11	12	13	14	15	_		_	_			
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than			Adjusted	Foreign			Interest/		or
								Book/	Lingadiand					Carrying	Exchange	Realized		Stock		Market
OLICID				Ni					Unrealized	Year's	Temporary	Carrying	Book		U		T-4-1 O-!			
CUSIP		B		Number of	0			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #631102		SCHEDULED REDEMPTION		267	267	271	270		(2)		(2		267				4	02/01/2032	. 1
			SCHEDULED REDEMPTION		241	241	246	244		(3)		(3		241				4	02/01/2032	1
	FED NATL MTG ASSOC #632579	03/01/2007 .	SCHEDULED REDEMPTION		820	820	854	844		(24)		(24		820				11	02/01/2032	1
31389Q-4L-9 31389S-S8-8	FED NATL MTG ASSOC #632727FED NATL MTG ASSOC #634243		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		98 6,464	98 L	100 6,786	99 6,769		(1) (305)		(1		98 6,464				104	02/01/2032 04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		SCHEDULED REDEMPTION		1,394	1,394	1.463	1.460		(65)		(303		1.394				21	03/01/2032	1
31389T-FH-0	FED NATL MTG ASSOC #63474		SCHEDULED REDEMPTION		1,394	1,420	1,443	1,440		(19)		(19		1,420				18	03/01/2017	1
31389T-FK-3		.03/01/2007	SCHEDULED REDEMPTION		48.963	48,963	50.433	50.267		(1,304)		(1,304		48.963				613	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		SCHEDULED REDEMPTION		7,433		7,350	7,354		78		78	,					120	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		SCHEDULED REDEMPTION		321	321	333	332		(11)		(11		321				5	04/01/2032	1
	FED NATL MTG ASSOC #636864		SCHEDULED REDEMPTION		1,258	1,258	1,254	1,254		4		4		1,258				14	03/01/2032	. 1
	FED NATL MTG ASSOC #636899	03/01/2007 .	SCHEDULED REDEMPTION		785	785	816	814		(29)		(29		785				12	05/01/2032	1
	FED NATL MTG ASSOC #637397		SCHEDULED REDEMPTION		10,363	10,363	10,794	10,694		(330)		(330		10,363				122	06/01/2032	1
	FED NATL MTG ASSOC #638964	03/01/2007 .	SCHEDULED REDEMPTION		4,298	4,298	4,412	4,399		(101)	·	(101		4,298			}	48	01/01/2017	1
	FED NATL MTG ASSOC #639116	03/01/2007 .	SCHEDULED REDEMPTION		1,970	1,970	1,946	1,947		22		22		1,970				23	08/01/2032	1
31389Y-S5-1 31390C-R9-9	FED NATL MTG ASSOC #639640FED NATL MTG ASSOC #642312		SCHEDULED REDEMPTION		912 1,761	912	957 1,820	953 1,818		(41)		(41		912 1,761				12	01/01/2017	1
	FED NATL MTG ASSOC #642312	03/01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,761	1,761 . 11,128	1,575	11,503		(57)		(57		11, 128				28 127	05/01/2032 05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643150		SCHEDULED REDEMPTION		846	846	888	892		(3/3)		(3/3		846				12	08/01/2017	1
31390E-UA-8	FED NATL MTG ASSOC #644177		Various		889,083	878,009	875,466	875,507		(14)		(14		875,493		13,590	13,590	5,848	08/01/2032	1
_31390E-ZL-9	FED NATL MTG ASSOC #644347	03/01/2007	SCHEDULED REDEMPTION		394	394	390	390		4		4		394				6	_06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486	03/01/2007	SCHEDULED REDEMPTION		440	440	456	455		(15)		(15		440				6	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934	03/01/2007	SCHEDULED REDEMPTION		305	305	303	303		2		2	,	305				4	_07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		SCHEDULED REDEMPTION		1,757	1,757	1,738	1,739		19		19		1,757				28	05/01/2032	. 1
31390H-R3-1	FED NATL MTG ASSOC #646806		SCHEDULED REDEMPTION		7,554	7,554	7 ,507	7,510		44		44		7 , 554				121	01/01/2033	. 1
			SCHEDULED REDEMPTION		1,089	1,089	1 , 123	1, 122		(33)		(33		1,089				14	05/01/2033	1
	FED NATL MTG ASSOC #647351	03/01/2007 .	SCHEDULED REDEMPTION		45	45	47	46		(1)		(1		45		0.400	0.400	1	08/01/2032	1
		01/05/2007 .	Various		143,789	141,995	141,588 4,926	141,594		(3)		(3		141,591		2, 198	2, 198	946	07/01/2032	1
	FED NATL MTG ASSOC #648069FED NATL MTG ASSOC #648070		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,922 1,012	4,922 1,012	1,054	4,926 1,038		(5) (26)		(5		4,922 1,012				78 18	07/01/2032 07/01/2032	1
	FED NATL MTG ASSOC #649224	.03/01/2007	SCHEDULED REDEMPTION		388	388	402	401		(13)		(13						6	07/01/2032	1
	FED NATL MTG ASSOC #649428		SCHEDULED REDEMPTION		3,382	3,382	3,554	3,545		(163)		(163		3,382				54	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635	.03/01/2007	SCHEDULED REDEMPTION		4,639	4,639	4,642	4,642		(3)		(3		4,639				74	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		SCHEDULED REDEMPTION		1,854	1,854	1,931	1,901		(48)		(48		1,854				32	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156	03/01/2007	SCHEDULED REDEMPTION		6,263	6,263	6,585	6,569		(306)		(306)	6,263				100	09/01/2032	. 1
31390N-CG-5	FED NATL MTG ASSOC #650871		SCHEDULED REDEMPTION		112	112	117	115		(3)		(3)	112				2	06/01/2032	. 1
31390N-GD-8	FED NATL MTG ASSOC #650996		SCHEDULED REDEMPTION		194	194	192	192		2		2		194				3	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298	03/01/2007 .	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2		102				1	07/01/2032	1
31390N-TU-6 31390N-4J-8	FED NATL MTG ASSOC #651363	03/01/2007 .	SCHEDULED REDEMPTION		331	331	343	342		(12)		(12		331				5	07/01/2032	1
	FED NATL MTG ASSOC #651625		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		951 22,619	951 . 22,619	988	986		(34)		(34		951 22,619				11	06/01/2032 08/01/2032	1
	FED NATL MTG ASSOC #651724FED NATL MTG ASSOC #651822		SCHEDULED REDEMPTION		22,619	22,619	31	30		(1)		(1		22,619				318	08/01/2032	1
	FED NATL MTG ASSOC #652043	.03/01/2007	SCHEDULED REDEMPTION		63	63	63	63				· '	/	63				1	07/01/2032	1
		03/01/2007	SCHEDULED REDEMPTION		2.077	2,077	2,163	2,127		(51)		(51)	2,077				36	_08/01/2032	1
	FED NATL MTG ASSOC #652793	.03/01/2007	SCHEDULED REDEMPTION		390	390	405	404		(14)		(14		390				4	.08/01/2032	1
31390Q-R6-4	FED NATL MTG ASSOC #653109	03/01/2007	SCHEDULED REDEMPTION		837	837	850	848		(11)		(11)	837				11	07/01/2017	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		SCHEDULED REDEMPTION		7,547	7,547	7,907	7,878		(331)		(331)	7,547				97	10/01/2032	. 1
31390R-BD-4	FED NATL MTG ASSOC #653536	03/01/2007	SCHEDULED REDEMPTION		673	673	666	666						673				10	08/01/2032	. 1
	FED NATL MTG ASSOC #653650		SCHEDULED REDEMPTION		297	297	307	307		(10)		(10		297				4	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073	03/01/2007 .	SCHEDULED REDEMPTION		396	396	412	405		(9)		(9		396			}	6	09/01/2032	1
31390S-MR-9	FED NATL MTG ASSOC #654768	03/01/2007 .	SCHEDULED REDEMPTION		1,026	1,026	1,042	1,040		(14)		(14		1,026				13	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065	03/01/2007 .	SCHEDULED REDEMPTION		3,948	3,948	4, 107	4,081		(132)		(132)	3,948				53	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094	03/01/2007	SCHEDULED REDEMPTION		34 25,856	34	34	34 26.262		(406)		(406	\					418	09/01/2032	1
	FED NATL MTG ASSOC #655591FED NATL MTG ASSOC #655610		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		25,856	25,856 4,001	26,283 4,216	26,262		(406)		(406		25,856 4.001				418	08/01/2032 08/01/2032	1
	FED NATL MTG ASSOC #656244		SCHEDULED REDEMPTION		397	397	4,216	4,205		(204)	ļ	(204		397			 	44 £	09/01/2032	1
	FED NATL MTG ASSOC #656542		SCHEDULED REDEMPTION		14,599	14,599	15 , 121	15,094		(495)		(495		14,599				214	09/01/2032	1
	FED NATL MTG ASSOC #656650		SCHEDULED REDEMPTION		951	951	985	983		(32)		(32		951			[13	05/01/2032	1
	FED NATI MTG ASSOC #659911	03/01/2007	SCHEDULED REDEMPTION		556	556	586	584		(28)		(28		556				8	09/01/2032	1

			Show A	ll Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current Q	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Lingadinad						Exchange	Realized		Stock		Market
OLICID				Ni					Unrealized	Year's	Temporary	Carrying	Book	Carrying			T-4-1 O-1-			
CUSIP		B		Number of	0			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #659960		SCHEDULED REDEMPTION		3,936	3,936	3,928	3,928		8		8		3,936				63	.09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		SCHEDULED REDEMPTION		154	154	154	154						154				2	.09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564	03/01/2007 .	SCHEDULED REDEMPTION		744	744	779	777		(33)		(33)		744				11	.09/01/2032	L ¹
31390Y-3B-2 31390Y-5Z-7	FED NATL MTG ASSOC #660594FED NATL MTG ASSOC #660664		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,521 13,255	3,521 13,255		3,625		(104) (452)		(104) (452)		3,521 13,255				41231	.09/01/2032 .09/01/2032	L
31391B-FE-2	FED NATL MTG ASSOC #660664		SCHEDULED REDEMPTION		30		31	31		(1)		(432)		30				201	.10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		SCHEDULED REDEMPTION		281	281	289	288		(7)		(7)		281				Λ	.09/01/2017	1
31391C-A5-4	FED NATL MTG ASSOC #662528	.03/01/2007	SCHEDULED REDEMPTION		15.819	15.819	15.878	15.875		(56)		(56)		15.819				255	.09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		SCHEDULED REDEMPTION		166,562	166,562	169,284	168,997		(2,435)		(2,435)		166,562				2,117	.09/01/2017	1
_31391D-KN-2	FED NATL MTG ASSOC #663701		SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					.09/01/2032	1
	FED NATL MTG ASSOC #663792		SCHEDULED REDEMPTION		76	76		81		(4)		(4)		76				1	.09/01/2032	1
	FED NATL MTG ASSOC #663806	03/01/2007 .	SCHEDULED REDEMPTION		13,619	13,619	14,083	14,015		(395)		(395)		13,619				168	.10/01/2017	1
			SCHEDULED REDEMPTION		8, 166	8, 166	8,566	8,545		(379)		(379)		8, 166				101	.10/01/2032	1
	FED NATL MTG ASSOC #664057		Various		63,778	66,090	66,751	66,646		ļ1		1		66,647		(2,868)	(2,868)	379	.10/01/2018	l ¹
	FED NATL MTG ASSOC #664485	03/01/2007 .	SCHEDULED REDEMPTION		379	379	379	379		1		1		379				6	.10/01/2032	1
	FED NATL MTG ASSOC #664829	03/01/2007 .	SCHEDULED REDEMPTION		827	827	818	818		9		9		827				12	.10/01/2032	1
31391G-NW-2 31391G-2Y-1	FED NATL MTG ASSOC #666505FED NATL MTG ASSOC #666891		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		279 365	279 365	279 378	279		(12)		(12)		279 365				4	.11/01/2032 .11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		SCHEDULED REDEMPTION		124	124	123	124		1		1		124					_11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		SCHEDULED REDEMPTION		223,908	223,908	230,868	230 , 137		(6,229)		(6,229)		223,908				2,561	.11/01/2002	1
31391H-CR-3	FED NATL MTG ASSOC #667080	.03/01/2007	SCHEDULED REDEMPTION		9,512	9,512	10,013	9,987		(475)		(475)		9,512				125	.07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		SCHEDULED REDEMPTION		454	454	477	474		(21)		(21)		454				7	.11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345	03/01/2007	SCHEDULED REDEMPTION		1,935	1,935	2,005	2,001		(66)		(66)		1,935				31	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		SCHEDULED REDEMPTION		1,526	1,526	1,567	1,562		(35)		(35)		1,526				17	.10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		SCHEDULED REDEMPTION		1,395	1,395	1,454	1,445		(50)		(50)		1,395				23	.11/01/2032	1
	FED NATL MTG ASSOC #671437		SCHEDULED REDEMPTION		706	706	710	709		(3)		(3)		706				10	.10/01/2032	1
	FED NATL MTG ASSOC #671487	03/01/2007 .	SCHEDULED REDEMPTION		617	617	638	635		(18)		(18)		617				7	.11/01/2017	L ¹
	FED NATL MTG ASSOC #671934	03/01/2007 .	SCHEDULED REDEMPTION		504	504 268	498 278	499 277		5		5		504				······································	.12/01/2032	[]
	FED NATL MTG ASSOC #672218FED NATL MTG ASSOC #672379		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		268 12,641	268	12,977	12,929		(9)		(289)		268				143	.12/01/2032 .12/01/2017	1
	FED NATL MTG ASSOC #672952		SCHEDULED REDEMPTION		298,366	298,366	305,761	304.993		(6,627)		(6,627)		298,366				3.591	.12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		SCHEDULED REDEMPTION		20,597	20,597	20,855	20,835		(238)		(238)		20,597				228	.01/01/2018	1
31391P-VB-9	FED NATL MTG ASSOC #673010	.03/01/2007	SCHEDULED REDEMPTION		841	841		864		(23)		(23)		841				11	12/01/2017	1
31391R-KQ-4	FED NATL MTG ASSOC #674503		SCHEDULED REDEMPTION		2,444	2,444	2,529	2,514		(69)		(69)		2,444				25	.09/01/2017	1
31391S-GV-6	FED NATL MTG ASSOC #675312		SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					.12/01/2032	1
31391S-VC-1	FED NATL MTG ASSOC #675711		SCHEDULED REDEMPTION		11,238	11,238	11,821	11,792		(554)		(554)		11,238				182	.03/01/2033	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		SCHEDULED REDEMPTION		19,636	19,636	19,418	19,429		207		207		19,636				318	.10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834	03/01/2007 .	SCHEDULED REDEMPTION		6,244	6,244	6,215	6,216		28		28		6,244				79	.01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		SCHEDULED REDEMPTION		6,324	6,324	6,278	6,280		44		44		6,324				75	_02/01/2033	1
	FED NATL MTG ASSOC #681408	03/01/2007 .	SCHEDULED REDEMPTION		1,470	1,470 246,979	1,509	1,503 242,787		(33)		(33)		1,470				17	.03/01/2018	1
	FED NATL MTG ASSOC #682439FED NATL MTG ASSOC #682444		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		246,979 46,371	46,371	242,232 45,480	45,588		4, 191 783		4, 191 783		246,979 46,371				2,042 414	.07/01/2018 .08/01/2018	1
			SCHEDULED REDEMPTION		224,799	224,799	220,478	221,011		3,787		3.787		224.799					.09/01/2018	1
		03/01/2007	SCHEDULED REDEMPTION		224	224	231	230		(6)		(6)		224				3	.02/01/2018	1
	FED NATL MTG ASSOC #683055	.03/01/2007	SCHEDULED REDEMPTION		125	125	124	124		1		1		125				2	.02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019	03/01/2007	SCHEDULED REDEMPTION		4,056	4,056	4,027	4,028		28		28		4,056				41	.02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		SCHEDULED REDEMPTION		24,343	24,343	24,586	24,543		(200)		(200)		24,343				244	.07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623	03/01/2007	SCHEDULED REDEMPTION	ļ	816	816	810	810	ļ	6		6		816				10	_02/01/2033	1
	FED NATL MTG ASSOC #687943		SCHEDULED REDEMPTION		3,966	3,966	4 , 107	4, 100		(135)		(135)		3,966				64	.02/01/2033	1
31400J-E3-9	FED NATL MTG ASSOC #688754	03/01/2007 .	SCHEDULED REDEMPTION	ļ	229	229	237	236	 	(7)		(7)		229	ļ			3	.04/01/2018	1
31400J-GD-5	FED NATL MTG ASSOC #688796	03/01/2007 .	SCHEDULED REDEMPTION		140	140	143	143		(3)		(3)		140				2	_02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861	03/01/2007 .	SCHEDULED REDEMPTION		554	554	569	566		(12)		(12)		554				6	.06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834	03/01/2007	SCHEDULED REDEMPTION		4,889	4,889 75,859	5,019	4,998 76.680		(109)		(109)		4,889 75,859				58 876	.03/01/2018	1
31400Q-ZZ-9 31400Q-3M-3	FED NATL MTG ASSOC #694760FED NATL MTG ASSOC #694804		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		75,859 48,004		76,701 50,254	49,583		(1,579)		(821)(821)						876	.04/01/2033 .05/01/2033	1
	FED NATL MTG ASSOC #694804		SCHEDULED REDEMPTION	·	1,072	1,072	1, 106	49,583	 	(1,579)		(31)		1,072				13	.04/01/2038	1
	FED NATL MTG ASSOC #697549		SCHEDULED REDEMPTION		521	521	515	516		6		(ST)		521				7	.05/01/2033	1
	FED NATL MTG ASSOC #701705		SCHEDULED REDEMPTION		11,212	11,212	11,201	11,201		11		11		11,212				123	.02/01/2033	1
	FED NATI MTG ASSOC #702861	03/01/2007	SCHEDULED REDEMPTION		2 826	2 826	2 901	2 889		(62)		(62)		2 826					04/01/2018	11

			Show Al	I Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3 4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
			-			_			11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #703443		SCHEDULED REDEMPTION	SIUCK	276,343	276.343	282,085	281.439		(5,096)	nized	(5,096)	_	276,343	Dispusai	Dispusai	Dispusai	3,206	.05/01/2018	(a)
	FED NATL MTG ASSOC #703443	.03/01/2007 .	SCHEDULED REDEMPTION		276,343	276,343		201,439		(5,096)		(5,096)		276,343				3,206	02/01/2018	
	FED NATL MTG ASSOC #704279	03/01/2007 _	SCHEDULED REDEMPTION		14,090	14,090	13,933	13,941		149		149	,	14,090				154	05/01/2033	1
	FED NATL MTG ASSOC #704625		SCHEDULED REDEMPTION		50,992	50,992	53,382	52,705		(1,713)		(1,713))	50,992				553	05/01/2033	1
	FED NATL MTG ASSOC #705938	03/01/2007	SCHEDULED REDEMPTION		376	376	391	387		(11)		(11)		376				5	06/01/2033	
31401H-F7-2	FED NATL MTG ASSOC #708590		. SCHEDULED REDEMPTION		799	799		768		31		31		799				8	06/01/2033	. 1
31401H-Z2-1	FED NATL MTG ASSOC #709161		. SCHEDULED REDEMPTION		16,327	16,327	15 , 658	15,693		633		633		16,327				180	06/01/2033	. 1
31401H-3F-7	FED NATL MTG ASSOC #709198		. SCHEDULED REDEMPTION		418	418	429	427		(9)		(9)		418				4	06/01/2018	
31401L-GN-7 31401N-3J-6	FED NATL MTG ASSOC #711305 FED NATL MTG ASSOC #713701		. SCHEDULED REDEMPTION		369	369		381		(12) 515		(12))	369				5	04/01/2033	. 1
	FED NATL MTG ASSOC #713701		SCHEDULED REDEMPTION		13,304	13,304		12,789		515		515		13,304				140	08/01/2033 07/01/2018	1
			SCHEDULED REDEMPTION		2,761	2,761	2,891	2,850		(34)		(34)		2,761				40	06/01/2018	1
			SCHEDULED REDEMPTION		10,555	10,555	10,438	10,443		112		112		10,555				115	09/01/2033	1
	FED NATL MTG ASSOC #722228	03/01/2007	SCHEDULED REDEMPTION		574	574	550	551		22		22		574				6	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		SCHEDULED REDEMPTION		51, 153	51,153	50,969	50,978		175		175		51, 153				565	07/01/2033	. 1
	FED NATL MTG ASSOC #725162		. SCHEDULED REDEMPTION		18,529	18,529	18,242	18,254		275		275		18,529				244	02/01/2034	. 1
	FED NATL MTG ASSOC #725168		. SCHEDULED REDEMPTION		10,040	10,040	10 , 127	10,116		(76)		(76)		10,040				101	02/01/2019	. 1
	FED NATL MTG ASSOC #725193		. SCHEDULED REDEMPTION		31,798	31,798	33,380	33,240		(1,442)		(1,442)		31,798				428	11/01/2018	. 1
31402C-VG-4	FED NATL MTG ASSOC #725215		. SCHEDULED REDEMPTION		11,086	11,086	11,638	11,589		(503)		(503)		11,086				148 10	05/01/2018	- 1
31402C-W6-5 31402C-5E-8	FED NATL MTG ASSOC #725269 FED NATL MTG ASSOC #725445		SCHEDULED REDEMPTION Various		3,460,554	3,557,926	849	848		(16)		(16)		3,567,612		(107,058)	(107,058)	48,149	03/01/2019 05/01/2019	- 1
31402D-BP-4	FED NATL MTG ASSOC #725445		Various		19,437,903	20,138,387	20, 184, 013	20, 176, 427		(248)		(248)		20, 176, 179		(738,276)	(738, 276)	115,325	06/01/2019	- 1
31402D-7L-8	FED NATL MTG ASSOC #725346	03/01/2007	SCHEDULED REDEMPTION		11,470	11,470	11,774	11,718		(248)		(248)		11,470		(100,210)	(100,210)	126	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125	03/01/2007	SCHEDULED REDEMPTION		22,463	22,463	21,544	21,601				863		22,463				229	09/01/2033	1
31402G-QS-5	FED NATL MTG ASSOC #728665		. SCHEDULED REDEMPTION		102,465	102,465	100,624	100,688		1,777		1,777		102,465				1, 190	07/01/2033	. 1
			. SCHEDULED REDEMPTION		55,622	55,622	54,996	55,012		610		610		55,622				544	07/01/2033	. 1
			. SCHEDULED REDEMPTION		1,664	1,664	1,678	1,677		(13)		(13)		1,664				17	02/01/2019	. 1
	FED NATL MTG ASSOC #729834 FED NATL MTG ASSOC #730488		SCHEDULED REDEMPTION		145 42.866	145	150	150		(5)		(5))	145				2	02/01/2033	
	FED NATL MTG ASSOC #730488		SCHEDULED REDEMPTION		2,792	2,792	41,112	41,215 2,684		1,651 108		1,651 108		42,866 2,792				468 .25	08/01/2033 08/01/2033	1
			SCHEDULED REDEMPTION		23, 154	23,154	22,206	22,262		892		892		23.154				202	08/01/2033	1
	FED NATL MTG ASSOC #731618		SCHEDULED REDEMPTION		79,313	79,313		81,700		(2,387)		(2,387)) [79,313				1,284	09/01/2033	1
			SCHEDULED REDEMPTION		1, 100	1,100	1 , 152	1, 135		(35)		(35)		1, 100				16	09/01/2033	. 1
31402K-YZ-1	FED NATL MTG ASSOC #731628		. SCHEDULED REDEMPTION		35,360	35,360	36,623	36,562		(1,202)		(1,202))	35,360				400	10/01/2033	. 1
31402L-K8-4	FED NATL MTG ASSOC #732119		SCHEDULED REDEMPTION		16,290	16,290	15,623	15,660		630		630		16,290				173	08/01/2033	. 1
31402L-P5-5	FED NATL MTG ASSOC #732244		. SCHEDULED REDEMPTION		21,986	21,986	22,206	22, 167		(181)		(181)		21,986				219	08/01/2018	- 1
31402L-5L-2 31402M-RJ-1	FED NATL MTG ASSOC #732651 FED NATL MTG ASSOC #733189		SCHEDULED REDEMPTION		1,545 264	1,545 264	1,623 276	1,603		(58)		(58)		1,545 264				25	08/01/2033 09/01/2033	
31402M-RM-4	FED NATL MTG ASSOC #733192	03/01/2007	SCHEDULED REDEMPTION		204	18	18	18		(1)		(1)		18				9	09/01/2033	1
	FED NATL MTG ASSOC #733497	03/01/2007	SCHEDULED REDEMPTION		2.445	2,445	2,510	2,496		(51)		(51)		2,445				25	08/01/2018	1
	FED NATL MTG ASSOC #733675		SCHEDULED REDEMPTION		7, 194		6,899	6,918		276		276						76	08/01/2033	1
	FED NATL MTG ASSOC #734418		. SCHEDULED REDEMPTION		126,655	126,655	121,392	121,723		4,932		4,932		126,655				1,379	08/01/2033	. 1
	FED NATL MTG ASSOC #735063		. SCHEDULED REDEMPTION		1,666	1,666	1,680	1,678		(12)		(12)		1,666				17	12/01/2019	. 1
	FED NATL MTG ASSOC #735502		Various		8,019,226	7,948,340	8, 166, 462	8, 162,970		(13,500)		(13,500)		8,149,470		(130,244)	(130,244)	153,701	04/01/2035	. 1
	FED NATL MTG ASSOC #735931		. SCHEDULED REDEMPTION		1,631	1,631 24,344	1,675	1,672 25,172		(41)		(41)		1,631				18	10/01/2020	. 1
314025-PX-9 31402U-DP-4	FED NATL MTG ASSOC #736738 FED NATL MTG ASSOC #738210		SCHEDULED REDEMPTION		5.824	24,344	25,214 5,882			(828)		(828)		24,344 5,824				61	12/01/2033 10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738210	03/01/2007	SCHEDULED REDEMPTION		5,624	469				(47)		(47)		469				7	10/01/2018	1
31402U-RA-2	FED NATL MTG ASSOC #738581		SCHEDULED REDEMPTION		426	426	441	441		(14)		(14)		426				5	10/01/2032	. 1
31402V-D8-0	FED NATL MTG ASSOC #739127	03/01/2007 .	. SCHEDULED REDEMPTION		39,980	39,980	41,229	41, 164		(1,185)		(1, 185)		39,980		L		534	09/01/2033	. 1
31402V-FR-6	FED NATL MTG ASSOC #739176		SCHEDULED REDEMPTION		16,878	16,878	17,411	17,295		(417)		(417)		16,878				226	09/01/2033	. 1
31402W-KZ-0	FED NATL MTG ASSOC #740212		. SCHEDULED REDEMPTION		326	326	322	323		3		3		326				5	09/01/2033	. 1
31402W-M9-6	FED NATL MTG ASSOC #740284		SCHEDULED REDEMPTION		6,272	6,272	6,239	6,241		31		31		6,272				84	09/01/2033	.]]
	FED NATL MTG ASSOC #740320		. SCHEDULED REDEMPTION		3,993 11,749	3,993 11,749	3,881	3,889		104		104		3,993				41	10/01/2033	
	FED NATL MTG ASSOC #740600 FED NATL MTG ASSOC #740711		SCHEDULED REDEMPTION		11,749	11,749	16,213	11,732		(136)	 	(136)		11,749				147	09/01/2033 09/01/2018	1
	FED NATL MTG ASSOC #740711		SCHEDULED REDEMPTION		13,652	13,652	13,789	13,765		(130)		(130)		13,652				147	09/01/2018	1
	FED NATL MTG ASSOC #740777	03/01/2007	SCHEDULED REDEMPTION		1,144	1,144	1,198	1,179		(34)		(34)		1, 144				16	09/01/2033	1
	FED NATI MTG ASSOC #740810	03/01/2007	SCHEDULED REDEMPTION		3 907	3 907	4 010	3 987		(80)		(80)		3 907				48	09/01/2018	1

				Show Al	II Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwis	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-			isposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #741075		/01/2007	SCHEDULED REDEMPTION		426	426	421	421		5		5		426				6	09/01/2033	1
31402X-V6-0 31402X-2A-3	FED NATL MTG ASSOC #741437FED NATL MTG ASSOC #741569		/01/2007 /01/2007	SCHEDULED REDEMPTION		4,781 600	4,781 600	5,008 631	4,935 630		(154)		(154)		4,781 600				72	11/01/2033 10/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #741369		/01/2007 /01/2007	SCHEDULED REDEMPTION		828	828	827	827		(30)		(30)	,	828				9	04/01/2033	1
_31402Y-SK-1	FED NATL MTG ASSOC #742222		/01/2007	SCHEDULED REDEMPTION		1,700	1,700	1,780	1,751		(51)		(51))	1,700					_09/01/2033	1
	FED NATL MTG ASSOC #743241		/01/2007	SCHEDULED REDEMPTION		751	<i>7</i> 51	777	776		(26)		(26)		751				11	10/01/2033	1
31403A-6C-4	FED NATL MTG ASSOC #743467		/27/2007	Various		1,847,201	1,830,580	1,886,927	1,873,393		(2,694)		(2,694))	1,870,698		(23,498)	(23,498)	34,970	10/01/2033	1
	FED NATL MTG ASSOC #743468		/01/2007	SCHEDULED REDEMPTION		18,953	18,953	18,917	18,919		34		34		18,953				307	10/01/2033	1
	FED NATL MTG ASSOC #743754FED NATL MTG ASSOC #744251		/01/2007 /01/2007	SCHEDULED REDEMPTION		450 16	450 16	466 17	466 17	 	(15)		(15	,	450 16				Б	11/01/2033	1
	FED NATL MTG ASSOC #744600		/01/2007 /01/2007	SCHEDULED REDEMPTION		2, 125	2,125	2,065	2,070		56		56		2,125				24	09/01/2033	1
	FED NATL MTG ASSOC #744964		/01/2007	SCHEDULED REDEMPTION		241	241	231	232		9		9		241				2	_11/01/2033	1
	FED NATL MTG ASSOC #745349		/01/2007	SCHEDULED REDEMPTION		119,454	119,454	120,066	120,032		(578)		(578)		119,454				1,640	02/01/2036	1
	FED NATL MTG ASSOC #745585		/01/2007	Various		719, 181	707,031	710,677	710,487		(201)		(201)		710,286	ļ	8,895	8,895	8,909	05/01/2036	<u> </u> 1
31403F-K5-2 31403F-PE-8	FED NATL MTG ASSOC #747416FED NATL MTG ASSOC #747521		/01/2007 /01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		16 3,556	16 3,556	17	17 3,677		(1)		(121)		16				50	10/01/2033 10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		/01/2007 /01/2007	SCHEDULED REDEMPTION		730	730				(121)		27)						10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		/01/2007	SCHEDULED REDEMPTION		1,001	1,001	972	974		26		26		1,001				9	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		/01/2007	SCHEDULED REDEMPTION		5,013	5,013	5,003	5,004		9		9		5,013				56	11/01/2033	1
	FED NATL MTG ASSOC #747693		/01/2007	SCHEDULED REDEMPTION		1,788	1,788	1,716	1,723		65		65		1,788				20	11/01/2033	1
31403F-YX-6	FED NATL MTG ASSOC #747826		/11/2007	Various		105,731	109,445	110,540	110,327		(25)		(25)		110,302 43,166		(4,571)	(4,571)	622	10/01/2018	1
	FED NATL MTG ASSOC #748558		/01/2007 /01/2007	SCHEDULED REDEMPTION		43, 166 6, 625	43,166 6,625	44,708 6,966	44,634 6,949		(1,468)		(1,468)						537 107	12/01/2033 11/01/2033	1
	FED NATL MTG ASSOC #749494		/01/2007	SCHEDULED REDEMPTION		7,402	7,402	7,531	7,513		(111)		(111)		7,402				89	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		/01/2007	SCHEDULED REDEMPTION		1, 126	1, 126	1 , 182	1, 174		(48)		(48		1, 126				15	11/01/2018	1
	FED NATL MTG ASSOC #749754		/01/2007	SCHEDULED REDEMPTION		18,345	18,345	19,273	19,238		(893)		(893)		18,345				289	02/01/2029	1
	FED NATL MTG ASSOC #750050		/01/2007	SCHEDULED REDEMPTION		14,066	14,066	14,271	14,243		(177)		(177)		14,066				149	12/01/2018	1
31403J-XK-7 31403K-E8-2	FED NATL MTG ASSOC #750482 FED NATL MTG ASSOC #750859		/01/2007 /01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		103,437 8,085	103,437	105,016	104,939		(1,503)		(1,503)		103,437				1,444 129	. 12/01/2033 . 10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		/01/2007	SCHEDULED REDEMPTION		1,463	1,463	1,464	1,464		(1)		(1		1,463				18	_01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		/01/2007	SCHEDULED REDEMPTION		1,876	1,876	1,943	1,940		(64)		(64)		1,876				30	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		/01/2007	SCHEDULED REDEMPTION		136,366	136,366	142,844	140,752		(4,386)		(4,386		136,366				2,206	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		/01/2007	SCHEDULED REDEMPTION		7,627 1.314	7,627	8,013 1,366	7,896		(269)		(269)		7,627				111	10/01/2033	1
31403L-GT-2 31403L-MN-8	FED NATL MTG ASSOC #751810FED NATL MTG ASSOC #751965		/01/2007 /01/2007	SCHEDULED REDEMPTION		5,773	1,314 5,773	5,979	1,364 5,969		(50)		(50)		1,314 5.773				92	10/01/2033 11/01/2033	1
	FED NATL MTG ASSOC #751365		/01/2007	SCHEDULED REDEMPTION		10,297	10,297	10,400	10,381		(84)		(84)		10,297				110	12/01/2018	1
	FED NATL MTG ASSOC #753095		/01/2007	SCHEDULED REDEMPTION		168,735	168,735	172,215	171,374		(2,639)		(2,639		168,735				1,931	_12/01/2033	1
	FED NATL MTG ASSOC #753161		/01/2007	SCHEDULED REDEMPTION		15,798	15,798	15,351	15,382		415		415		15,798				155	12/01/2033	1
	FED NATL MTG ASSOC #753169		/01/2007	SCHEDULED REDEMPTION		2,657	2,657 1,857	2,627 1,923	2,628		28		28		2,657				43 25	12/01/2033	1
	FED NATL MTG ASSOC #753640FED NATL MTG ASSOC #753693		/01/2007 /01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,857 28,903	28,903	29 , 192	1,920		(63)		(63)		1,857 28.903				307	11/01/2033 09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		/01/2007	SCHEDULED REDEMPTION		3,743	3,743	3,754	3,753		(10)		(10		3.743				60	11/01/2033	1
	FED NATL MTG ASSOC #754043		/01/2007	SCHEDULED REDEMPTION		5,650	5,650	5,749	5,734		(84)		(84)	5,650				64	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		/01/2007	SCHEDULED REDEMPTION		356	356	352	352		4		4		356				5	12/01/2033	1
31403R-CJ-5	FED NATL MTG ASSOC #755273	01/	/05/2007	GREENWICH CAPITAL MARKETS, INC.		44,801	44,701	44,705	44,705						44,705		00	96		11/01/2018	4
31403R-E8-7	FED NATL MTG ASSOC #755273		/05/2007 /01/2007	SCHEDULED REDEMPTION		44,601	44,701	44,705	44,705		(15)		(15)	44,705		90	90	6	12/01/2018	1
_31403R-PQ-5	FED NATL MTG ASSOC #755631		/01/2007	SCHEDULED REDEMPTION		515	515	496	498		17		17	,	515				6	_03/01/2034	1
31403R-VE-5	FED NATL MTG ASSOC #755813		/01/2007	SCHEDULED REDEMPTION		179	179	185	185		(6)		(6)	179				3	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		/01/2007	SCHEDULED REDEMPTION		430	430	417	418	 	13		13		430	ļ			4	12/01/2033	[1
	FED NATL MTG ASSOC #756264		/01/2007	SCHEDULED REDEMPTION		343,567	343,567	352,424	350,453		(6,887)		(6,887))	343,567				3,260	11/01/2033	1
	FED NATL MTG ASSOC #757351FED NATL MTG ASSOC #758647		/01/2007 /01/2007	SCHEDULED REDEMPTION		473 253	473 253	478 255	478 255		(5)		(5)		473 253				ا د	10/01/2020 08/01/2019	1
	FED NATL MTG ASSOC #750047		/01/2007 /01/2007	SCHEDULED REDEMPTION		220,052	220,052	229 , 129	229,146		(9,094)		(9,094		220,052				2,950	01/01/2019	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		/01/2007	SCHEDULED REDEMPTION		11,341	11,341	11,538	11,507		(166)		(166)	11,341				120	_01/01/2019	1
	FED NATL MTG ASSOC #761281		/01/2007	SCHEDULED REDEMPTION		4,557	4,557	4,637	4,623		(66)		(66		4,557				50	02/01/2019	1
	FED NATL MTG ASSOC #761331		/01/2007	SCHEDULED REDEMPTION	ļ	2,786	2,786	2,879	2,867		(81)		(81)		2,786	ļ		l	34	04/01/2019	L ¹
	FED NATL MTG ASSOC #761333FED NATL MTG ASSOC #761402		/01/2007 /01/2007	SCHEDULED REDEMPTION		1,533	1,533 10,428	1,555 10,577	1,552 10,557		(19)		(19)		1,533 10,428				15 103	04/01/2019	1
14U3X-3K-9	FED NAIL MIG ASSUU #/01402		/01/200/	SCHEDULED REDEMPTION	L	10.428	10.428		IU.55/	1	(129)	1	(129)	1 1	ı 10.428	1	1		103	05/01/2019	

			Show Al	I Long-Term	Bonds and	Stock Sold, F	Redeemed (or Otherwise	e Disposed	d of by the	Company	During the	e Current Q	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
	_		-	•		•			11	12	13	14	15					_*		
											1.0	Total	Total							NAIC
											Current									Desig-
											Current	Change in	Foreign	D = =1./				D I		
								D: 1/			Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		ln-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31403X-4D-4	FED NATL MTG ASSOC #761420	03/01/2007	SCHEDULED REDEMPTION		1,180	1, 180	1, 113	1,125		54		54		1, 180				10	05/01/2019	. 1
31403X-5G-6	FED NATL MTG ASSOC #761447		SCHEDULED REDEMPTION		696	696	714	710		(14)		(14)		696				7	01/01/2019	. 1
31403Y-AS-2	FED NATL MTG ASSOC #761517		SCHEDULED REDEMPTION		5,278	5,278	4,979	5,035		243		243		5,278				49	05/01/2019	. 1
	FED NATL MTG ASSOC #761622	03/01/2007 .	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	12/01/2033	. 1
31403Y-JB-0	FED NATL MTG ASSOC #761758		SCHEDULED REDEMPTION		1,036	1,036	1,072	1,067		(31)		(31)		1,036				14	01/01/2019	. 1
31403Y-3T-8	FED NATL MTG ASSOC #762310	03/01/2007 .	. SCHEDULED REDEMPTION		935	935	968	967		(32)		(32)		935				13	10/01/2032	. 1
31404A-6L-3	FED NATL MTG ASSOC #763275		Various		2,669,406	2,690,549	2,756,341	2,739,396		(206)		(206)		2,739,190		(69,784)	(69,784)	48,815	03/01/2034	. 1
31404B-FP-2	FED NATL MTG ASSOC #763474		SCHEDULED REDEMPTION		376	376	361	363		13		13		376				4	04/01/2034	
31404B-GD-8 31404B-GH-9	FED NATL MTG ASSOC #763496FED NATL MTG ASSOC #763500		SCHEDULED REDEMPTION		12,769 8,530	12,769 8,530	12,593	12,615 8.428		154		154 103		12,769	<u> </u>			142 94	08/01/2034	. 1
	FED NATL MTG ASSOC #763500		SCHEDULED REDEMPTION		77.987	8,530 77.987				(1.466)		103		8,530 77.987				94 790	08/01/2034 01/01/2034	1
	FED NATL MTG ASSOC #763795		SCHEDULED REDEMPTION			38,259				(1,466)		(1,466)	·	38,259					01/01/2034	1
	FED NATL MTG ASSOC #763874		SCHEDULED REDEMPTION		490	490	508	507		(17)		(17)		490					02/01/2034	1
	FED NATL MTG ASSOC #766074	03/01/2007	SCHEDULED REDEMPTION		12.178	12.178	11.711	11.768		410		410		12.178				150	05/01/2034	1
	FED NATL MTG ASSOC #764400	03/01/2007	SCHEDULED REDEMPTION		1,399	1,399	1,436	1,428		(30)		(30)		1,399				16	04/01/2019	1
	FED NATL MTG ASSOC #764790		SCHEDULED REDEMPTION		15,320	15,320	15,587	15,541		(221)		(221)		15,320				163	03/01/2019	. 1
31404C-4M-9	FED NATL MTG ASSOC #765028		SCHEDULED REDEMPTION		2, 133	2, 133	2,204	2, 195		(62)		(62)		2, 133				27	01/01/2019	. 1
31404D-JT-6	FED NATL MTG ASSOC #765374		SCHEDULED REDEMPTION		242	242	249	249		(8)		(8)		242				3	07/01/2034	. 1
31404D-6J-2	FED NATL MTG ASSOC #765973		SCHEDULED REDEMPTION		977	977	1,012	1,011		(33)		(33)		977				14	02/01/2034	. 1
31404E-C7-9	FED NATL MTG ASSOC #766094	03/01/2007 .	. SCHEDULED REDEMPTION		6,717	6,717	6,642	6,646		71		71		6,717				84	02/01/2034	. 1
31404E-FL-5	FED NATL MTG ASSOC #766171		SCHEDULED REDEMPTION		11,669	11,669	12,289	12,259		(590)		(590)		11,669				189	02/01/2034	. 1
31404E-GV-2	FED NATL MTG ASSOC #766212		. SCHEDULED REDEMPTION		814	814	833	832		(18)		(18)		814				12	03/01/2034	. 1
31404E-KR-6 31404E-MV-5	FED NATL MTG ASSOC #766304 FED NATL MTG ASSOC #766372		SCHEDULED REDEMPTION		332	332 25,639	348 25,667	347 25.666		(15)		(15)		332 25.639				316	03/01/2034 03/01/2034	.
	FED NATL MTG ASSOC #766413		SCHEDULED REDEMPTION		25,639 18.027		25,007	25,666		(28)		(28)		25,639				اه د	03/01/2034	.
			SCHEDULED REDEMPTION		9,259	9,259	9,608	9,591		(333)		(333)		9,259					03/01/2034	1
	FED NATL MTG ASSOC #766662		SCHEDULED REDEMPTION		21,712	21,712	22,395	22,366		(654)		(654)		21,712				338	03/01/2034	1
	FED NATL MTG ASSOC #767513	03/01/2007	SCHEDULED REDEMPTION		6, 195	6, 195	5,957	5,985		210		210		6,195				70	04/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		SCHEDULED REDEMPTION		6,696	6,696	6,845	6,811		(114)		(114)		6,696				82	02/01/2034	. 1
31404F-6Z-1	FED NATL MTG ASSOC #767788		SCHEDULED REDEMPTION		623	623	644	641		(18)		(18)		623				8	02/01/2019	. 1
31404G-J3-6	FED NATL MTG ASSOC #768082		. SCHEDULED REDEMPTION		4,910	4,910	4,995	4,982		(72)		(72)		4,910				54	01/01/2019	. 1
31404G-V5-7	FED NATL MTG ASSOC #768436		SCHEDULED REDEMPTION		16,731	16,731	17,563	17,419		(688)		(688)		16,731				199	05/01/2014	. 1
31404G-X9-7	FED NATL MTG ASSOC #768504		SCHEDULED REDEMPTION		13,070	13,070	13,045	13,046		24		24		13,070				181	01/01/2034	. 1
31404G-2M-2	FED NATL MTG ASSOC #768580		SCHEDULED REDEMPTION		82	82	85	85		(3)		(3)		82					01/01/2034	. 1
31404G-4S-7 31404H-L9-8	FED NATL MTG ASSOC #768633 FED NATL MTG ASSOC #769052		SCHEDULED REDEMPTION		1,749 8.405	1,749 8,405	1,765	1,764 8,601		(15) (196)		(15)		1,749 8,405				26 96	06/01/2032 11/01/2017	.
31404H-NP-0	FED NATL WITG ASSOC #769032	03/01/2007 _	SCHEDULED REDEMPTION		16,026	16,026	16,072	16,070		(44)		(44)		16,026				175	06/01/2034	1
31404H-6Q-7	FED NATL MTG ASSOC #769579		SCHEDULED REDEMPTION		2.579	2.579	2.480	2.492		87		87		2.579				30	04/01/2034	1
_31404J-SF-3	FED NATL MTG ASSOC #770118	03/16/2007	Various		552,439	568,031	573,316	572,620		(214)		(214)		572,406		(19,967)	(19,967)	7,667	04/01/2019	1
31404J-T5-4	FED NATL MTG ASSOC #770172	03/01/2007	SCHEDULED REDEMPTION		14,527	14,527	15,115	15,088		(561)		(561)		14,527		,		235	03/01/2034	. 1
31404J-YC-3	FED NATL MTG ASSOC #770307		SCHEDULED REDEMPTION		83	83	83	83						83				1	04/01/2034	. 1
	FED NATL MTG ASSOC #770321		SCHEDULED REDEMPTION		205,031	205,031	206,569	206,280		(1,248)		(1,248)		205,031				1,919	04/01/2034	. 1
	FED NATL MTG ASSOC #770681	03/01/2007 .	. SCHEDULED REDEMPTION		23, 134	23,134	23,818	23,728		(594)		(594)		23 , 134				247	04/01/2019	. 1
	FED NATL MTG ASSOC #770919		SCHEDULED REDEMPTION		3,339	3,339	3,493	3,485		(147)		(147)		3,339				54	04/01/2034	. 1
	FED NATL MTG ASSOC #770925		. SCHEDULED REDEMPTION		11,932	11,932	11,474	11,528		404		404		11,932				138	04/01/2034	. 1
	FED NATL MTG ASSOC #771031 FED NATL MTG ASSOC #771244		SCHEDULED REDEMPTION		11,997 255	11,997	11,536 260	11,590		406		406		11,997 255				120	04/01/2034	
31404L-AB-6	FED NATL MTG ASSOC #771244 FED NATL MTG ASSOC #771402	03/01/2007	SCHEDULED REDEMPTION		774	255 774	813	259 811		(5)		(5)						د	06/01/2032	1
31404L-AB-0	FED NATL WITG ASSOC #771402		SCHEDULED REDEMPTION		5,095	5,095	4,900	4,924		172		172		5,095	ļ			62	05/01/2034	1
31404M-GY-8	FED NATL MTG ASSOC #772175		SCHEDULED REDEMPTION		526	526	505	508		18		18		526				6	04/01/2034	1
31404N-GP-5	FED NATL MTG ASSOC #772313		SCHEDULED REDEMPTION		7,469	7,469	7 , 182			250		250		7,469				91	05/01/2034	1
31404N-K2-1	FED NATL MTG ASSOC #773513		Various		387,085	401,064	401,942	401,778		(3)		(3)		401,775		(14,689)	(14,689)	2,298	09/01/2019	1
31404N-NR-3	FED NATL MTG ASSOC #773600		SCHEDULED REDEMPTION		5,542	5,542	5,480	5,483		59		59		5,542		L	L	90	08/01/2034	. 1
	FED NATL MTG ASSOC #773659	03/01/2007 .	SCHEDULED REDEMPTION		857	857	824	828		29		29		857				10	04/01/2034	. 1
	FED NATL MTG ASSOC #774258		Various		437,111	449,391	456 , 120	455,224		(297)		(297)		454,927	ļ	<u>(</u> 17,816)	<u>(</u> 17,816)	6,087	03/01/2019	. 1
	FED NATL MTG ASSOC #774271		. SCHEDULED REDEMPTION		773	773		782		(10)		(10)						8	04/01/2019	
	FED NATL MTG ASSOC #774320		SCHEDULED REDEMPTION		1,769	1,769	1,701	1,709		60		60		1,769	<u> </u>			20	04/01/2034	
	FED NATL MTG ASSOC #774323		. SCHEDULED REDEMPTION		1, 193 2, 683	1,193 2,683	1, 148 2 580	1, 153 2 592		40 91		40 91		1, 193 2,683				15	05/01/2034	1

				Show Al	Il Long-Term	Bonds and	Stock Sold, F	Redeemed (or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter)						
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	llue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		1	sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #774411		01/2007	SCHEDULED REDEMPTION		745	745	717	720		25		25		745				9	.05/01/2034	1
31404P-NT-4 31404P-UQ-2	FED NATL MTG ASSOC #774502FED NATL MTG ASSOC #774691		'01/2007 '01/2007	SCHEDULED REDEMPTION		7,456	7,456 16,839	7 , 170 17 , 324	7,203 17,301		253		253		7,456 16,839				80	04/01/2034 04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		01/2007	SCHEDULED REDEMPTION			33,938	33,450	33,505		434		434		33,938				324	04/01/2034	1
31404P-2R-1	FED NATL MTG ASSOC #774884		01/2007	SCHEDULED REDEMPTION		5,063	5,063	4,868	4,891		171		171		5,063				58	.05/01/2034	1
	FED NATL MTG ASSOC #774892		01/2007	SCHEDULED REDEMPTION		11,790	11,790	12 , 193	12,180		(390)		(390)		11,790				129	04/01/2034	. 1
31404P-3K-5	FED NATL MTG ASSOC #774902		01/2007	SCHEDULED REDEMPTION		1,762	1,762	1,695	1,703		59		59		1,762				22	04/01/2034	. 1
	FED NATL MTG ASSOC #775137		'01/2007 '01/2007	SCHEDULED REDEMPTION		24, 162	24,162 73,840	23,810	23,849		312		312		24, 162 73,840					.05/01/2034	1
	FED NATL MTG ASSOC #775254FED NATL MTG ASSOC #775377		01/2007	SCHEDULED REDEMPTION	<u> </u>	73,840 367		75 , 531 353	75,367 354		(1,526)		(1,526) 12			l				.05/01/2034 .05/01/2034	1
	FED NATL MTG ASSOC #775580		01/2007	SCHEDULED REDEMPTION		31,783	31,783	30,564	30,714		1,070		1,070		31,783				344	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		01/2007	SCHEDULED REDEMPTION		2,060	2,060	2, 150	2, 153		(93)		(93)		2,060				32	.05/01/2034	1
	FED NATL MTG ASSOC #776469		01/2007	SCHEDULED REDEMPTION		32,203	32,203	31,845	31,861		341		341		32,203				476	.03/01/2034	. 1
	FED NATL MTG ASSOC #776641		01/2007	SCHEDULED REDEMPTION		66	66	69	69		(2)		(2)		66				1	03/01/2034	. 1
	FED NATL MTG ASSOC #776719FED NATL MTG ASSOC #776806		01/2007 01/2007	SCHEDULED REDEMPTION		4,771 5.842	4,771 5.842	4,588 5,780	4,610 5.788		161		161		4,771 5.842				55 . 65	05/01/2034	1
	FED NATL MTG ASSOC #777204		01/2007	SCHEDULED REDEMPTION		160.597	160.597	160,934	160.890		(293)		(293)		160,597					.05/01/2019	1
	FED NATL MTG ASSOC #777210		01/2007	SCHEDULED REDEMPTION		672	672				(9)		(9)		672					.05/01/2019	1
	FED NATL MTG ASSOC #778244		01/2007	SCHEDULED REDEMPTION		6,749	6,749	6,813	6,810		(61)		(61)		6,749				68	.06/01/2019	. 1
	FED NATL MTG ASSOC #778248		01/2007	SCHEDULED REDEMPTION		730	730	702	706		24		24		730		(47,000)	(47.000)	9	.05/01/2034	1
	FED NATL MTG ASSOC #778501		11/2007	Various		402,679	417,282 6,036	421,455 5,805	420,474		6		6		420,480		(17,800)	(17,800)	2,395	05/01/2019	1
	FED NATL MTG ASSOC #779060FED NATL MTG ASSOC #779148		01/2007	SCHEDULED REDEMPTION		6,036	11,329		10,808		203 521		203		6,036 11,329				74 109	06/01/2034 06/01/2019	1
	FED NATL MTG ASSOC #779355		01/2007	SCHEDULED REDEMPTION		232	232	240	240		(8)		(8)		232				4	.06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		01/2007	SCHEDULED REDEMPTION		28,550	28,550	28,654	28,649		(99)		(99)		28,550				462	.06/01/2031	. 1
31404W-RJ-7	FED NATL MTG ASSOC #780889		01/2007	SCHEDULED REDEMPTION			38,696	37,211	37,401		1,294		1,294		38,696				417	05/01/2034	. 1
31404W-SP-2	FED NATL MTG ASSOC #780926		01/2007	SCHEDULED REDEMPTION		3,366	3,366	3,236	3,253		112		112		3,366				31	05/01/2034	. 1
31404W-VR-4 31404W-VU-7	FED NATL MTG ASSOC #781024FED NATL MTG ASSOC #781027		'01/2007 '01/2007	SCHEDULED REDEMPTION		1,560 14,314	1,560 14.314	1,500 13.765	1,507 13,836		53 479		53 479		1,560 14,314				16	05/01/2034 05/01/2034	1
31404W-WF-9	FED NATL MTG ASSOC #781046		01/2007	SCHEDULED REDEMPTION		343,734	343,734	340.082	340,501		3,233		3,233		343.734				4,258	.05/01/2034	1
	FED NATL MTG ASSOC #781087		01/2007	SCHEDULED REDEMPTION		6,786	6,786	7,049	7,040		(254)		(254)		6,786					.06/01/2034	1
	FED NATL MTG ASSOC #781890		01/2007	SCHEDULED REDEMPTION		6,667	6,667	6,312	6,341		326		326		6,667				72	02/01/2035	. 1
	FED NATL MTG ASSOC #785283		01/2007	SCHEDULED REDEMPTION		583	583	581	581		2		2		583				8	.07/01/2034	. 1
	FED NATL MTG ASSOC #785289FED NATL MTG ASSOC #786262		01/2007 01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				230	09/01/2034 07/01/2019	1
	FED NATL MTG ASSOC #786576		01/2007	SCHEDULED REDEMPTION		9,121	9,121	9,449	9,439		(317)		(317)		9,121				140	07/01/2034	1
	FED NATL MTG ASSOC #786692		01/2007	SCHEDULED REDEMPTION		4,987	4,987	5,101	5,097		(110)		(110)		4,987				55	.08/01/2034	1
	FED NATL MTG ASSOC #786783		01/2007	SCHEDULED REDEMPTION		44,263	44,263	45,833	45,570		(1,307)		(1,307)		44,263					08/01/2019	. 1
	FED NATL MTG ASSOC #787280		01/2007	SCHEDULED REDEMPTION		13,388	13,388	13,240	13,246		142		142		13,388				215	07/01/2034	. 1
	FED NATL MTG ASSOC #787522FED NATL MTG ASSOC #787554		'01/2007 '01/2007	Various SCHEDULED REDEMPTION		15,242	15,242	15,908	58, 107 38, 935		(2,036)		(2,036)		15,242				519 489	09/01/2034 02/01/2035	1
	FED NATL MTG ASSOC #787934		01/2007	SCHEDULED REDEMPTION		29,902	29,902	30,970	30,933		(1,107)		(1,107)		29,902				427	08/01/2034	1
	FED NATL MTG ASSOC #790824		01/2007	SCHEDULED REDEMPTION		16,563	16,563	17 , 154	17,127		(565)		(565)		16,563				268	.09/01/2034	1
31405J-UG-7	FED NATL MTG ASSOC #790883		01/2007	SCHEDULED REDEMPTION		105 , 146	105 , 146	107,553	107,285		(2, 139)		(2,139)		105, 146				1,566	.09/01/2034	. 1
	FED NATL MTG ASSOC #791186		01/2007	SCHEDULED REDEMPTION		100,066	100,066	100,578	100,566		(500)		(500)		100,066				1,607	.08/01/2034	. 1
31405K-D5-7 31405K-NA-5	FED NATL MTG ASSOC #791324 FED NATL MTG ASSOC #791585		01/2007 01/2007	SCHEDULED REDEMPTION		19, 188 33, 287	19,188 33,287	19,820 34,049	19,803 33,958		(616) (671)		(616) (671)		19, 188 33, 287				269 484	09/01/2034 09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #791385		01/2007	SCHEDULED REDEMPTION		75	55,267 75	78 , 42	78		(3)		(3)		55,267 75				404	. 10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		01/2007	SCHEDULED REDEMPTION		6.693	6,693	6,924	6,916		(224)		(224)		6,693				108	.08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		01/2007	SCHEDULED REDEMPTION		414	414	422	421		(7)		(7)		414				6	. 10/01/2034	. 1
31405Q-ES-3	FED NATL MTG ASSOC #795845		01/2007	SCHEDULED REDEMPTION	ļ	731	731	757	756		(25)		(25)		731				11	.09/01/2034	. 1
	FED NATL MTG ASSOC #796273		01/2007	SCHEDULED REDEMPTION	·	128,341	128,341	131,279	130,882		(2,541)		(2,541)		128,341				1,334	12/01/2034	[1
	FED NATL MTG ASSOC #796968		'01/2007 '01/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		15,141	15,141 3,697	15,488 3,548	15,449 3,553		(308)		(308) 144		15, 141 3, 697				202	10/01/2034 03/01/2035	1
	FED NATL MTG ASSOC #797494		01/2007	SCHEDULED REDEMPTION		6,726	6,726	6,462	6,469		258		258		6,726				73	08/01/2035	1
31405S-FB-5	FED NATL MTG ASSOC #797662		01/2007	SCHEDULED REDEMPTION		417	417	379	380		37		37		417				4	.09/01/2035	. 1
	FED NATL MTG ASSOC #797686		01/2007	SCHEDULED REDEMPTION	ļ ļ	273	273	255	256	 	18		18		273				3	.10/01/2035	1
	FED NATL MTG ASSOC #797825		01/2007	SCHEDULED REDEMPTION		935	935	944	944		(8)		(8)		935				9	.04/01/2020	1
31405T-MG-4	FED NATL MTG ASSOC #798759		01/2007	SCHEDULED REDEMPTION		134 , 114	134, 114	137 , 184	136,793		(2,679)	ļ	(2,679)	ļ	134, 114	ļ			1,350	11/01/2034	. 1

			Show A	II Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current C	(uarter						
1	2	3 4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For- Disposa	l Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31405U-DR-7	FED NATL MTG ASSOC #799412				3,704	3,704	3,813	3,799		(96)		(96)		3,704				45	.10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079				246,502	246,502	252 , 145	251,384		(4,882)		(4,882)		246,502				3,113	.11/01/2034	1
31405V-JZ-1 31405V-M3-8	FED NATL MTG ASSOC #800480 FED NATL MTG ASSOC #800578		7 SCHEDULED REDEMPTION 7 SCHEDULED REDEMPTION		11,345	11,345 10.989	11,543 11,181	11,499		(154) (149)		(154)		11,345				130	.11/01/2019 .10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543	03/01/200	SCHEDULED REDEMPTION		528	528	540	540		(12)		(12)		528				8	11/01/2034	1
	FED NATL MTG ASSOC #804495	03/01/200			153,350	153,350	156,860	156,387		(3,037)		(3,037)		153,350				2,275	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689				13,605	13,605	13,916	13,872		(267)		(267)		13,605				183	.12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934				374	374	383	381		(7)		(7)		374				5	.12/01/2034	1
31406C-M6-2 31406D-PC-4	FED NATL MTG ASSOC #805981FED NATL MTG ASSOC #806919				64,580 4,191	64,580 4.191	66,887 4,287	66,782		(2,202)		(2,202)		64,580 4,191	 			1,047	.11/01/2034 .12/01/2034	1
	FED NATL MTG ASSOC #807958				4, 191	4, 191	128.651	128.242		(83)		(83)		4, 191					. 12/01/2034 .01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959				158,939	158,939	162,167	161,594		(2,470)		(2,655)		158,939				2,698	.01/01/2035	1
31406E-WL-4	FED NATL MTG ASSOC #808051		SCHEDULED REDEMPTION		14,832	14,832	13,466	13,495		1,337		1,337		14,832				151	.02/01/2035	1
					5,936	5,936	5,611	5,623		313		313		5,936	ļ			53	.03/01/2035	1
31406F-GW-5	FED NATL MTG ASSOC #808513				7,860	7,860				(67)		(67)		7,860				80	.03/01/2020	1
31406G-BS-7 31406G-GT-0	FED NATL MTG ASSOC #809249 FED NATL MTG ASSOC #809410				54,603 6.386	54,603 6,386	56,220 6,418	56, 149 6, 417		(1,546)		(1,546)		54,603 6,386				553 91	.01/01/2035 .02/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725				12,955	12,955	12,061	12,095		860		860		12,955				129	.02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938	03/01/200			9,487	9,487	9,122	9,136		351		351		9,487				100	.03/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		SCHEDULED REDEMPTION		2,981	2,981	2,778	2,795		186		186		2,981					.03/01/2035	1
31406H-5N-3	FED NATL MTG ASSOC #810953				20,419	20,419	20,574	20,567		(148)		(148)		20,419				205	.04/01/2020	1
21406 02 0	EED NATI MTC ACCOC #911474	01/05/200	GREENWICH CAPITAL MARKETS, INC.		007 000	994,865	994,938	994,938		(4)		(4)		994,938		0 149	2 1/2		.07/01/2020	4
	FED NATL MTG ASSOC #811474 FED NATL MTG ASSOC #812185				997,080 15,239	15,239	994,936	14,500		(1) 740		(1) 740		994,938		2, 143	2, 143	123	.02/01/2020	1
	FED NATL MTG ASSOC #812342				125	125	127	127		(2)		(2)		125					.03/01/2035	1
	FED NATL MTG ASSOC #812357	03/01/200	SCHEDULED REDEMPTION		4,892	4,892	5,028	5,024		(132)		(132)		4,892				79	.04/01/2035	1
31406L-G9-3	FED NATL MTG ASSOC #813024				10,832	10,832	10,917	10,913		(81)		(81)		10,832				103	.03/01/2020	1
0440011 EN 4	FFD NATI NTO 40000 #040070	04 (05 (000)	GREENWICH CAPITAL		70.005	74 075	74 000	74 000						74 000		455	455		05 (04 (0000	
31406M-FN-1 31406M-HB-5	FED NATL MTG ASSOC #813873FED NATL MTG ASSOC #813926				72,035 1,459	71,875 1,459	71,880 1,505	71,880 1,503		(44)		(44)		71,880 1,459		155	155	18	.05/01/2020 .11/01/2020	1
31406M-HH-2	FED NATL MTG ASSOC #813932				971	971	980	980		(9)		(9)		971				10	.11/01/2020	1
31406M-H6-6	FED NATL MTG ASSOC #813953				1,935	1,935	1,997	1,993		(58)		(58)		1,935				19	12/01/2020	1
31406M-SQ-0	FED NATL MTG ASSOC #814227				13,828	13,828	13,933	13,927		(99)		(99)		13,828					.03/01/2020	1
31406M-WL-6	FED NATL MTG ASSOC #814351				2,474	2,474	2,312	2,326		148		148		2,474 5.517					.03/01/2035	1
31406M-Y6-7 31406M-2F-2	FED NATL MTG ASSOC #814433FED NATL MTG ASSOC #814474				5,517 5,550	5,517 5,550	5, 141 5, 167	5, 155 5, 182		362		362		5.550					.03/01/2035 .03/01/2035	1
					13,059	13,059	12,276	12,306		753		753		13,059					.04/01/2035	1
	FED NATL MTG ASSOC #814637		SCHEDULED REDEMPTION		1,554	1,554	1,447	1,451		103		103		1,554					.04/01/2035	1
			GREENWICH CAPITAL																	
31406N-X3-3 31406N-4D-3	FED NATL MTG ASSOC #815298 FED NATL MTG ASSOC #815420				533, 139 36, 456	531,955 36,456	531,994	531,994		3,095		2 005		531,994		1,146	1, 146		.05/01/2020 .02/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420				2,524	2,524	2,539	33,361		(15)		3,095 (15)		2,524				335	.02/01/2035	1
					2,971	2,971	2,855	2,867		103		103		2,971					.03/01/2035	1
31406P-V8-9	FED NATL MTG ASSOC #816139		SCHEDULED REDEMPTION		43,813	43,813	42,008	42,089		1,724		1,724		43,813				521	02/01/2021	1
31406P-6Q-7	FED NATL MTG ASSOC #816379				4,941	4,941	4,988	4,986		(45)		(45)		4,941				53	.05/01/2020	1
31406R-G2-5	FED NATL MTG ASSOC #817517				541 2,749	541 2,749	545	545		(4)		(4)		541				43	.09/01/2020	1
31406R-QZ-1 31406S-TE-3	FED NATL MTG ASSOC #817772FED NATL MTG ASSOC #818749				144,240	144,240	2,811	2,806 144,953		(57)		(57) (713)		2,749				1,801	.07/01/2036 .02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993				1,044	1,044	1,083	1,082		(38)		(38)		1,044					.03/01/2035	1
			GREENWICH CAPITAL			·				,										
31406T-E3-1	FED NATL MTG ASSOC #819254				497,733	496,627	496,663	496,664						496,663		1,070	1,070		.07/01/2020	1
	FED NATL MTG ASSOC #819359 FED NATL MTG ASSOC #819361				1,475	1,475 3,046	1,373 2,836	1,377 2,844		98 202		98 202		1,475	ļ				.03/01/2035	1
	FED NATL MTG ASSOC #819361				3,046 3,225	3,046				(31)		(31)		3,046				33	.04/01/2035 .03/01/2020	1
	FED NATL MTG ASSOC #819373				564	564	584	583		(19)		(19)		564				8	.04/01/2035	1
31406U-T7-3	FED NATL MTG ASSOC #820574		SCHEDULED REDEMPTION		59,022	59,022	53,586	53,707		5,315		5,315		59,022					.04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402				2, 156	2, 156	2,205	2,202		(46)		(46)		2, 156	ļ			38	.06/01/2035	1
0440011 45 5	FFD NATI NTO 40000 11001700	04 (05 (555)	GREENWICH CAPITAL		55 400	55.045	FF 065	55.000						FF 065		***			00/04/0000	l,
314U6V−4F−0	FED NATL MTG ASSOC #821722		' MARKETS, INC	L	55,439	55,316	55,320	55,320	1	1	L	L	L	55,320	1	119	119		.06/01/2020	

			Sho	w All Long-Tern	n Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For- Dispo		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Da		er Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
04400# 711.0	FFD NUT! NTO 10000 1000544	04 (05 (GREENWICH CAPITAL		44.440	44.004	44.004	44 004						44.004		0.5	0.5		00 (04 (0000	
31406W-ZH-0 31406X-E3-2	FED NATL MTG ASSOC #822544FED NATL MTG ASSOC #822854	01/05/3			44,119	44,021 20,821	44,024 20,290	44,024 20,338		484		484		44,024 20,821		95	95	212	08/01/2020 05/01/2035	- 1
31406X-K3-5	FED NATL MTG ASSOC #823014				8.950	8.950	8.475	8.493		456		456		8.950				97	05/01/2035	1
31406Y-DB-3	FED NATL MTG ASSOC #823698	03/01/			374	374	386	385		(11)		(11)		374				5	07/01/2020	1
	FED NATL MTG ASSOC #823898				58,920	58,920	60,691	60,647		(1,727)		(1,727)		58,920				880	05/01/2035	1
31406Y-6A-3	FED NATL MTG ASSOC #824465			ON	1, 127	1, 127	1 , 135	1, 135		(8)		(8)		1 , 127				12	05/01/2020	. 1
31406Y-6K-1	FED NATL MTG ASSOC #824474		GREENWICH CAPITAL MARKETS. INC		902.330	900.325	900,391	900.391		(1)		(1)	J	900.391		1.939	1.939		05/01/2020	1
	FED NATL MTG ASSOC #824474			ON	627	900,325	900,391	900,391		(4)		(1)		900,391		1,909	1, 309	7	11/01/2020	1
31407A-FU-0	FED NATL MTG ASSOC #824679		007 SCHEDULED REDEMPT	ON	4,230	4,230	4,314	4,311		(81)		(81)		4,230				67	05/01/2035	1
	FED NATL MTG ASSOC #824686				58,233	58,233	58,635	58,616		(383)		(383)		58,233				647	_05/01/2020	. 1
	FED NATL MTG ASSOC #825278 FED NATL MTG ASSOC #825368				2, 188 421	2, 188 421	2,145 428	2,146 428		42		42		2, 188 421				25	07/01/2035 .07/01/2020	- 1
8-Ud-A-6D-8 ك	FED NATE MIG ASSOC #825368		GREENWICH CAPITAL	UN	421	421	428	428		<u>(</u> 7)		(7)	'	421				٥	0//01/2020	
31407B-JQ-3	FED NATL MTG ASSOC #825671				780,353	778,620	778,676	778,677		(1)		(1)		778,676		1,677	1,677		06/01/2020	
31407B-RP-6	FED NATL MTG ASSOC #825894	03/01/		ON	1, 177	1, 177	1,214	1,212		(35)		(35)		1, 177				16	09/01/2020	1
31407B-RT-8	FED NATL MTG ASSOC #825898				2,639	2,639	2,665	2,664		(26)		(26)		2,639				27	09/01/2020	. 1
31407C-NX-1 31407C-N4-5	FED NATL MTG ASSOC #826706	03/01/3			771 578	771 578	700 582	702 582		69		69		771 578				8	08/01/2035	- 1
31407C-N4-5	FED NATL MTG ASSOC #826711FED NATL MTG ASSOC #826780	03/01/			2, 125	2.125	2.183	2,180		(4) (55)		(4)		2, 125					08/01/2020 08/01/2020	1
	FED NATL MTG ASSOC #826874				1, 134	1, 134	1, 143	1,142		(8)		(8)		1, 134				12	08/01/2020	1
	FED NATL MTG ASSOC #826976	03/01/	007 SCHEDULED REDEMPT	ON	44,550	44,550	45,658	45,630		(1,080)		(1,080)		44,550				627	06/01/2035	
	FED NATL MTG ASSOC #826987				574	574	590	590		(16)		(16)		574				8	06/01/2035	. 1
	FED NATL MTG ASSOC #827749 FED NATL MTG ASSOC #828066	03/01/3			281	281	255 12 ,763	255 12,750		25		25		281				200	06/01/2035 06/01/2035	- 1
	FED NATL MTG ASSOC #828104				1,305	1,305	1,348	1,347		(42)		(417)		1,305				18	07/01/2035	1
31407E-PR-8	FED NATL MTG ASSOC #828532	03/01/	007 SCHEDULED REDEMPT	ON	361	361	347	347		14		14		361				4	07/01/2035	1
31407E-S2-0	FED NATL MTG ASSOC #828637			ON	351	351	355	355		(4)		(4)		351				4	07/01/2020	. 1
31407F-A4-2	FED NATL MTG ASSOC #829027		GREENWICH CAPITAL MARKETS, INC		1,327,202	1,324,253	1,324,349	1,324,350		(1)		(1)		1,324,349		2,852	2,852		07/01/2020	1
31407F-A5-9	FED NATL MTG ASSOC #829028			ON	1,820	1,820	1,840	1,838		(18)		(18)		1,820			2,032	19	07/01/2020	1
31407F-BD-1	FED NATL MTG ASSOC #829036				7,217	7,217		7,350		(134)		(134)		7,217				99	07/01/2020	1
	FED NATL MTG ASSOC #829070				3,088	3,088	3, 124	3, 122		(34)		(34)		3,088				29	09/01/2020	. 1
31407F-DK-3 31407F-DP-2	FED NATL MTG ASSOC #829106 FED NATL MTG ASSOC #829110	03/01/3			863	863 2,871	870 2.889	869 2.888		(6)		(6)		863 2.871				9	10/01/2020 10/01/2020	- 1
	FED NATL MTG ASSOC #829110	03/01/3			837	2,871				75		75		2,871 837				8	10/01/2020	1
	FED NATL MTG ASSOC #829321		007 SCHEDULED REDEMPT		195	195	186	186		9		9		195				2	09/01/2035	1
	FED NATL MTG ASSOC #829495				1,839	1,839	1,888	1,885		(46)		(46)		1,839	ļ			22	07/01/2020	. 1
	FED NATL MTG ASSOC #829583				1, 109	1,109	1,007	1,009		100		100		1, 109				9	07/01/2035	. 1
31407H-L5-3	FED NATL MTG ASSOC #831148		007 SCHEDULED REDEMPT GREENWICH CAPITAL	UN	6,542	6,542	6,732	6,727		(185)		(185)	' 	6,542	·			82	12/01/2035	
31407J-GE-6	FED NATL MTG ASSOC #831897				838,397	836,534	836,595	836,596		(1)		(1)		836,595		1,802	1,802		11/01/2021	1
31407J-LN-0	FED NATL MTG ASSOC #832033	03/01/	007 SCHEDULED REDEMPT		1,785	1,785	1,840	1,837		(52)		(52)		1,785				23	07/01/2020	1
	FED NATL MTG ASSOC #832127				277	277	282	282		(5)		(5)		277				4	07/01/2035	. 1
31407J-UY-6 31407J-2G-6	FED NATL MTG ASSOC #832299 FED NATL MTG ASSOC #832475	03/01/3			2,660 2,335	2,660 2,335	2,740 2,358	2,735 2,357		(75) (21)		(75)		2,660 2,335				36 24	08/01/2020 08/01/2020	. 1
31407K-PV-5	FED NATL MTG ASSOC #832473	03/01/2			2,091	2,091	2,109	2,108		(17)		(17)		2,091				22	_09/01/2020	1
31407L-DM-6	FED NATL MTG ASSOC #833608		007 SCHEDULED REDEMPT	ON	907,968	907,968	948 , 117	940,482		(32,514)		(32,514)		907,968				12,980	12/01/2035	1
	FED NATL MTG ASSOC #833616				143,721	143,721	146,943	146,630		(2,909)		(2,909)		143,721	ļ			2,230	01/01/2036	. 1
	FED NATL MTG ASSOC #833735				920	920 1,795	930 1,809	930		(9)		(9)		920				9	07/01/2020	- 1
31407M-DG-7	FED NATL MTG ASSOC #834503		007 SCHEDULED REDEMPT GREENWICH CAPITAL	UN	1,795	1,795	1,809	1,808		(13)		(13)	<u> </u>	1,795				18	07/01/2020	
31407M-DW-2	FED NATL MTG ASSOC #834517				614,628	613,263	613,307	613,308						613,307		1,321	1,321		07/01/2020	1
31407M-TX-3	FED NATL MTG ASSOC #834966	03/01/	007 SCHEDULED REDEMPT		17,960	17,960	18,363	18,341		(380)		(380)		17,960	ļ			284	_07/01/2035	1
	FED NATL MTG ASSOC #835141				6,832	6,832	6,546	6,553		279		279		6,832				64	10/01/2035	. 1
	FED NATL MTG ASSOC #835221FED NATL MTG ASSOC #835227	03/01/3			2,276 1,535	2,276 1,535	2,300 1,576	2,299 1,573		(22)		(22)		2,276 1,535	 		l	24 16	08/01/2020 08/01/2020	1
	FED NATL MTG ASSOC #835227	03/01/3			521	521	525	524		(30)		(30)		521				5	09/01/2020	1

				Show Al	I Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	Quarter						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-			oosal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31407N-QL-0 31407N-QM-8	FED NATL MTG ASSOC #835759 FED NATL MTG ASSOC #835760		/2007 /2007	SCHEDULED REDEMPTION		8,876 61.583	8,876 61,583		8,078 7,624		797		797		8,876 61,583				85 480	08/01/2035	1
31407N-QM-6	FED NATL MTG ASSOC #835760			SCHEDULED REDEMPTION		6,695	6,695	6,148	6.170		524		524		6,695				460 67	10/01/2035	1
31407N-5T-6	FED NATL MTG ASSOC #836158			SCHEDULED REDEMPTION		306	306	310	310		(4)		(4)	306				4	.08/01/2020	1
31407P-AW-8	FED NATL MTG ASSOC #836221		/2007	SCHEDULED REDEMPTION		1,082	1,082	1,112	1,110		(28)		(28)	1,082				11	10/01/2020	1
31407P-B3-1	FED NATL MTG ASSOC #836258			SCHEDULED REDEMPTION		943	943	968	967		(24)		(24		943				12	. 10/01/2020	. 1
	FED NATL MTG ASSOC #836480		/2007	SCHEDULED REDEMPTION		43,080	43,080 1,083	44, 144 1, 092	44,118		(1,039)		(1,039		43,080 1.083				643 11	10/01/2035	. 1
	FED NATL MTG ASSOC #836878FED NATL MTG ASSOC #836958			SCHEDULED REDEMPTION		1,083			1,091 5.872		(8)		(8	/	6. 136				53	. 10/01/2020 . 10/01/2035	1
	FED NATL MTG ASSOC #837043			SCHEDULED REDEMPTION		11,724	11,724	12,039	12,018		(294)		(294)	11,724				131	. 10/01/2033	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		/2007	SCHEDULED REDEMPTION		15,311	15,311	14,680	14,708		603		603		15,311				170	.02/01/2021	. 1
31407Q-D8-6	FED NATL MTG ASSOC #837227			SCHEDULED REDEMPTION		3,217	3,217	3,243	3,241		(24)		(24		3,217				33	.08/01/2020	. 1
31407R-QM-9	FED NATL MTG ASSOC #838460			SCHEDULED REDEMPTION		5,601	5,601	5,804	5,799		(198)		(198		5,601				75	09/01/2035	. 1
31407R-RA-4 31407R-2D-5	FED NATL MTG ASSOC #838481FED NATL MTG ASSOC #838772			SCHEDULED REDEMPTION SCHEDULED REDEMPTION	····	2,098 1,935	2,098 1,935	2,149 1,757	2,146 1,761		(48)		(48		2,098 1,935				25 19	09/01/2020 10/01/2035	.
31407K-2D-5	FED NATL MTG ASSOC #838999			SCHEDULED REDEMPTION		4,664	4,664	4,781	4,774		(110)		(110		4,664				63	08/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170			SCHEDULED REDEMPTION		945	945	974	973		(28)		(28		945				12	. 11/01/2035	. 1
31407S-LV-2	FED NATL MTG ASSOC #839240		/2007	SCHEDULED REDEMPTION		1, 195	1, 195	1,098	1, 102		93		93		1, 195				12	.09/01/2035	. 1
31407S-ND-0	FED NATL MTG ASSOC #839288			SCHEDULED REDEMPTION		4,744	4,744	4,787	4,785		(41)		(41		4,744				48	09/01/2020	. 1
	FED NATL MTG ASSOC #839327FED NATL MTG ASSOC #839466		/200/ /2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,752 4,739	1,752 4.739	1,791 4,302	1,789 4,314		(37)		(37		1,752 4,739				27 51	10/01/2035 09/01/2035	. 1
14075-1۸-0	FED NATE MIG ASSUC #039400		/200/	GREENWICH CAPITAL		4,739	4,739	4,302	4,314		425		425		4,739					09/01/2000	
31407T-XE-5	FED NATL MTG ASSOC #840477		/2007	MARKETS, INC.		499, 105	497,996	498,032	498,032						498,032		1,073	1,073		.09/01/2021	. 1
31407T-2F-6	FED NATL MTG ASSOC #840574		/2007	SCHEDULED REDEMPTION		1,629	1,629	1,642	1,641		(12)		(12)	1,629				16	. 10/01/2020	. 1
	FED NATL MTG ASSOC #841078		/2007	SCHEDULED REDEMPTION		306	306	316	315		(9)		(9)	306				4	09/01/2020	. 1
	FED NATL MTG ASSOC #841079FED NATL MTG ASSOC #841676		/2007	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			867 1,480		832 1,517		35		35		867				10 18	09/01/2035 09/01/2020	. 1
31407V-CIII-3	FED NATL MTG ASSOC #842167			SCHEDULED REDEMPTION		1,424	1,424	1,462	1,460		(36)		(36		1,424				17	. 10/01/2020	1
	FED NATL MTG ASSOC #842301			SCHEDULED REDEMPTION		4,733	4,733	4,757	4,756		(23)		(23)	4,733				68	.09/01/2035	. 1
	FED NATL MTG ASSOC #843140			SCHEDULED REDEMPTION		141,392	141,392	142 , 116	142,078		(686)		(686)	141,392				1,922	11/01/2035	. 1
31407W-4N-0	FED NATL MTG ASSOC #843329			SCHEDULED REDEMPTION		1,395	1,395	1,298	1,301		94		94		1,395				15	. 10/01/2035	. 1
31407X-DP-3 31407X-EF-4	FED NATL MTG ASSOC #843510FED NATL MTG ASSOC #843534			SCHEDULED REDEMPTION Various		2,544	2,544 446,963	2,564	2,563 449,145		(20)		(20		2,544		5.145	5, 145	25 5,430	.11/01/2020 .11/01/2035	1
31407Y-LC-1	FED NATL MTG ASSOC #844623			SCHEDULED REDEMPTION		932	932	949	948		(16)		(16		932				10	12/01/2020	1
31407Y-RS-0	FED NATL MTG ASSOC #844797			SCHEDULED REDEMPTION		5,377	5,377	4,881	4,896		480		480		5,377				53	. 10/01/2035	. 1
	FED NATL MTG ASSOC #844927	03/0		SCHEDULED REDEMPTION		769	769	<i>7</i> 75	775		(5)		(5		769				9	. 12/01/2035	. 1
	FED NATL MTG ASSOC #845126			SCHEDULED REDEMPTION		1,056	1,056 5,826	1,084 5,884	1,082 5,882		(26)		(26		1,056 5,826				12 55	. 12/01/2020	. 1
	FED NATL MTG ASSOC #845131FED NATL MTG ASSOC #845132			SCHEDULED REDEMPTION		5,826 3,333	3,333	3,422	3,416		(56)		(56		3,333				33	. 12/01/2020 . 12/01/2020	1
	FED NATL MTG ASSOC #845198			SCHEDULED REDEMPTION		2,437	2,437	2,449	2,449		(12)		(12		2,437				35	11/01/2035	1
31408A-HH-6	FED NATL MTG ASSOC #845432		/2007	SCHEDULED REDEMPTION		3,994	3,994	4 , 118	4,111		(117)		(117		3,994				53	.02/01/2021	. 1
31408A-KG-4	FED NATL MTG ASSOC #845495			SCHEDULED REDEMPTION		61,037	61,037	58,521	58,640		2,396		2,396		61,037				525	06/01/2021	. 1
31408B-LR-7	FED NATL MTG ASSOC #846436			SCHEDULED REDEMPTION		3,808	3,808	3,909	3,903		(95)		(95		3,808				50	.01/01/2021	. 1
31408B-QF-8 31408C-PH-3	FED NATL MTG ASSOC #846554FED NATL MTG ASSOC #847424			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		22,459	22,459 906	22,963	22,928 929		(468)		(468		22,459 906				390 10	. 12/01/2035 . 11/01/2020	. 1
31408D-QC-1	FED NATL MTG ASSOC #848351			SCHEDULED REDEMPTION		612	612	618	618		(6)		(6		612				6	. 11/01/2020	1
31408D-SB-1	FED NATL MTG ASSOC #848414			SCHEDULED REDEMPTION		3,534	3,534	3,645	3,638		(104)		(104)	3,534				48	. 12/01/2020	. 1
31408D-WD-2	FED NATL MTG ASSOC #848544			Various	ļ	870,976	857,626	862,049	861,805		(620)		(620)	861,185		9,791	9,791	10,090	. 12/01/2035	. 1
31408D-4F-8 31408D-4G-6	FED NATL MTG ASSOC #848722FED NATL MTG ASSOC #848723			Various		681,096	670,052	673,507	673,317 1,455,148		(321)		(321	}	672,996		8, 100 5, 783	8, 100	8,266	.01/01/2036	. 1
	FED NATL MTG ASSOC #848/23		5/2007 5/2007	Various	}	1,456,223	1,425,418 2,373,923	1,457,379 2,386,071	1,455,148		(4,708)		(4,708	/	1,450,440 2,385,466		5,783	5,783 40,708	19,268 17,141	01/01/2036	1
	FED NATL MTG ASSOC #849695		5/2007	Various		9,105,751	8,874,149	9, 178, 738	9,110,200		(4,329)		(4,329)	9, 105, 871		(120)	(120)	68,621	01/01/2036	1
	FED NATL MTG ASSOC #850150		/2007	SCHEDULED REDEMPTION		2,084	2,084	2, 140	2,136		(52)		(52)	2,084				19	12/01/2020	. 1
	FED NATL MTG ASSOC #850178		/2007	SCHEDULED REDEMPTION		5,047	5,047	5,206	5, 197		(150)		(150		5,047				58	.01/01/2021	. 1
	FED NATL MTG ASSOC #850502			SCHEDULED REDEMPTION		5,919	5,919	6,077	6,067		(148)		(148		5,919				62	12/01/2020	. 1
	FED NATL MTG ASSOC #850915FED NATL MTG ASSOC #851177		/2007 /2007	SCHEDULED REDEMPTION Various		9,831	9,831 8,236,436	8,278,906	10, 125 8, 276, 332		(295)		(295		9,831 8,271,813		98.557	98.557	96 103,218	. 12/01/2020 .04/01/2036	1
טיסידו עט	TED 18/1E III O 70000 #05/1//		, 2001	GREENWICH CAPITAL		, 010, 010					(4,519)		(4,518	,				, טע., טטו	100,210		1
31408J-EN-7	FED NATL MTG ASSOC #852541		/2007	MARKETS, INC.		1,519,122	1,515,747	1,515,858	1,515,859	L	(1)		1	L	1,515,858	L	3,265	3,265	L	01/01/2021	1

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	d of by the	Company	During the	e Current C	(uarter						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	n Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain			In-
Ident-	5		oosal	Name	Shares of	Consid-	5 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31408J-LG-4 31408X-C4-0	FED NATL MTG ASSOC #852727FED NATL MTG ASSOC #863291			SCHEDULED REDEMPTION		674 5.849	674 5,849	6,006			(20)		(20)		674 5.849					01/01/2021 11/01/2020	. 1
31409A-HM-4	FED NATL WITG ASSOC #865236			SCHEDULED REDEMPTION		6,512	6,512	6,718	6,696		(184)		(140)		6,512				76	02/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237			Various		393,317	386,825	388,819	388,707		(155)		(155)		388,551		4,766	4,766	5,234	02/01/2036	1
31409A-JR-1	FED NATL MTG ASSOC #865272	02/01		Various		196,679	192, 176	196,485	196, 177		(353))	(353))	195,823		856	856	2,543	02/01/2036	. 1
31409A-LW-7	FED NATL MTG ASSOC #865341			SCHEDULED REDEMPTION		5,355	5,355	5 , 135	5, 145		211		211		5,355				63	02/01/2021	. 1
31409A-Q2-8	FED NATL MTG ASSOC #865473			Various		8,044,793	7,901,915	7,942,659	7,940,302		(479)		(479)		7,939,823		104,970	104,970	103,295	02/01/2036	- 1
31409C-W7-6 31409C-5N-1	FED NATL MTG ASSOC #867470FED NATL MTG ASSOC #867653			SCHEDULED REDEMPTION		2,420 1.927	2,420 1,927	2,251 1,902	2,257 1,903		24		163		2,420 1.927				27	06/01/2036 05/01/2036	
31409D-S4-6	FED NATL MTG ASSOC #868239			Various		883,566	867,323	871.761	871,498		(168))	(168))	871.330		12.237	12,237	6,200	.03/01/2036	1
_31409E-CP-4	FED NATL MTG ASSOC #868678			Various		3.491.823	3.434.248	3.451.955	3.450.907		(1,418)		(1,418)		3.449.489		42.334	42.334	42.901	.04/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		/2007	Various		8,601,365	8,465,347	8,508,997	8,506,355		(5,081)		(5,081))	8,501,274		100,090	100,090	105,884	_04/01/2036 _	. 1
31409E-QN-4	FED NATL MTG ASSOC #869061			Various		923,514	905,838	910,473	910, 193		(3)		(3)		910,190		13,324	13,324	6,541	05/01/2036	. 1
31409F-GJ-1	FED NATL MTG ASSOC #869701			SCHEDULED REDEMPTION		4,653	4,653	4,446	4,453		199		199		4,653				58	04/01/2036	- 1
31409F-QP-6 31409G-HP-4	FED NATL MTG ASSOC #869962FED NATL MTG ASSOC #870638		/2007 /2007	Various		1,916,337 28,981	1,882,260 28,973	1,891,965 29,109	1,891,377 29,099		(117)		(117)		1,891,261 28,982		25,076	25,076	24,434	04/01/2036 10/01/2021	. 1
14090-חר-4	FED IVAIL WITH ASSUL #670036		/200/	GREENWICH CAPITAL		20,901	20,973	29, 109	29,099		(117)	/	(117)	/	20,902					10/01/2021	
31409G-NL-6	FED NATL MTG ASSOC #870795		/2007	MARKETS, INC.		223,911	223,414	223,430	223,430						223,430		481	481		10/01/2021	1
				GREENWICH CAPITAL				,	,												
	FED NATL MTG ASSOC #871391			MARKETS, INC.		486,935	485,854	485,889	485,889						485,889		1,046	1,046		04/01/2021	. 1
31409H-DW-1	FED NATL MTG ASSOC #871417		/2007	Various		8,026,336	7,849,911	8,025,921	8,012,781		(20,764))	(20,764))	7,992,017		34,319	34,319	104,628	05/01/2036	. 1
31409H-6E-9	FED NATL MTG ASSOC #872169	01/05	/2007	GREENWICH CAPITAL MARKETS, INC.		141,001	140,687	140,698	140,698						140,698		303	303		04/01/2021	4
	FED NATL MTG ASSOC #872249		i/2007 i/2007	Various		1,072,826	1,052,292	1,057,677	1,057,350		(3))	(3))	1,057,348		15,478	15,478	7,598	05/01/2036	1
	TED WITE MITO 10000 NOTEETO		,, 2001	GREENWICH CAPITAL			1,002,202		1,007,000			,		,	1,007,040				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1100/01/2000	
31409T-SH-2	FED NATL MTG ASSOC #878120			MARKETS, INC.		249,359	248,805	248,823	248,823						248,823		536	536		04/01/2021	. 1
31409U-AW-5	FED NATL MTG ASSOC #878521			Various		402,910	396,065	398 , 107	397,989		(108))	(108)		397,881		5,029	5,029	5,002	02/01/2036	. 1
31409V-2C-6	FED NATL MTG ASSOC #880171			SCHEDULED REDEMPTION		8,333	8,333	8,225	8,229		104		104		8,333				110	02/01/2036	- 1
31409V-2K-8 31409V-5D-1	FED NATL MTG ASSOC #880178FED NATL MTG ASSOC #880244		/2007	SCHEDULED REDEMPTION		89,959 378	89,959 378	90,419 381	90,393		(434)		(434)		89,959 378				1,240	02/01/2036 11/01/2020	1
	TED WATE WITH AGGOD #000244		/200/	GREENWICH CAPITAL								·		·						11/01/2020	. '
31409W-EH-0	FED NATL MTG ASSOC #880436		/2007	MARKETS, INC		824,543	822,711	822,771	822,772		(1))	(1))	822,771		1,772	1,772		04/01/2021	. 1
				GREENWICH CAPITAL																	
31409W-GC-9	FED NATL MTG ASSOC #880495			MARKETS, INC.		828,940	827,099	827 , 159	827 , 159		(1))	(1))	827, 159		1,781	1,781		07/01/2021	. 1
31409X-NG-0	FED NATL MTG ASSOC #881591		/200/	SCHEDULED REDEMPTION GREENWICH CAPITAL		2,037	2,037	2,011	2,012		25		25		2,037				26	06/01/2036	. 1
31409X-5M-7	FED NATL MTG ASSOC #882052	01/05	/2007	MARKETS, INC.		789,383	787,629	787,687	787,687		(1)	1	(1)	1	787,687		1,696	1,696		05/01/2021	1
31409Y-A9-8	FED NATL MTG ASSOC #882132			SCHEDULED REDEMPTION		1,319	1,319	1,260	1,263		56		56	,	1,319				16	07/01/2036	1
31409Y-DJ-3	FED NATL MTG ASSOC #882205	03/01	/2007	SCHEDULED REDEMPTION		5,359	5,359	5,521	5,518		(159)		(159)		5,359				75	09/01/2021	. 1
	FED NATL MTG ASSOC #882231			SCHEDULED REDEMPTION		937	937	966	965		(28)		(28)		937				13	09/01/2021	. 1
	FED NATL MTG ASSOC #882311			SCHEDULED REDEMPTION		139,923	139,923	140,639	140,593		(670)		(670)		139,923				2,043	07/01/2036	- 1
31409Y-MX-2	FED NATL MTG ASSOC #882474		/200/	SCHEDULED REDEMPTION GREENWICH CAPITAL		32,575	32,575	33,306	33,251		(676)	' 	(676)	'	32,575				533	04/01/2036	
31410A-CR-5	FED NATL MTG ASSOC #883080		/2007	MARKETS. INC.		121,714	121,443	121,452	121,452						121,452		262	262		07/01/2021	1
31410A-UB-0	FED NATL MTG ASSOC #883578			Various		95,570	93,869	94,353	94,324		(5))	(5))	94,319		1,251	1,251	1,203	05/01/2036	. 1
31410B-EK-6	FED NATL MTG ASSOC #884038		/2007	SCHEDULED REDEMPTION		3,817	3,817	3,903	3,896		(79))	(79))	3,817				59	05/01/2036	. 1
044400 07 0	FFD NATI NTO 40000 1100F040	04/05	10007	GREENWICH CAPITAL		000 700	000 077	000 000	000 040		(4)		(4)		000 000		4 054	4 054		00 (04 (0004	_
31410C-3Z-3 31410E-XG-8	FED NATL MTG ASSOC #885616FED NATL MTG ASSOC #887279			MARKETS, INC		862,793 7,006	860,877 7,006	860,939 7,163	860,940 7.150		(1)		(144))	860,939 7.006		1,854	1,854	108	09/01/2021 07/01/2036	. 1
	FED NATL MTG ASSOC #887280		/2007	Various		4,135,251	4,034,741	4, 125, 208	4, 117, 932		(3,050)		(3,050)		4.114.882		20.370	20,370	58,230	07/01/2036	1
			. 2001	GREENWICH CAPITAL		, .00,201	.,504,741	., 120,200	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(0,000)	[[., 114,002						
31410M-DD-9	FED NATL MTG ASSOC #891200		/2007	MARKETS, INC		252,642	252,081	252,099	252,099						252,099		543	543		06/01/2021	. 1
				GREENWICH CAPITAL						1											1.
31410M-DU-1	FED NATL MTG ASSOC #891215			MARKETS, INC.		38,010	37,925	39,853	39,853		/407		/407		39,853		(1,844)	(1,844)	141	07/01/2021	. 1
	FED NATL MTG ASSOC #891709 FED NATL MTG ASSOC #893114		/2007	SCHEDULED REDEMPTION		8,112 2,787	8,112 2,787	8,294 2,871	8,279 2,869		(167)		(167)		8,112 2,787				141	07/01/2036 09/01/2021	1
AD- 101 PI G	TED NATE WITH ACCOUNT TOSCITY		/2001	GREENWICH CAPITAL			∠,≀0/	∠,0/1	∠,009		(03)	,	(03)	/	∠,101						
31410Q-A3-5	FED NATL MTG ASSOC #893826		/2007	MARKETS, INC.		66,878	66,729	66,734	66,734						66,734		144	144		10/01/2021	. 1
	FED NATL MTG ASSOC #893869		/2007	SCHEDULED REDEMPTION		24.814	24,814	25,564	25,550		(736)	L	(736)) L	24.814	L	L	L	331	10/01/2021	1

			Show	All Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the Currer	t Quarter						
1	2	3 4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							
											_	Total Total							NAIC
											Current								Desig-
												,					D		
								,		_	Year's	Book/ Exchar	·				Bond		nation
								Prior Year		Current	Other Than	Adjusted Change	in Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying Bool	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjus	ed Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryi		(Loss) on	(Loss) on	(Loss) on		Maturity	dicator
	Description			Stock		Par Value		, ,		,				Disposal	, ,			Date	
ification	Description	eign Da		Slock	eration	Par value	Cost	Value	(Decrease)	Accretion	nized	13) Valu	Date	Disposai	Disposal	Disposal	DuringYear	Date	(a)
			GREENWICH CAPITAL																
31410R-V4-8					79,417	79,240	79,246	79,246					79,246		171	171		09/01/2021	1
31410S-BJ-5	FED NATL MTG ASSOC #895641				2,152,296	2,104,772	2, 151, 965	2,148,370		(5,420)		(5,420)	2,142,950		9,346	9,346	28,578	05/01/2036	1
			GREENWICH CAPITAL																
31410U-CB-6	FED NATL MTG ASSOC #897466				591,795	590,481	590,524	590,524					590,524		1,272	1,272		10/01/2021	1
			GREENWICH CAPITAL																
	FED NATL MTG ASSOC #897936				238,062	237,533	237,550	237,551					237,550		512	512		08/01/2021	1
31410U-VW-9	FED NATL MTG ASSOC #898029				663	663	683	683		(20)		(20)	663				J9 J.(09/01/2021	1
	FED MATE MED ADDRESS HERE CO.	1	GREENWICH CAPITAL						1					1			1	10 10 1 15 :	l.
31410V-FC-9					84,449	84,261	84,267	84,267					84,267		181	181		10/01/2021	1
31410X-F7-6	FED NATL MTG ASSOC #900290				6,630,210	6,521,225	6,618,788	6,613,869		(8,692)		(8,692)	6,605,177		25,032	25,032	82,380	09/01/2036	1
1		1 1	GREENWICH CAPITAL		l				1	İ				1		l	1		
31410X-YG-5	FED NATL MTG ASSOC #900811				1,055,785	1,053,440	1,053,516	1,053,517		(1)		(1)	1,053,516		2,269	2,269	ļ	12/01/2021	1
1			GREENWICH CAPITAL		I			1	1	İ				1		Ì	1		
31410X-YM-2	FED NATL MTG ASSOC #900816				438,314	437,340	437,372	437,372					437,372		942	942		12/01/2021	. 1
			GREENWICH CAPITAL																
31411A-DX-0	FED NATL MTG ASSOC #902018				79,629	79,452	79,458	79,458					79,458		171	171		12/01/2021	. 1
			GREENWICH CAPITAL																
31411B-7M-9	FED NATL MTG ASSOC #903700				37,047	36,964	36,967	36,967					36,967		80	80		10/01/2021	. 1
			GREENWICH CAPITAL																
31411E-E2-9	FED NATL MTG ASSOC #905653				248,059	247,507	247 , 526	247,526					247,526		533	533		12/01/2021	. 1
			GREENWICH CAPITAL																
31411G-LT-7	FED NATL MTG ASSOC #907638	01/05/2	007 MARKETS, INC		989,039	986,842	986,914	986,914		(1)		(1)	986,914		2, 125	2, 125		12/01/2021	. 1
			GREENWICH CAPITAL																
31411G-MR-0	FED NATL MTG ASSOC #907668		007 MARKETS, INC		1, 151, 723	1, 149, 164	1, 149, 248	1,149,248		(1)		(1)	1,149,248		2,475	2,475		01/01/2022	. 1
			GREENWICH CAPITAL																
31411H-P4-6			007 MARKETS, INC		1,002,227	1,000,000	1,000,073	1,000,074		(1)		(1)	1,000,073		2, 154	2, 154		01/01/2022	. 1
31412B-FX-5		01/05/2			26,792,881	27,000,000	26,698,828	26,700,447		3,059		3,059	26,703,507		89,374	89,374		12/01/2036	. 1
313602-EB-6					1,429	1,429	1,469	1,479		(50)		(50)	1,429					06/25/2018	. 1
313602-QA-5		03/01/2			5,035	5,035	5,265	5, 192		(157)		(157)	5,035					04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X				91,767	91,767	67,656	83, 101		8,666		8,666	91,767				1,379	11/25/2020	. 1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z				125,982	125,982	102,068	119,070		6,912		6,912	125,982					06/25/2022	. 1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH		007 SCHEDULED REDEMPTION .		45,808	45,808	45 , 192	45,808					45,808				706	10/25/2007	. 1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		007 SCHEDULED REDEMPTION .		266,401	266,401	246,914	256,749		9,653		9,653	266,401				4,769	06/25/2022	. 1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z				633,991	633,991	588,263	988,891		35,872		35,872	633,991					11/25/2022	. 1
31359A-U4-9					591,099	591,099	585,373	590,988		111		111	591,099					04/25/2013	. 1
31359A-BQ-1					626,220	626,220	612,831	625,046		1, 175		1,175	626,220					05/25/2008	. 1
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH				567,781	567,781	553,232	566,755		1,026		1,026	567,781					06/25/2008	. 1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB				232,307	232,307	174,698	208,954		23,353		23,353	232,307					07/25/2022	. 1
312911-5B-2					17,964	17,964	17,273	17,932		31		31	17,964					09/15/2007	. 1
313398-QA-0					342, 142	342, 142	321,954	321,944	ļ	20, 198	ļ	20 , 198	342,142	ļ	ļ	ļ		07/15/2031	. 1
313399-AJ-6					521,924	521,924	509,202	513,566		8,358		8,358	521,924					08/15/2016	. 1
313399-TE-7	FHR 2345 PZ		007 SCHEDULED REDEMPTION .		727 , 162	727 , 162	686,495	684,811		42,350		42,350	727 , 162				10,399(08/15/2031	1
313399-FX-0	FHR 2351 AZ		007 _ SCHEDULED REDEMPTION .		245,944	245,944	235,896	235,547		10,396		10,396	245,944				3,444(08/15/2031	. 1
31339L-J9-2	FHR 2396 PE		007 SCHEDULED REDEMPTION .		1,632,343	1,632,343	1,676,722	1,635,791		(3,448)		(3,448)	1,632,343				21, 106	04/15/2030	1
3133TV-NM-4			007 SCHEDULED REDEMPTION .		1,064,424	1,064,424	1,072,241	1,067,564		(3, 140)		(3, 140)	1,064,424				15,3960	01/15/2031	. 1
3133TV-MR-4					481,298	481,298	486,425	483,751		(2,453)		(2,453)	481,298					12/15/2030	. 1
31392M-TX-0		03/01/2			192,423	192,423	198,015	195,794	ļ	(3,371)		(3,371)	192,423	ļ		ļ		04/15/2013	1
31392R-PX-3					1 , 194 , 499	1, 194, 499	1,228,841	1,211,245		(16,746)		(16,746)	1, 194, 499					04/15/2031	. 1
31392R-4A-6					353,221	353,221	363,376	357,408	ļ	(4, 187)	ļ	(4, 187)	353,221	ļ		ļ		02/15/2031	. 1
31392R-X5-5	FHR 2491 PG		007 SCHEDULED REDEMPTION .		328,671	328,671	338,017	332,822		(4, 152)		(4, 152)	328,671				4,3460	03/15/2031	1
31392V-4R-0					1,521,719	1,521,719	1,552,153	1,536,816	ļ	(15,097)		(15,097)	1,521,719	ļ		ļ		04/15/2031	. 1
31392V-P8-9	FHR 2496 QN	03/01/2			1,340,187	1,340,187	1,375,576	1,357,451		(17,264)		(17,264)	1,340,187				17,467	05/15/2031	1
31392V-7G-1	FHR 2498 BM				180,591	180,591	184,753	183,793		(3,202)		(3,202)	180,591					09/15/2017	1
31392U-M7-6	FHR 2503 PG		007 _ SCHEDULED REDEMPTION .		1,462,039	1,462,039	1,489,888	1,472,941		(10,902)	ļ	(10,902)	1,462,039					04/15/2031	1
1			UNION BANK OF		1			1	1	1	1			1		1	Γ Γ		
31394G-QZ-9	FHR 2654 0G		007 SWITZERLAND		19,403,126	20,000,000	19,709,376	19,036,374		14,524		14,524	19,050,898	ļ	352,228	352,228	225,000	02/15/2032	1
	FHR 2764 YF	03/15/2		i	1.564.553	1.564.553	1.564.553	1.564.553				1 1	1.564.553					03/15/2034	1

			Show A	ll Long-Term	Bonds and	Stock Sold, I	Redeemed	or Otherwise	e Disposed	d of by the	Company	During the	Current C	uarter						
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
			GREENWICH CAPITAL						(200.000)	7.00.01.011	200	.0,	74.45					_ = 0.1111.9 1 0 0.11		(-)
31395F-C2-8	FHR 2836 PX				38,668,689	41,281,000	39,855,518	40 , 186 , 659		8,630		8,630		40, 195, 288		(1,526,600)	(1,526,600)	220, 165	05/15/2018 .	1
31396G-CC-3	FHR 3087 VJ				141,732	141,732	134,524	134,969		6,763		6,763		141,732				1,418	06/15/2022 .	1
	FHR 3116 ZB				802,992	802,992	783 , 419	787,784		15,208		15,208		802,992				9, 107	02/15/2036 .	1
	FNBR 2006-B1 AB				1,219,783	1,219,783	1,214,638	1,214,942		4,842		4,842		1,219,783				16,171	06/25/2016 _	- 1
31358U-7D-2 31392D-ZN-5	FNR 1993-70 Z				11,874	11,874 L	12,378	12,363		(490)		(490)		11,874				186	05/25/2023 . 05/25/2031 .	- 1
	FNR 2002-64 PC				61,717	61,717	64,370	62,548		(831)		(831)		61,717				741	12/25/2026 .	1
31393U-YC-1	FNR 2003–128 NE				21,499,704	22,781,143	21,708,828	22,073,288		6,521		6,521		22,079,809		(580, 105)	(580, 105)	121,499	12/25/2016 .	1
			GREENWICH CAPITAL																	
31393E-XB-0	FNR 2003-88 TG				39,251,023	40,581,000	40,504,911	40,534,484		521		521		40,535,006		(1,283,983)	(1,283,983)	243,486	11/25/2016 .	
31393T-CH-7	FNR 2003-92 PD			ļ	22 , 176 , 133	23,000,000	22,276,758	22,543,947		4,458		4,458		22,548,404		(372,271)	(372,271)	138,000	03/25/2017 _	-[!
	FNR 2004-67 VE				363,659 3,883,438	363,659 . 3,883,438	359,454	360,241 3,882,872		3,418 566		3,418 566		363,659 3,883,438				3,638	12/25/2020 . 08/25/2036 .	
					500	5,003,430		3,002,012						5,063,436				41,000	02/25/2037 .	1
31396P-VV-0	FNR 2007–23 BC				768	768	757			11		11		768				4	02/25/2036 .	1
01F060-61-8	TBA				43,398,085	43,000,000	43,764,612	43,764,709		(97)		(97)		43,764,612		(366,526)	(366,526)		01/01/2037 .	1Z
13033W-RD-7	CALIFORNIA INFRA SCRIPPS RESEARCH 05 B		07 LEHMAN BROTHERS INC		6,650,700	7,000,000	7,000,000	7,000,000						7,000,000		(349,300)	(349,300)	266,560	07/01/2023 .	1FE
73208R-AA-5	POMONA CA PUB FIN HSG MERGED REDEV 06AQ				100,000	100,000	97,950	98, 168		26		26		98, 194		1,806	1,806	2,615	02/01/2016 .	1FE
70700T AD 0	CAN DIFCO OF METRO TRANSIT DENOTOR OF	00 (00 (00	BLAIR, WILLIAM, &		0.450.000	0 440 000	0 440 000	0 440 000						0 440 000		(050,040)	(050, 040)	445 575	40 (04 (0000	455
79728T-AR-2 626207-MV-3	SAN DIEGO CA METRO TRANSIT PENSION 04A MUNICIPAL ELEC AUTH GA 05A PROJ 1 SUB				8,159,382 9,541,238	8,410,000 L	8,410,000	8,410,000 9,730,000						8,410,000 9,730,000		(250,618)	(250,618)	145,575 372,724	12/01/2023 _ 01/01/2019 _	
454623-8A-0	INDIANA BOND BK TXBL SCH SEVER 04-6B				195,000	195,000	9,730,000	195,000						195,000		(100,702)	(100,702)	5,645		
	THE THIRT BOTTE BY TABLE COTT GET ET CT OF CO		RAYMOND JAMES &			100,000		100,000										0,040	1.017 1072014 1	
411303-AU-4	HANSCOM FAMILY HOUSING LLC MASS MILITARY				6,801,488	6,810,000	6,810,000	6,810,000						6,810,000		(8,513)	(8,513)	139,516	10/15/2028 .	1FE
			CITIGROUP GLOBAL MARKETS																	
					8,029,053	8,465,000	8,217,767	8,252,934		6,559		6,559		8,259,494		(230,441)	(230,441)	271,948	01/01/2016 .	
	NEW YORK ST DORM LONG IS FHA 04A EX				225,000	225,000 L	225,651	225,429 597.863		(12)		(12)		225,417		(417)	(417)	6,750	08/15/2015 _ 12/01/2028 _	
	Bonds - Special Revenues	12/01/20	JO VAI 10US		458,505,456	465.659.241	464,122,748	465,255,237		(73, 103)		(73, 103)		464.204.389		(5.698.933)	(5.698.933)	4.675.114	XXX	XXX
	AES EASTERN ENERGY	01/02/20	7 _ SCHEDULED REDEMPTION		98,148	98,148	98,148	97,854		294		294		98,148		(3,090,933)	(5,090,933)	4,673,114	_01/02/2017 _	3FF
001110-AA-2	AES HAWAII (HEPCO)				193,550	193,550	193,550	193,550						193,550				3,324	06/30/2022	2
		01/01/20			143,645	143,645	143,645	143,645						143,645				3,310	07/01/2024 .	3
023608-AC-6					5,000,000	5,000,000	4,987,000	4,999,755		245		245		5,000,000				142,500	02/01/2007 .	2FE
03040#-AA-0	AMERICAN WATER CAPITAL 6.87% NTS				2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				68,700	03/29/2011 .	2
790654-C#-2 97180*-QB-7	AQUILA INC (FORMER ST JOSEPH LIGHT & PWR AQUILA INC (UTILICORP UNITED) SECURED LO				875,000 1,521,848	875,000 L		851, 168 1,522,768		23,832		23,832		875,000 1,521,848				41,300 76,625	02/01/2021 . 01/03/2019 .	ا ا
97 180*-QB-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK				1,224,005	1,224,005	1,521,848	1,522,768		(815)		(815)		1,521,848				62,179	_01/03/2019 _	1
09071*-AA-3	BIRCHWOOD POWER PARTNERS				30,480	30,480	30,251	30,794		(314)		(314)		30,480				743	09/30/2016 .	2
15189T-AM-9	CENTERPOINT ENERGY INC 3.750000% 05/15/2	01/09/20			1,262,177	850,000	1,014,518	938,426		(1,743)		(1,743)		936,683		325,494	325,494	4,922	_05/15/2023	2FE
					1,039,383	1,039,383	1,039,383	1,039,383						1,039,383				23,672	05/30/2007 .	2
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES				297,539	297,539	297 , 539	297, 121		418		418		297,539				13, 121	09/01/2019 .	3
202798-B@-2 42016#-AA-8	COMMONWEALTH ELECTRIC CO NT				6,000,000 28,529	6,000,000 L	6,000,000	5,986,144 28,529		2		2		5,986,146 28,529		13,854	13,854	2,744,872	12/01/2019 . 06/30/2022 .	
42010#-AA-0	CROCKET COGENERATION				141,369	141,369	141,369	141,369						141,369				2.074	_03/30/2025 _	
	DAYTON PWR & LT CO				7,173,000	7, 173,000	7,801,215	7,204,203		(31,203)		(31,203)		7, 173,000				295,886		
			MCMAHAN SECURITIES CO LF		,,	,,	,210	,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,		,,				, , , ,		
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2				593,500	500,000	500,625	500,000						500,000		93 , 500	93,500	1,535		
29266M-AD-1	ENERGY EAST CORPORATION			ļ	5,052,121	4,760,000	5, 104, 148	5,050,851	ļ	(11,858)		(11,858)		5,038,993	ļ	13 , 128	13 , 128	96,390	06/15/2012 _	
	FORT POINT POWER (F/K/A ARCLIGHT AMERICA				533, 169	533,169	533 , 169	531,208		1,961		1,961		533, 169				26,658	08/15/2010 _	
39278*-AA-1	GREEN COUNTRY ENERGY LLC		J. P. MORGAN SECURITIES.	·	146,944	146,944	146,944	146,944						146,944				2,649	02/10/2024 .	_ ZFE
402740-AB-0	GULFSTREAM NATURAL GAS	01/10/20			3,613,575	3.500.000	3,497,970	3.498.034	1	2		2		3.498.036	1	115,539	115.539	45, 135	11/01/2025 .	2FE
485134-BE-9	KANSAS CITY POWER & LIGHT				14,000,000	14,000,000	14,295,725	14,034,848		(34,848)		(34,848)		14,000,000				420,000	_03/15/2007 _	
33632*-PE-1	KANSAS CITY PWR & LT/FIRST SEC BK UT		07 SCHEDULED REDEMPTION		790,879	790,879	790,879	790,444		435		435		790,879				33,810	02/13/2014 .	2
	KERN RIVER FUNDG 144A				108,333	108,333	109,410	109, 130		(797)		(797)		108,333					_07/31/2016 _	
990475-94-5	LSP GEN FINANCE CO 1ST LIEN TERM B	03/30/20	07 SCHEDULED REDEMPTION	1	98.106	98, 106	98 . 106	98.106	1	1	1		1	98.106	1	1		1.764	05/04/2013	3FE

SCHEDULE D - PART 4

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

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed o	or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter						
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				CREDIT SUISSE FIRST		0.00.00.				(200.000)	7.00.01.011	111200	.0,	14.40							(-)
990261-9A-9	LSP KENDALL ENERGY, LLC TERM LOAN		01/08/2007 .	BOSTON		1,901,190	1,903,570	1,903,570	1,903,570						1,903,570		(2,379)	(2,379)		10/07/2013	
	MIDWEST GENERATION TERM LOAN (4/05)		01/04/2007 _	SCHEDULED REDEMPTION		5,651	5,651	5,651	5,651						5,651				13,841	_04/27/2011 _	
	MIRANT NORTH AMERICA, LLC TERM B		03/30/2007 .	. SCHEDULED REDEMPTION		379,849	379,849	379,849	379,849						379,849				2,238		3FE
60830#-AA-4 64079*-9R-5	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH NEPTUNE REGIONAL TRANSMISSION SYSTEM A		03/30/2007 .	SCHEDULED REDEMPTION PRINCIPAL PAYMENT		88,497 90,863	88,497 90,863	88,497 90,863							88,497 90,863				1,920 2,385	07/30/2008 06/30/2027	2FE
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)		01/30/2007 .	SCHEDULED REDEMPTION		501.580	501.580	509,899	502.681		(1, 101)		(1, 101)		501.580				9.191	10/30/2027	1
	OHIO VALLEY ELECTRIC CORP. SER 2006-A		02/15/2007	SCHEDULED REDEMPTION		628, 165	628, 165	628 , 165	628, 165		(1,101)		(1, 101)		628 . 165				18,217	02/15/2026	2
				GREENWICH CAPITAL				•							, , , ,						
68233D-AR-8	ONCOR ELECTRIC DELIVERY		02/27/2007 .	MARKETS, INC.		1,092,030	1,000,000	996,590	996,989		18		18		997,007		95,023	95,023	35, 194	09/01/2022 _	2FE
0000011 44 4	ONE OF DADINEDS ID		00/00/0007	J. P. MORGAN SECURITIES,		0 000 070	0 500 000	0 400 000	0 400 000				00		0 400 057	1	101 510	101 510	F3.4	04/04/0040	000
68268N-AA-1 72129#-AB-7	ONEOK PARTNERS LPPIKE ELECTRIC TERM LOAN B	-	03/28/2007 .	. INC		3,600,870 280,392	3,500,000 280,392	3,499,300 284,203	3,499,329	·	28		28		3,499,357 280,392		101,513	101,513	574	04/01/2012 07/01/2012	
	PIKE ELECTRIC TERM LOAN B		03/07/2007 .	SCHEDULED REDEMPTION		212,810	212,810	212,810	284,239		(3,040)		(3,040)		280,392				1,628	12/10/2012	
	PORT WASHINGTON GEN (WEPCO) LEASE		03/15/2007 .	SCHEDULED REDEMPTION			76,933	76,933	76,933						76,933				840	07/15/2030	
	POWER CONTRACT		02/01/2007 .	SCHEDULED REDEMPTION		2,406,668	2,406,668	2,471,436	2,439,814		(33, 146)		(33, 146)		2,406,668				75,281	02/01/2010	
73932L-AA-1	POWER RECEIVABLES FINANC		01/01/2007 _	. SCHEDULED REDEMPTION		379, 101	379, 101	378,989	379,035		66		66		379, 101				5,961	01/01/2012 _	
75952B-AF-2	RELIANT RESOURCES INC		02/05/2007 .	BANK OF AMERICA		26,406	25,000	26,875	26,229		(46)		(46)		26, 183		223	223	1,304	07/15/2010	
84258R-AC-7	SOUTHERN CO CAP TRUST II		02/16/2007 .	CALLED @ 104.07 MORGAN STANLEY DEAN		4, 162,800	4,000,000	3,618,400	3,663,914		745		745		3,664,659		498 , 141	498, 141	163,704	02/15/2027	2FE
845743-BL-6	SOUTHWESTERN PUBLIC SERV		_03/01/2007 _	WITTER		2,019,040	2,000,000	1,984,620	1,984,664		34		34		1.984.698		34.342	34,342	50,000	. 10/01/2036	2FE
88031R-AA-6	TENASKA ALABAMA II PART		.03/30/2007	SCHEDULED REDEMPTION		166 . 156	166 . 156	167.328	167 . 188		(1.031)		(1.031)		166, 156				2.544		
88031Q-AA-8	TENASKA VIRGINIA PARTNRS		_03/30/2007 _	SCHEDULED REDEMPTION		143,905	143,905	144,207	144 , 172		(267)		(267)		143,905				2,201		
89566E-AA-6	TRISTATE GENERAT		01/31/2007 _	SCHEDULED REDEMPTION		1,924,740	1,924,740	1,931,126	1,930,118		(5,378)		(5,378)		1,924,740				58, 127	_01/31/2018 _	
	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		02/14/2007 .	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,500	1,062,500				0.454		1,062,500				31,238	02/14/2014	
	UNITED JERSEY BK TR DELMARVA P&L		01/02/2007 . 01/19/2007 .	SCHEDULED REDEMPTION WACHOVIA SECURITIES		290,720	290,720 12,000,000	290,720	288,568		2, 151 (10, 407)		2, 151 (10, 407)		290,720		(518.829)	(518,829)	15,074 433,125	07/02/2018 . 07/15/2012 .	
	VIRGINIA ELECTRIC POWER		02/22/2007 .	WACHOVIA SECURITIES		12,510,640	1,500,000	1,496,880	13,040,075		(10,407)		(10,407)		1,496,924		31,411	(516,629)	55,500	01/15/2012	
	WABASH VALLEY POWER ASSOC. SERIES B		01/31/2007 .	SCHEDULED REDEMPTION		300,958	300,958	300,958	300,958						300,958				3,453	04/30/2019	1
	WABASH VALLEY POWER ASSOC. TERM A		01/31/2007 _	SCHEDULED REDEMPTION		82,592	82,592	82,592	82,592						82,592				1,049	04/30/2024 _	1
	WHITING LEASING LLC (NISOURCE) 8.33% SR		12/31/2006 .	Various		318	318	318	43,515						318				1,822	06/30/2011 .	2
	WHITING LEASING LLC (NISOURCE) 8.58% SR		12/31/2006 .	Various		363	363	363	50,274		(04,000)		(04,000)		363				2, 168	06/30/2011	2
	ENBRIDGE FUNDING 8.17% SENIOR NOTES		03/05/2007 .	MATURED		102,829,572	15,000,000 101.005.257	15,596,313 104,181,123	102.291.167		(169,448)		(169,448)		15,000,000 102.028.611		000 004	800.961	619,558 5,758,313	03/05/2007 _ XXX	XXX
	AABST 2005-4. IA1		03/26/2007 .	SCHEDULED REDEMPTION		102,829,572	1.204.740	1.204, 740	102,291,167		(109,446)		(109,446)		1,204,740	†	800,961	800,961	13,003	. 10/25/2035 .	1FF
	ABFC 2005-WF1, M5		02/20/2007 .	WACHOVIA SECURITIES		3,010,195	3,000,000	3,000,000	3,000,000						3,000,000		10 . 195	10, 195	29,329	01/25/2035	1FE
04542B-MD-1	ABFC 2005-WF1, M6		02/20/2007 .	WACHOVIA SECURITIES		7,431,150	7,408,000	7,408,000	7,408,000						7,408,000		23 , 150	23, 150	72,788	01/25/2035	1FE
	ABFCN 2005-0P1X, N1		03/26/2007 _	SCHEDULED REDEMPTION		513,872	513,872	513,872	513,872						513,872				6,498	09/26/2035 _	
14975T-AA-6	ABSN 2006-HE5, A1	-	03/27/2007 .	. SCHEDULED REDEMPTION		1,201,723	1,201,723	1,201,348	1,201,404		320		320		1,201,723				23,634	07/27/2036	1FE
004375-CF-6 004421-MZ-3	ACCR 2004-4, A2D		03/26/2007 .	SCHEDULED REDEMPTION		1,665,211	1,665,211 188,815	1,665,211	1,665,211						1,665,211 188.815				20,436 858	_01/25/2035 _ _05/25/2035 _	1FE
	ACE 2005-NE1, M5		02/20/2007 .	. WACHOVIA SECURITIES		2,508,887	2.500.000	2,500,000	2.500.000						2.500.000		8.887	8.887	24.318	05/25/2035	1FF
	ACE 2005-WF1, M6		02/20/2007	WACHOVIA SECURITIES		3,550,095	3,540,000	3,540,000	3,540,000						3,540,000		10,095	10,095	34,724	05/25/2035	
	ACE 2006-GP1, A		03/26/2007 .	. SCHEDULED REDEMPTION		1,252,170	1,252,170	1,252,170	1,252,170						1,252,170				15,270	02/25/2031	
00441W-AA-4	ACE 2006-SL4, A-1		03/26/2007 _	SCHEDULED REDEMPTION		1 , 155 , 885	1, 155,885	1, 155,885	1, 155,885						1, 155,885				14,202	09/25/2036 _	1FE
00400+ 40 0	ACCOTA INC. TERM LOAN		04 /00 /0007	WACHOVIA BANK AND TRUST		0 504 700	2 404 250	0 517 040	0 547 045		(140)		(140)		0 547 667		4 100	4 100	45 744	07/00/0010	47
00486*-AB-9 990530-9A-7	ACOSTA, INC. TERM LOAN		01/09/2007 .	OF NORTH CAROLIN		3,521,798 102.564	3,491,250 102,564	3,517,840 102,564	3,517,815		(148)		(148)		3,517,667 102,564		4, 132	4, 132	15,711 252	07/28/2013 05/02/2013	
990530-9A-7	ACUMENT TL (TFS ACQUISITION)		02/20/2007 .	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				ZJZ	08/11/2013	
005125-9A-9	ACXIOM CORP. TERM LOAN		03/29/2007 .	Various		171,667	171,667	171,667	171,667						171,667				3,508	09/15/2012	
007903-9A-7	ADVANCED MICRO DEVICES, INC. LOAN	.	03/30/2007 .	SCHEDULED REDEMPTION			86,287	86,287	86,287	ļ	ļ			ļ	86,287	ļ	ļ		25,030	12/31/2013	
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		03/01/2007 .	Various		164,743	162,647	235,680	138,802		(72,221)		(72,221)		162,647		2,095	2,095	8,918	02/28/2008	1
00780*-AA-4 00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. A	-	03/01/2007 .	SCHEDULED REDEMPTION		2,206 6,066	2,206 6,066	1,381 3,797	1,720 4,729	}	486		486 1,337		2,206 6,066					03/01/2017 . 03/01/2017 .	-
U0780^-AB-2 00764P-AW-0	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2007 .	Various		68,228			70,063		(1,835)		(1,835)						750	03/01/2017	- '
009349-AA-9	AERLS 2005-1, G1A		03/05/2007 _	SCHEDULED REDEMPTION		241,199	241, 199	241,199	241,199		(1,000)		(1,000)		241.199				3,048	09/09/2030	
	AFFINION GROUP B		03/22/2007 .	. SCHEDULED REDEMPTION		55,851	55,851	56,209	56,215		(365)		(365)		55,851					10/17/2012 _	4FE
	AHM 2005-1 3A1	<u>. </u>	03/26/2007	SCHEDULED REDEMPTION		1,029,945	1,029,945	1,029,140	1,029,319	<u> </u>	626		626		1,029,945	ļ			11,959		
_	•								_	_	_			_							

			Show A	I Long-Term	Bonds and	Stock Sold,	Redeemed (or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter						
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
			-			_	-		11	12	13	14	15			_				
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
								Book/	Unroplized	Year's		,		Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of					Unrealized		Temporary	Carrying	Book /Adivoted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposa	l Name	Shares of	Consid		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted	Disposal			(Loss) on	Received	Maturity	
	Description				Consid-	D V-I		, ,	Increase/	tization)/	Recog-	(11 + 12 -	Carrying		(Loss) on	(Loss) on				dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
02660L-AC-4	AHMA 2006-4 1A21		SCHEDULED REDEMPTION		719,016	719,016	719,016	719,016						719,016				10,267	10/25/2046 .	
	AHMT 2004-4 1A1 AHMT 2006-1 1A3		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,025,647	3,025,647 2,001,317	3,025,647	3,025,647 2,001,317						3,025,647 2,001,317				35,209 24,777	02/25/2045 . 03/25/2046 .	
	AHR 2004–1A. A				(244,077)	(244,077)	(244,077)	47,589						(244,077)				641	03/23/2040 .	
		03/30/2007	SCHEDULED REDEMPTION		6,690	6,690	6,743	6.734		(44)		(44)		6,690					_03/31/2012 _	
013104-AJ-3	ALBERTSON'S	01/19/2007			1,572,105	1,500,000	1,551,300	1,543,059		(576)		(576)		1,542,483		29,622	29,622	49,688	02/15/2011 .	
013817-AJ-0	ALCOA INC		SALOMON SMITH BARNEY		3,511,165	3,500,000	3,488,975			23		23		3,488,998		22, 167	22, 167	16,061	02/01/2027 .	
022249-AU-0	ALCOA INC				17,388,560	16,000,000	17,858,560	17,708,045		(2,774)		(2,774)		17,705,271		(316,711)	(316,711)	570,000	01/15/2028 .	1FE
995201-9E-2	ALION SCIENCE & TECHNOLOGY BRIDGE LOAN		SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000		ļ	ļ	ļ		1,000,000	ļ			40,654	12/30/2011 .	
995201-9B-8			SCHEDULED REDEMPTION		1, 168,663	1, 168, 663	1, 168,663	1, 168,663						1, 168, 663				8,344	08/02/2013 .	
	ALIX PARTNERS LLP TRANCHE B TERM LOAN		SCHEDULED REDEMPTION		7,500	7,500				70				7,500		00 041	00 044	117	10/12/2013 .	
018490-AM-4 990470-9B-4			SALOMON SMITH BARNEY Various		4,018,320 2,326,924	4,000,000 2,326,924	3,988,680	3,989,300 2,326,924		76		76		3,989,376 2,326,924	·	28,944	28,944	77,306 41,666	. ₋ 04/01/2016 ₋ . ₋ 01/15/2012 ₋	
990470-9B-4 990470-9A-6					5,242,734	5,242,734	5,242,734	5,326,924						2,326,924				94,085	01/15/2012 . 01/15/2012 .	
950+10-5A=0	MELIED HAVIE HA ILIM LUAN		BEAR STEARNS SECURITIES	h	442 , رو۔۔۔۔۔										<u> </u>			٥٥٥٠, ٩٩		. J. L
020039-DB-6	ALLTEL CORP		CORP.		11,968,740	11,500,000	12, 177, 519	11,958,190		(8,912)		(8,912)		11,949,277	1	19,463	19,463	503 , 125	07/01/2012 .	1FE
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN	03/30/2007	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500		(0,012)		(0,012)		17,500		, 400		20, 152		
023551-AM-6	AMERADA HESS CORP				1,640,820	1,500,000	1,691,970	1,686,697		(281)		(281)		1,686,416		(45,596)	(45,596)	41,859		
02406P-AE-0	AMERICAN AXLE & MFG INC		LEHMAN BROTHERS INC		4,350,000	5,000,000	5,024,350	5,018,542		(167)		(167)		5,018,375		(668,375)	(668,375)	122,500	02/11/2014 .	3FE
			WARBURG DILLION READ LLC																	
025816-AQ-2	AMERICAN EXPRESS				9,867,800	10,000,000	9,991,200	9,993,761		202		202		9,993,964		(126, 164)	(126, 164)	345,313	07/15/2013 _	
02660T-EK-5	AMERICAN HOME MTG 2005-2 1A1	03/26/2007			5, 137, 211	5, 137, 211	5, 137, 211	5,137,211						5, 137, 211				63,247	09/25/2045 .	1FE
000074 DE 6	AMERICAN INTL GROUP	03/09/2007	MORGAN STANLEY DEAN		3.551.485	3.500.000	3.483.060							3.483.060		68.425	68.425	608	03/15/2037	1FF
026874-BE-6 71646X-AA-6	AMETHYST	01/15/2007			551,485, د	3,500,000	3,483,060	624.974						624.974				13.249	03/15/203/ . 01/15/2016 .	
031162-AL-4	AMGEN INC 0% 03/01/2032		TENDER OFFER		3,550,568	4,700,000	3,658,455	3,562,794		(12, 116)		(12, 116)		3,550,677		(109)	(109)	13,249	03/01/2032	
03200@-AC-4	AMPACET CORP SER C SR NTS				20,876,676	20,000,000	20,976,200	20,646,786		(18,734)		(18,734)		20,628,052		248,624	248,624	676,000	08/25/2010 .	
_990319-9A-5		12/29/2006																82	12/23/2012 .	
03072S-DJ-1	AMSI 2002-4 M2		SCHEDULED REDEMPTION		654,801	654,801	657,257	657, 147		(2,346)		(2,346)		654,801				12,299	02/25/2033 .	1FE
			KEEFE, BRUYETTE & WOODS,																	
032166-AQ-3	AMSOUTH BANK NA				10,407,953	10,707,000	10,381,815	10,436,638		9,034		9,034		10,445,672		(37,718)	(37,718)	258,202	04/01/2013 .	1FE
207543-S*-1	AMTRAK (AS LESSEE) SERIES A CONN BK & TR				54,043	54,043	54,703	54,044		(1)		(1)		54,043				2,743	01/02/2007 .	2
					163,826	163,826	176,943	163,826		(40, 500)		(40, 500)		163,826				6,302	01/01/2007 .	
	ANADARKO PETROLEUM CORP				23,000,000	23,000,000 1,500,000	22,877,870	23,019,560		(19,560)		(19,560)		23,000,000 1,661,540		36,640	36,640	618, 125 30, 479	03/01/2007 . 05/01/2032 .	
037389-AP-8					15.000.000	1,500,000	1,002,205	15.006.534		(238)		(238)		1,061,340	·			521.250	03/01/2032 .	
		01/24/2007			10.185.230	11.000.000	10,327,290	10.457.567		4.076		4.076		10.461.642		(276,412)	(276,412)	98.924	05/15/2015 .	
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON				1,228,500	1,228,500	1,230,654	1,223,146		5,354		5,354		1,228,500				47,666	02/28/2016 .	
990798-9A-0	ARAMARK CORPORATION TERM LOAN	03/30/2007	SCHEDULED REDEMPTION		25,740	25,740	25,740							25,740					_01/26/2014	3FE
038522-AF-5					4,011,280	4,000,000	4,018,106	4,004,436		(1,996)		(1,996)		4,002,440		8,840	8,840		05/01/2007 .	
990121-9A-5	ARBY'S RESTAURANT GROUP, INC. B														ļ			39,622	07/25/2012 .	4FE
			DAIN RAUSCHER		.=		.=	.=							1					1
041150-DG-5	ARKANSAS STUDENT LOAN AUTHORITY		INCORPORATED		17,200,000	17,200,000	17,200,000	17,000,000		(7,7)		/2/2		17,200,000	}			264, 164	12/01/2040 .	
007036-FW-1 007036-PG-5	ARMT 2005-1 5A2					821,287 1,904,550				(747)	·	(747)		821,287 1.904.550	·			10,410 18,514	05/25/2035 .	
D07036-PG-5	ARMT 2005-6A 2A1		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,904,550	1,904,550	1,904,986	265.404		(355)		(355)		1,904,550				3.380	11/25/2035 . 05/25/2035 .	
045424-DS-4	ASC SERIES 1997-D4 CLASS A-1D		SCHEDULED REDEMPTION		4,056,302	4,056,302	4,092,048	4,058,468		(2, 166)		(2,166)		4,056,302				35,340	04/14/2029 .	
045424_AN-8	ASSET SECURITIES CORP 1995 MDIV, A1	03/11/2007	SCHEDULED REDEMPTION		56,220	56,220	57,933	56,402		(182)		(182)		56,220				894	08/13/2029 .	
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996		SCHEDULED REDEMPTION		196,598	196,598	198,840	196,729		(131)		(131)		196,598				1,532	02/14/2029 .	
04622D-AA-9	ASSURED GUARANTY US HLDG				4,990,250	5,000,000	4,990,250	4,990,250	L	ļ	ļ	ļ	ļ	4,990,250	ļ		L	<u> </u>	12/15/2066 .	
04685R-AA-2	ATHENA NEURO FIN				2,043,560	2,000,000	2,002,500	2,002,203		(56)		(56)		2,002,146		41,414	41,414	56,792	02/21/2008 .	4FE
			BNP PARIBAS SECURITIES												1					1
990606-9B-3	ATLANTIC MARINE HLDG CO TERM B		CORP		1,005,000	1,000,000	1,000,000							1,000,000	ļ	5,000	5,000		03/22/2014 .	
05368B-AA-8	AVIATION SECURITIZATION II LLC		SCHEDULED REDEMPTION		959,946	959,946	959,946	959,946						959,946		40.000	40.000	13,576	12/15/2023 .	
	AZ CHEM US INC. U.S. TERM LOAN			·	1,010,000 107,044	1,000,000 107,044	1,000,000	112,708		(5,663)		(5,663)		1,000,000 107,044	}	10,000	10,000	1,608	02/28/2013 .	
	BACM 2001-1, A2 BACM 2001-PB1. A2						116,820	112,708		(5,663)		(5,663)		107,044				1,608	04/15/2036 . 05/11/2035 .	
	BACM 2005-6 A3			·	5,036,914	5,000,000	5,017,191	5,015,001		(1,711)	ļ	(1,711)		52,883	ļ	22.470	22.470		05/11/2035 . 09/10/2047 .	
	BACM 2005-6 ASB		BANK OF AMERICA		10.044.141	10.000.000	10,034,370	10.030.427		(1.003)		(1.003)		10.029.425		14.716	14.716		09/10/2047 .	
נ-טד טודטטע	DITOR LOVE O NOD		Driet Of AMELITON		10,077, 141	10,000,000	10,007,070	10,000,427		(1,000)		(1,000)		10,020,420		IT, / IU		17 1,204		- 1 11

				Show All	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	d of by the	Company	During the	Current Q	uarter						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	BALDOR ELECTRIC COMPANY TERM LOAN	eigii	03/07/2007 _	SCHEDULED REDEMPTION	Olock	100,000	100.000	100,000	value	(Decrease)	Accietion	Tilzeu	13)	value	100,000	Disposai	Disposai	Disposai	2,287	01/31/2014 .	
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2007	SCHEDULED REDEMPTION		13,785	13.785	13.785	13.785						13,785				196	12/01/2014 .	
06406J-HB-4	BANK OF NEW YORK CO INC		03/30/2007	Various		24,300,550	25,000,000	24,916,000	24,928,286		1.825		1.825		24,930,111		(629.561)	(629, 561)	682,000	03/15/2015	
	BANK ONE EQUITY INVESTORS 1998C SR NTS		02/28/2007	SCHEDULED REDEMPTION		124,536	124,536	62,957	112,925		11,611		11,611		124,536		,	,		03/01/2008 .	
				BEAR STEARNS SECURITIES																	
071707-AM-5	BAUSCH & LOMB INC 4.421880% 08/01/2023		03/07/2007	CORP.		1, 135,572	1,000,000	1,395,190	1,304,637		(16,924)		(16,924)		1,287,713		(152,141)	(152, 141)	40,305	08/01/2023 .	2FE
				GREENWICH CAPITAL																	
07385T-AJ-5	BEAR STEARNS CO INC		03/29/2007 _	MARKETS, INC.		5,045,100	5,000,000	5,019,050	5,015,404		(401)		(401)		5,015,003		30,097	30,097	109,250	11/15/2014 .	1FE
073902-KF-4	BEAR STEARNS CO INC	1	03/29/2007 _	BEAR STEARNS SECURITIES CORP.		9,808,100	10,000,000	9,966,300	9,969,391		699		699		9.970.090	I	(161.990)	(161,990)	225,250	. 10/30/2015	1FE
VI 0802=NF=4	BEAR STEARING OF THE		00/20/200/	BEAR STEARNS SECURITIES	•	١١١٧, تو	10,000,000		, 808 , 391								(101,880)	(101,990)	220,230	10/ 00/ 20 10 .	
079857-AH-1	BELLSOUTH CAP FD	1	03/27/2007	CORP.		2.343.560	2.000.000	2.169.320	2.158.932		(682)		(682)		2.158.251	L	185.309	185.309	98.438	02/15/2030	1FE
079860-AD-4	BELLSOUTH CORP		02/15/2007	LEHMAN BROTHERS INC		10,724,200	10,000,000	9,935,000	9,939,109		131		131		9,939,240		784,960	784,960	240,625	10/15/2031 .	
	BLACK PRESS US PTNR TERM B1		12/29/2006	VARIOUS															889	08/02/2013	
			01/02/2007	SCHEDULED REDEMPTION		2,521	2,521	2,521	2,521						2,521				209	07/18/2011 .	
105667-AA-7	BMAT 2006-1, A2		03/26/2007	SCHEDULED REDEMPTION		5,982,009	5,982,009	5,982,009	5,982,009						5,982,009				71,005	07/25/2036 .	
05948K-W5-4	BOAA 2005-11 4A5		03/01/2007	. SCHEDULED REDEMPTION		213,881	213,881	213 , 196	213,239		642		642		213,881				2,733	12/25/2035 .	1FE
05948K-E5-4 05950A-AV-8	BOAA 2005-6 2CB1 BOAA 2006-4 5CB1		03/01/2007	. SCHEDULED REDEMPTION		531,564 678,228	531,564 678,228	544,604 .687,394	531,243		321		321		531,564 678,228				6,961 7,346	07/25/2035 . .05/25/2036 .	1FE
097014-AH-7	BOEING CAPITAL CORP		03/01/2007	Various LEHMAN BROTHERS INC		5, 180, 250	5,000,000	5,451,350	5,370,512		(10.974)		(10.974)		5.359.537		(179,287)	(179, 287)	192,528	05/25/2036 . 01/15/2013 .	IFE 1FF
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		03/15/2007	SCHEDULED REDEMPTION		62.222	62.222	71,336	70.670		(8.447)		(8.447)		62.222		(179,207)	(179,207)	1.066	01/15/2013 .	17
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/01/2007	SCHEDULED REDEMPTION		111,324	111,324	110,276	110,456		867		867		111,324				1.696	12/01/2017	1
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS		_03/01/2007	SCHEDULED REDEMPTION		135,629	135,629	138,526	136,490		(861)		(861)		135,629				2,084	.01/01/2019	2
991882-9B-9	BOYD GAMING CORP (US) TERM LOAN		03/30/2007 _	SCHEDULED REDEMPTION		30,013	30,013	30 , 142	30,143		(131)		(131)		30,013				521	06/30/2011 .	3FE
990641-9A-2	BPC HOLDING CORPORATION TERM LOAN B		03/30/2007	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					09/20/2013 .	4FE
100000 05 0	PRI 700 0 B 0		00 (00 (0007	CITIGROUP GLOBAL MARKETS															20 111	40 (04 (0000	455
10623P-BF-6	BRAZOS S.P.C.		02/02/2007 _	DAIN RAUSCHER		20,000,000	20,000,000	20,000,000							20,000,000				82,444	12/01/2033 .	1FE
10623P-DB-3	BRAZOS S.P.C.		03/23/2007 _	INCORPORATED		6,400,000	6,400,000	6,400,000							6,400,000				26,332	03/01/2040 .	1FE
100201 DD 0	DIA200 0.1 .0.			CITIGROUP GLOBAL MARKETS		9,400,000		0,400,000											20,002	00/01/2040 .	
10623P-CK-4	BRAZOS STUDENT FINANCE CORP - TRUST 2003		02/26/2007			10,000,000	10,000,000	10,000,000							10,000,000				41, 183	07/01/2038 .	1FE
				CITIGROUP GLOBAL MARKETS																	
106238-FK-9	BRAZOS, TEXAS HIGHER EDUC AUTH		03/21/2007 _			2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				24,794	12/01/2033 _	
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		03/28/2007	. CALLED @ 100.00000000		100,000	100,000	100,000							100,000				411	12/01/2036 .	
073879-2S-6 073879-VV-7	BSABS 2005-AQ2, A1		03/26/2007	SCHEDULED REDEMPTION		2, 139, 136 880, 308	2, 139, 136 880, 308	2, 139, 136 880, 308	2, 139, 136 880, 308						2, 139, 136 880, 308				25,889 4.714	09/25/2035 .	
	BSABS 2005-RE5, 1A1		03/26/2007 _	SCHEDULED REDEMPTION									ļ						4,714 9.454	06/25/2035 . 03/25/2035 .	
			03/26/2007	SCHEDULED REDEMPTION		1,452,616	1,452,616	1,452,616	1,452,616						1,452,616				19,937	02/25/2036 .	
07388E-AJ-5	BSABS 2006-SD2, A2		03/26/2007	SCHEDULED REDEMPTION		155,572	155,572	155,572	155,572						155,572				1,856	06/25/2036	
07384M-6H-0			03/01/2007	SCHEDULED REDEMPTION		496,669	496,669	488,365			8,304		8,304		496,669				1,846	02/25/2035 .	
07383F-7W-2	BSCMS 2005-PWR8, A4		03/28/2007	COUNTRY WIDE		24,057,309	25,075,000	24,098,277	24, 192, 588		21, 172		21,172		24,213,760		(156,451)	(156,451)	387,413	06/11/2041 .	
	BSMF 2006-SL1, A		03/26/2007	. SCHEDULED REDEMPTION		2,875,855	2,875,855	2,875,855	2,875,855				ļ		2,875,855				35,491	08/25/2036 .	
	BURLINGTN NORTH SANTA FE		01/15/2007	. SCHEDULED REDEMPTION		1,221,409	1,221,409 474,217	1,221,409	1,221,409		30,165		30 , 165		1,221,409 474,217	ļ			46, 188	01/15/2024 .	
12200B-AA-6 121899-EB-0	BURLINGTON NORTH		03/22/2007	SCHEDULED REDEMPTION		474,217 35,154	35, 154	442,302 35,299	444,053 35,233		(79)		(79)		35, 154				10,848	01/15/2021 _. 03/22/2009 .	1FE 1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		03/22/2007	SCHEDULED REDEMPTION		17,363	17,363	17,363	17,363		(19)		(19)		17,363				444	08/01/2022 .	2
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005		12/28/2006	PRINCIPAL PAYMENT		8,662	8,662	8,662							8,662				184	06/28/2012 .	
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005		_01/02/2007	SCHEDULED REDEMPTION		1,733,620	1,733,620	1,733,620	1,733,620						1,733,620				36,883	.01/02/2012	1
12315#-AD-3	BURT'S BEES TERM LOAN		03/30/2007 _	SCHEDULED REDEMPTION		5,625	5,625	5,625	5,625						5,625					03/29/2011 .	
07820Q-AY-1	BVMBS 2004-2 1A		03/25/2007	SCHEDULED REDEMPTION		1,689,334	1,689,334	1,689,334	1,689,334		ļ		ļ		1,689,334	ļ			15,431	02/25/2035 .	
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		01/02/2007 _	. SCHEDULED REDEMPTION		42,500	42,500	42,632	42,629		(129)		(129)		42,500				512	03/29/2013 .	3FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2007	. SCHEDULED REDEMPTION		595,803	15,991 595,803	15,991 583,349	15,991 607,167		(11,364)		(11,364)		15,991				213	05/10/2025 . 07/23/2010 .	2
12960Q-AA-3 12477M-AC-4			03/01/2007	SCHEDULED REDEMPTION		318,252	318,252				(11,364)		(939)						4,589	07/23/2010 . 11/14/2036 .	3FE 1FF
14155#-AA-8			03/01/2007	SCHEDULED REDEMPTION		666,527	666,527	666.527	666,527		(909)		(509)		666.527				19,063	11/14/2030 .	1
	CARR 2005-0PT2, A1B		03/26/2007	SCHEDULED REDEMPTION		6,231,439	6,231,439	6,231,439	6,231,439						6,231,439				55,486	05/25/2035 .	1FE
12489W-KX-1	CBASS 2005-CB3, AV1		01/25/2007	Various		207,684	207,684	207,684	207,684						207,684				943	12/25/2034	1FE
	CBASS 2005-CB6, A1		03/26/2007 _	SCHEDULED REDEMPTION		2,357,328	2,357,328	2,357,096	2,357,258		70		70		2,357,328				28,755	07/25/2035 .	1FE
124779-AA-7	CBASS 2006-RP1, A-1		03/26/2007	SCHEDULED REDEMPTION		2,314,257	2,314,257	2,314,257	2,314,257						2,314,257	L	L	L	27,917	04/25/2036 .	1FE

				Show Al	Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current Q	uarter						
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total						1	NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond	r	nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	l N	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity d	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
14983A-AA-7	CBASS 2006-SL1, A-1		03/26/2007	SCHEDULED REDEMPTION		1,714,784	1,714,784	2,462,846	2,309,786		(595,003)		(595,003)		1,714,784				34,725	09/25/2036 1FE	E
	CCCIT 2002-C1, C1		02/07/2007	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,013,281	4,000,396		(396)		(396)		4,000,000				65,013	02/09/2009 2FE	
	CCM MERGER INC. (DBA MOTORCITY CASINO) T		03/29/2007	SCHEDULED REDEMPTION		6,254	6,254	6,254	6,254						6,254				32,980	_07/19/2012 _ 4FE	
	CCMFC 2003-3A B1		02/01/2007	SCHEDULED REDEMPTION		453,732	453,732	444,560 907,606	444,815		8,917		8,917		453,732 937,771				3,828	07/25/2034 1FE	
	CCMFC 2004-1A V1	-	02/01/2007 02/01/2007	SCHEDULED REDEMPTION		937,771 337,763	937,771 337,763	323,585	911,099 324,422		26,672 13,341		26,672 13,341						9,031 3,264	01/25/2035 1FE 08/25/2035 1FE	
	CCMFC 2004-4A B1		02/01/2007	SCHEDULED REDEMPTION		809.329	809,329	781,033	781,033		28,296		28,296						7,799	10/25/2035 1FE	
	CCMFC 2004-A B1		02/01/2007	SCHEDULED REDEMPTION		441,714	441,714	417,846	418,469		23,246		23,246		441,714				4,306	03/25/2035 1FE	
	CCMFC 2004-B B1		02/01/2007	SCHEDULED REDEMPTION		689,798	689,798	664,798	664,305		25,493		25,493		689,798				6,679	10/25/2035 1FE	E
	CCMFC 2006-1A B1		02/26/2007	SCHEDULED REDEMPTION		439	439	439	439						439				4	12/25/2046 1FE	
161505-EA-6		-	03/01/2007	SCHEDULED REDEMPTION		185,795	185,795	189,242	187,037		(1,242)		(1,242)		185,795		45 047	45.047	3,513	04/15/2032 1FE	
	CD 2005-CD1, A3	-	03/28/2007	COUNTRY WIDE		7,026,524 24,977,540	7,000,000 25.000.000	7,009,317 24,900,390	7,011,003 24,921,112		(427) 1,835		(427)		7,010,576 24,922,947		15,947 54.593	15,947 54.593	120,914	07/15/2044 1FE 07/15/2044 1FE	
	CDTIM 2005-1. A1		03/28/2007	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	
	CEDAR FAIR. L.P. U.S. TERM LOAN	-	03/30/2007	SCHEDULED REDEMPTION		17,500	17,500	17,603	17,603		(103)		(103)		17,500				65,611	08/30/2012 3FE	
	,			MORGAN STANLEY DEAN		,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, , , , ,		,		,		, , , ,				,		
156700-AG-1	CENTURYTEL INC		03/26/2007	WITTER		2,754,275	2,500,000	3,002,100	2,830,401		(12,495)		(12,495)		2,817,906		(63,631)	(63,631)	122,500	08/15/2012 2FE	E
				BEAR STEARNS SECURITIES																	
	CENTURYTEL INC		03/29/2007	CORP.		2,479,625	2,500,000	2,484,600			12		12		2,484,612		(4,987)	(4,987)	1,667	04/01/2017 2FE	
	CFAB 2003-6, 2M2 CHAMT 2002-1, B		03/26/2007 03/15/2007	SCHEDULED REDEMPTION		799,903 6,500,000	799,903	799,903	799,903		(1,810)		(1,810)						12,858 92,961	04/25/2033 1FE 06/15/2009 1FE	
	CHAMT 2002-1, B		03/15/2007	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,000,000	7,000,000		(1,010)		(1,010)		7,000,000				110,437	06/15/2009 2FE	
10 10 111 100 1	OTAMI 2002 I, O		00/ 13/2007	J. P. MORGAN SECURITIES.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											110,407	00/ 13/2003 21 L	
46625H-AJ-9	CHASE MANHATTAN CORP		01/31/2007	INC		15,740,400	15,000,000	16,618,800	16,031,058		(21,545)		(21,545)		16,009,513		(269,113)	(269, 113)	517,500	02/01/2011 1FE	E
	CINEMARK USA INC. TERM LOAN		02/12/2007	VARIOUS															6, 155	10/05/2013 4FE	E
	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		03/15/2007	SCHEDULED REDEMPTION		261,791	261,791	261,791	261,791						261,791				3,204	06/15/2010 1	
12558M-AG-7			03/01/2007	SCHEDULED REDEMPTION		46,218	46,218	46,202	46,213		4		4		46,218				651	02/25/2030 1FE 10/20/2032 1FE	
	CITHE 2003-1		03/01/2007 03/01/2007	SCHEDULED REDEMPTION		105,365 70,244	105,365 70,244	70,222	105,360 70,235				9		105,365 70,244				1,092 789	10/20/2032	
	CITIGROUP MORTGAGE LOAN TRUST, INC.		03/01/2007	SCHEDULED REDEMPTION		1.120.845	1, 120, 845	1, 122, 073	1.121.710		(865)		(865)		1.120.845				11.504	_08/25/2035 1FE	
	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		03/09/2007	SCHEDULED REDEMPTION		1,067,512	1,067,512	1, 131, 480	1,107,684		(40, 173)		(40, 173)		1,067,512				18,995	07/09/2010 1	
	CLARIAN IND HEALTH FACILITY FINANCE		03/01/2007	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				4,959	03/01/2033 1FE	E
	CMAC 1997-ML1, A4		03/01/2007	SCHEDULED REDEMPTION		108,486	108,486	114,690	108,939		(452)		(452)		108,486				1,625	12/15/2030 1FE	
	CMALT 2006-A7 1A13	-	03/01/2007	SCHEDULED REDEMPTION		284,469	284,469	285,358	40.040		(889)		(889)		284,469				2,845	12/25/2036 1FE 01/17/2032 1FE	
	CMLTI 2005-0PT4, A2A		03/11/2007 02/26/2007	SCHEDULED REDEMPTION		12,939	12,939 1,639,812	13,773	13,210		(271)		(271)		12,939				215	01/17/2032 1FE 07/25/2035 1FE	
	CMLT1 2005-0-14, A2A	-	03/01/2007	SCHEDULED REDEMPTION		200,581	200,581	199,970	1,009,012		611		611		200,581				2,006	12/25/2035 1FE	
	CMP SUSQUEHANNA CORP TERM LOAN		12/29/2006	VARIOUS															28,577	05/05/2013 4FE	
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE	.	_03/10/2007 _	SCHEDULED REDEMPTION		40,935	40,935	40,935	40,935						40,935				557	06/10/2024 1	
	COLGATE PALMOLIVE CO		01/02/2007	SCHEDULED REDEMPTION		1,584,398	1,584,398	1,742,838	1,608,412		(24,013)		(24,013)		1,584,398				69,555	07/02/2009 1	
	COLUMBIAN CHEMICALS COMPANY TERM B	-	03/27/2007	SCHEDULED REDEMPTION		30,000	30,000	30,206	30,206		(206)		(206)	}	30,000				61	03/16/2013 3Z.	
	COMPASS MINERALS TERM B	-	01/02/2007 03/01/2007	VARIOUS		208,962	208,962	208,962	208,962										12,081	12/22/2012	4
	CONCENTRA OPERATING CORP TERM B		01/02/2007	VARIOUS		200,302	200, 302	200,902	200,902										13,222	_09/30/2011 _ 4FE	E
	CONSOLIDATED CONTAINER CO LLC TERM LOAN		03/28/2007	Various		4,875,000	4,875,000	4,899,487	4,899,458		(24,458)		(24,458)		4,875,000				215,207	12/15/2008 4FE	
	CONTINENTAL AIRLINES	.	01/15/2007	SCHEDULED REDEMPTION		172,577	172,577	169,893	170,964		1,613		1,613		172,577				2,994	10/15/2013 3FE	
0400:- :- :	COOPER CHIEFRON CORP. 4 THEORY CO.		00 (00 (000)	CITIGROUP GLOBAL MARKETS			,										4 00= ==:	4 05= ==:		05 (45 (055)	_
216640-AD-4	COOPER CAMERON CORP 1.500000% 05/15/2024		03/26/2007	OLT LODGUE OL ODAL HADISTO		2,737,500	1,500,000	1,500,000	1,500,000						1,500,000		1,237,500	1,237,500	8,375	_05/15/2024 2FE	Ε
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		03/30/2007	CITIGROUP GLOBAL MARKETS		3,733,164	2,000,000	2,395,260	2,295,812		(35,080)		(35,080)		2,260,732		1,472,432	1,472,432	11,583	05/15/2024 2FE	:=
		-	12/29/2006	VARIOUS		104, د	2,000,000		2,293,612		35,060)		33,080)				1,4/2,432	1,4/2,432	6,640	12/23/2011 4FE	
			12/29/2006	VARIOUS															12,316	12/23/2011 4FE	
			12/29/2006	VARIOUS															35,453	12/23/2011 4FE	
		.	12/29/2006	VARIOUS															(585)	02/16/2013 4FE	
	COX ENTERPRISES INC	-	02/15/2007	MATURED		4,000,000	4,000,000	4,308,264	4,012,380		(12,380)		(12,380)		4,000,000				160,000	_02/15/2007 2FE	
990358-9A-3	CRC HEALTH CORPORATION TERM LOAN (2/06)		12/29/2006	Various		2,262,051	2,259,227	2,259,227	2,259,227						2,259,227		2,824	2,824	19,448	02/06/2013 4FE	Ε
225400_EII_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	
£20400=E0=/	UNLU JUIJ FINJI DUJI NI .230000% 11/24/2		01/22/200/	DOGION CONFUNATION		∠,004,000	2,500,000	2,000,700	2,311,369		(2,700)		(2,/30)		2,314,033		IU8, IO/	108, 107	1,009	1 1/ 24/ 2000 IFE	

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter)						
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	n Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		ln-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				MORGAN STANLEY DEAN																	
22541L-BK-8	CREDIT SUISSE FB USA INC		01/12/2007 .	WITTER		2,945,850	3,000,000	2,919,160	2,926,640		313		313		2,926,952		18,898	18,898	65,344	08/15/2015 .	
22540A-LK-2			_03/11/2007 _	SCHEDULED REDEMPTION		487,668	487,668	543,610	511,166		(23,499)		(23,499)		487,668				8,664	09/15/2041 _	
22540A-XJ-2 225458-NN-4	CSFB 2001-CK1, A2 CSFB 2005-AGE1, A1		03/01/2007 . 03/26/2007	SCHEDULED REDEMPTION		1,284,242	1,284,242 847.632	1,290,864 847.632	1,285,231 847.632		(989)		(989)		1,284,242 847,632				20,410 10,544	12/18/2035 .02/25/2032	
	CSMC 2006-8 3A1		03/01/2007 .	Various		1,169,343	1,169,343	1. 174 . 550			(2.383)		(2.383)		1, 169, 343				23.614	10/25/2021	
20763#-GX-3	CSX TRANS/CONNECTICUT NATL BANK SERIES A		01/03/2007 .	SCHEDULED REDEMPTION		268,807	268,807	268,807	268,807						268,807				13,776	01/03/2011	1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B		01/03/2007 _	SCHEDULED REDEMPTION		244,858	244,858	244,858	244,858						244,858				12,549	01/03/2011 _	
			03/20/2007 .	SCHEDULED REDEMPTION		69,221	69,221	69,221	69,221		ļ				69,221				875	10/20/2043	
12642V-AC-4	CTCDO 2006-4A, B		03/20/2007 .	SCHEDULED REDEMPTION		110,754	110,754	110,754	110,754		····				110,754				1,425	10/20/2043	
12642V-AD-2 230215-A#-2	CTCDO 2006-4A, CCULP INC. SENIOR NOTES		03/20/2007 .	SCHEDULED REDEMPTION EXCHANGE		69,221 6.123.527	69,221 6,150,000	69,221 6.046.575	6,119,852		(1.974)		(1.974)		69,221 6.117.878		5.649	5.649	943 102.076	10/20/2043 03/15/2008	4
230215-A#-2	CUMULUS MEDIA INC. TERM B		12/01/2006 .	BANK OF AMERICA		1,498,097	1,492,500	1,492,500	1.492.500		(1,9/4)	·	(1,9/4)		1.492.500		5.597	5,649	4.680	06/07/2013	4 4FE
	CVS CORP CTL 6.036% 12/10/28		_03/10/2007 _	SCHEDULED REDEMPTION		127,118	127,118	127,118	127,118						127, 118				1,710	. 12/10/2028	
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/10/2007 .	SCHEDULED REDEMPTION		296,546	296,546	296,546	296,546						296,546				3,877	01/10/2028	
			03/10/2007 .	SCHEDULED REDEMPTION		36,843	36,843	36,843	36,843						36,843				596	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		03/25/2007 .	SCHEDULED REDEMPTION		495,019	495,019	495,792	495,555		(536)		(536)		495,019				6,990	05/25/2034	1FE
12667F-XJ-9 12667G-WF-6	CWALT 2004-J11 1CB1 CWALT 2005-36 2A1A		03/01/2007 .	SCHEDULED REDEMPTION		2,291,164	119,858 2,291,164	116,431 2,291,164	116,489 2,291,164		3,369		3,369		119,858 2.291,164				1,382 29,618	11/25/203408/25/2035	1FE 1FF
12667G-R6-2	CWALT 2005-36 2414		03/26/2007 .	SCHEDULED REDEMPTION		1,507,362	1,507,362	1,507,362	1,507,362						1.507.362				18.114	09/25/2035	1FF
	CWHL 2003-20, 3A1		03/01/2007	SCHEDULED REDEMPTION		202.360	202.360	200,463	200.634		1.726		1.726		202.360				2.137	07/25/2018	
	CWHL 2004-13 1A6		03/01/2007 .	SCHEDULED REDEMPTION		328,966	328,966	340,377	337,709		(8,743)		(8,743)		328,966				4,023	01/25/2017	
	CWHL 2004-HYB8 3A1		03/20/2007 _	SCHEDULED REDEMPTION		239,214	239,214	239,288	239,267		(53)		(53)		239,214				3,402	_01/20/2035 _	
	CWHL 2005-2 2A3		03/26/2007 .	. SCHEDULED REDEMPTION		895 , 125	895 , 125	895 , 125	895, 125						895, 125				11,001	03/25/2035	
	CWHL 2005-7 1-A2 CWHL 2006-9 A10		03/25/2007 . 03/01/2007 .	SCHEDULED REDEMPTION		6,033,647		249,963	250,070 5,931,644		344		344		6,033,647				3,093 85,207	03/25/2035 . 05/25/2036 .	
	CWL 2004-12, 2AV3		03/01/2007 .	SCHEDULED REDEMPTION		1,211,418	1,211,418	1,213,892	1,213,266		(1,849)		(1,849)		1,211,418				17,535	04/25/2035	
223120070 110 7	ONE EGGT IE, ENTO		2.00/20/2001	MORGAN STANLEY DEAN				1,210,002	1,210,200		(1,040)		(1,040)		1,211,410					2.047 207 2000 1	
126671-4C-7	CWL 2004-2, M4		02/20/2007 .	WITTER		4,015,000	4,000,000	4,000,000	4,000,000						4,000,000		15,000	15,000	41,531	03/25/2034	1FE
				MORGAN STANLEY DEAN																	
126671-4D-5	CWL 2004-2, M5		02/20/2007 .	WITTER		10,830,559	10,775,000	10,775,000	10,775,000						10,775,000		55,559	55,559	117, 172	02/25/2034	1FE
1266/1-4W-3	CWL 2004-3, M4		02/20/2007 .	CANTOR FITZGERALD		8,031,250	8,000,000	8,000,000	8,000,000						8,000,000		31,250	31,250	82,669	04/25/2034	1FE
126671-4X-1	CWL 2004-3, M5		02/20/2007 .	WITTER		5,025,782	5,000,000	5,000,000	5.000.000						5.000.000		25.782	25,782	54,372	03/25/2034	1FE
			_03/26/2007 _	SCHEDULED REDEMPTION		3,884,035	3,884,035	3,913,316	3,905,467		(21,433)		(21,433)		3,884,035				49,613	_02/25/2035 _	
990477-9A-1	DANA CORP. DIP TERM LOAN		01/02/2007 .	VARIOUS															2,406		
	DAVITA INC. TERM B (10/05)		02/23/2007 .	Various		9,387,500	9,387,500	9,387,500	9,387,500						9,387,500				303,537	10/05/2012	3FE
991967-9B-8 64244*-AA-0	DEI SALES, INC DELAWARE NORTH COMPANIES-BOSTON SR SECD		01/04/2007 . 03/22/2007 .	VARIOUS		312,832	312,832	312,832	308,672		4 . 159		4, 159		312,832				5,851 6,609	09/22/2013 . .09/22/2015 .	
	DEX MEDIA EAST TERM A (6/04)		03/22/2007 .	SCHEDULED REDEMPTION	·	171,366 م	171,366	171,798	171,856	ļ	4, 159		4, 159		171,366				1,596	11/08/2008	
	DEX MEDIA EAST TERM B (6/04)		03/30/2007 .	SCHEDULED REDEMPTION		292,664	292,664	292,664	292,664						292,664				3,921		
991483-9E-0	DEX MEDIA WEST TERM A (6/04)		_01/26/2007 _	VARIOUS															4,816	09/09/2009	3FE
			03/30/2007 .	. SCHEDULED REDEMPTION		649,735	649,735	649,414	649,403		333		333		649,735				21,019		
			03/15/2007 _	SCHEDULED REDEMPTION		285,399	285,399	285,266	285,348		51		51		285,399		0 470 050	0 470 050	4,053	11/15/2022 _	
25271C-AE-2 995761-9B-1	DIAMOND OFFSHORE DRILL 1.500000% 04/15/2 DIRECTV HOLDINGS TERM B (4/05)		01/31/2007 . 03/26/2007 .	Various		10,701,700	6,250,000 13,409	8,920,743 13,409	6,764,553 13,409		(170,406)	·	(170,406)		8,527,847 13,409		2, 173, 853	2, 173, 853	27,656 13,905	04/15/2031 . 04/13/2013 .	1FE 3FE
23322B-CZ-9			03/20/2007 .	SCHEDULED REDEMPTION		196, 159	196, 159	216,707	202,331		(6, 171)		(6, 171)		196, 159				2,698	11/12/2031	1FE
251563-CG-5			_03/01/2007 _	SCHEDULED REDEMPTION		174,644	174,644	169,541	169,582		5,062		5,062		174,644				2,053	_09/25/2033 _	1FE
990456-9C-1	DOLE FOOD CO PREFUNDED LC		01/16/2007 .	VARIOUS															3,943	04/12/2013 .	
990456-9A-5	DOLE FOOD CO TERM LOAN B (DOLE)		01/19/2007 .	VARIOUS							ļ	ļ							3,874	04/12/2013	
990456-9B-3 25754Q-AF-4	DOLE FOOD CO TERM LOAN C (SOLVEST)		01/16/2007 . 03/09/2007 .	VARIOUS		1,525,266	1,483,000	1,537,735	1,523,784		(2,872)		(2,872)		1,520,911		4,354	4,354	22, 122 113, 944	04/12/2013 . 07/01/2011 .	
25754Q-AF-4 25754Q-A*-8	DOMINO'S TERM LOAN		03/09/2007 _	SCHEDULED REDEMPTION		3,990,412	3,990,412	4,017,709	4,017,607		(27, 195)		(27, 195)		3,990,412		4,354	4,354	53,570	06/25/2010	
	DONNELLEY (R.H.) TERM B (9/04)		03/30/2007 .	Various		42,773	42,773	42,718	42,899		(126)		(126)		42,773				5,977	06/30/2011	
			_01/12/2007 _	DISTRIBUTION		382,859		382,859	382,859						382,859					_04/12/2020 _	
				DAIN RAUSCHER																	
28140E-AD-3	EDUCATION FUNDING CAPITAL TRUST I		02/12/2007 .	INCORPORATED	ļ	16,500,000	16,500,000	16,500,000	16,500,000	ļ	ļ				16,500,000			L	176,954	03/15/2032	1FE
004405 45 5	EDUCATION FUNDING CARLEY TRUCK		00/45/0055	CITIGROUP GLOBAL MARKETS		0.050.055	0.050.055	0.050.000							0.050					00/47/00:5	455
28140E-AG-6	EDUCATION FUNDING CAPITAL TRUST II	.	03/15/2007 .	.	L	3,250,000	3,250,000	3,250,000	L	L	L	L	L	L	3,250,000	L	L	L	L26./44	03/17/2042	1FE

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	d of by the	Company	During the	Current C	uarter						
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
		- 3		CITIGROUP GLOBAL MARKETS						(= 50: 50:50)			10,			-			3		()
28140U-AH-8	EDUCATION FUNDING CAPITAL TRUST III		02/06/2007 .			7,200,000	7,200,000	7,200,000							7,200,000				29,624	12/15/2042 .	1FE
280907-AF-3			02/13/2007 _	_ CALLED @ 100.00000000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				21,033	06/01/2020 _	
280907-BK-1	EDUCATION LOANS		02/21/2007 .	. CALLED @ 100.00000000		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				31, 154	12/01/2036 .	
280907-BF-2	EDUCATION LOANS 2004 A/B		03/27/2007 _	_ CALLED @ 100.00000000		550,000	550,000	550,000							550,000				2,276	12/01/2036 _	1FE
004407 44 0	EDUCATIONAL FUNDING OFFICE OF THE		00 (00 (0007	CITIGROUP GLOBAL MARKETS		44 000 000	44 000 000	44 000 000							44 000 000				00.054	00/04/0040	455
	EDUCATIONAL FUNDING SERVICES INC		03/28/2007 .	WACHOVIA SECURITIES		11,200,000 7,699,840	11,200,000 8,000,000	11,200,000			61		61		11,200,000 7,958,781		(258.941)	(258,941)	90,854	06/01/2042 . 03/15/2027 .	
	EMBARQ / UNITED TELEPHONE OF FLORIDA		01/15/2007 .	SCHEDULED REDEMPTION		58.000	58.000	68,448	65.271		(7,271))	(7,271)		58.000		(230,341)	(250,541)	1.994	03/15/2027 .	
995943-9C-3	ENCORE MEDICAL FINANCE LLC TERM LOAN		02/05/2007 .	VARIOUS								,	(1,2/1)						17,708	_11/03/2013 _	
			02/09/2007 .	Various					6,522		(6,522))	(6,522)						8,211	03/17/2011 .	
268766-BZ-4	EOP OPERATING LP		_02/09/2007 _	TENDER OFFER		19,000,000	19,000,000	19,751,600	19,788,587		2,569		2,569		19,791,156		(791, 156)	(791, 156)	1,380,000	_03/15/2014 _	2FE
1				CREDIT SUISSE FIRST		_							1			1					
			02/12/2007 .	BOSTON		503 , 125	500,000	500,000		ļ					500,000	ļ	3 , 125	3, 125	326	02/08/2013 _	
990433-9A-4	F&W PUBLICATIONS 1ST LIEN 1ST LIEN		02/09/2007 .	VARIOUS															1,391	08/05/2012 .	
68242A-AA-0 31959A-AA-1	F1211 2000-1211 A FCHT 2005-1A. A	·	03/11/2007 .	SCHEDULED REDEMPTION		34,400	34,400 297.111	33,553	34, 165		235		235		34,400				593 3.629	04/11/2035 .	
31959A-AA-1	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		03/15/2007 .	SCHEDULED REDEMPTION		297, 111	144,824	144,824	144,746		79		79		144.824				6,090	09/15/2022 . 01/15/2020 .	
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		.01/15/2007	SCHEDULED REDEMPTION		236.345	236.345	236.345	235.044		1.300		1.300		236.345				9.938	.07/15/2020	2
	TEDENTE EN INCOMENTATION SEC EN SEC. IN		1.01, 10, 2001	CITIGROUP GLOBAL MARKETS					200,011											10, 2020 .	
31428N-AD-0	FEDERATED STUDENT FINANCE CORP		02/27/2007 _			20,000,000	20,000,000	20,000,000							20,000,000				128,714	06/01/2040 _	1FE
	FFML 2005-FF12 A2A		03/26/2007 .	. SCHEDULED REDEMPTION		823,112	823,112	823 , 112	823,112						823, 112				9,440	11/25/2036 .	
			_03/26/2007 _	SCHEDULED REDEMPTION		4,085,808	4,085,808	4,085,808	4,085,808						4,085,808				63,333	03/25/2025 _	
995424-9B-6	FIDELITY NATIONAL INFORMATION SERVICES T		01/18/2007 .	Various		8,082,457	8,082,457	8,098,593	8,098,649		(16, 193))	(16, 193)		8,082,457				60,526	03/09/2013 .	3FE
	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII FLAGSHIP CLO II, CLASS C, FLOATING RATE		03/01/2007 .	PRINCIPAL PAYMENT		15,000,000	1,035,317	1,035,317	1,035,317 15,000,000						1,035,317		(47,859)	(47,859)	260,487	02/28/2008 . 08/10/2014 .	1
34073M-7J-5			01/02/2007 .	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				2,698	01/01/2014 .	
	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		12/29/2006	SCHEDULED REDEMPTION		3,350	3,350	3,350	3,350						3,350				4,758	_10/31/2012 _	
	FNLC 2005-3, AV2		03/26/2007 .	SCHEDULED REDEMPTION		2,062,770	2,062,770	2,062,770	2,062,770						2,062,770				25,422	12/25/2035 .	
32113J-CD-5	FNLC 2005-4 A1		03/26/2007 _	SCHEDULED REDEMPTION		2,421,731	2,421,731	2,421,731	2,421,731						2,421,731				29,493	_02/25/2036 _	
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		03/15/2007 _	. SCHEDULED REDEMPTION		129,354	129,354	129,354	125,993		3,361		3,361		129,354				2,034	12/15/2016 _	4
08180#-AA-9			03/15/2007 .	. SCHEDULED REDEMPTION		50,816	50,816	50,816	49,599		1,217		1,217		50,816				799	12/15/2016 .	
34954M-AC-0	FORTE CDO (CAYMAN) LTD COMBO NOTE		12/28/2006 .	PRINCIPAL PAYMENT		47,384	47,384	(176,132)	23,692						23,692		23,692	23,692		04/12/2013 .	
990621-9A-4 995101-9C-8	FR X OHMSTEDE ACQUISITIONS CO. 1ST LIEN FREESCALE SEMICONDUCTOR, INC. TERM LOAN		01/11/2007 .	SCHEDULED REDEMPTION		69,565	69,565 36,250	69,862 36,328	69,857 36,328		(292)		(292)		69,565 36,250				502 211,984	08/09/2013 . 12/01/2013 .	
991719-9C-1	FTD, INC. TERM LOAN		01/31/2007 .	SCHEDULED REDEMPTION		49.167	49.167	49,167	49.167		(10)	,	(10)		49.167				11,929	07/28/2013 .	
31678U-AA-7	FTHEL 2003–1, A		_03/20/2007 _	SCHEDULED REDEMPTION		717,721	717,721	717,721	717,721						717,721				8,832	_09/20/2023 _	
				CITIGROUP GLOBAL MARKETS															, ,		
361448-AB-9	GATX CORP 7.500000% 02/01/2007		01/08/2007 .			1,222,640	1,000,000	1,000,000	1,000,000	ļ					1,000,000	ļ	222,640	222,640	32,708	_02/01/2007 _	2FE
1				CITIGROUP GLOBAL MARKETS									1			1					
361448-AC-7	GATX CORP 7.500000% 02/01/2007		01/08/2007 .			2,323,016	1,900,000	2, 183, 280	1,929,913		(6,980))	(6,980)		1,922,934		400,082	400,082	62,146	02/01/2007 .	
	GATX FINANCIAL CORP 2005-1 PASS THRU TR GE CAPITAL MALL FINANCE CORPORATION		01/02/2007 .	. SCHEDULED REDEMPTION		169,339	169,339 848,883	169,339 859,229	169,339 849,753		(870)		(870)		169,339				4,824 11,492	01/02/2025 . 09/13/2028 .	
36158Y-FS-3	GECMC 2002-2A, A2		03/01/2007 .	SCHEDULED REDEMPTION		104,383	104,383		104,615		(870)		(870)						1,198	08/11/2036 _	
990747-9A-7	GENERAC ACQUISITION CORP TERM LOAN		01/31/2007 .	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000		(202)	,	(202)		15,000				283	11/09/2013 .	
_368774-AA-3			_01/28/2007 _	SCHEDULED REDEMPTION		441,979	441,979	441,979	441,979						441,979				15,160		
370334-AR-5	GENERAL MILLS INC		02/15/2007 .	MATURED		1,000,000	1,000,000	1,007,760	1,000,226		(226))	(226)		1,000,000				25,625	02/15/2007 .	2FE
				J. P. MORGAN SECURITIES,							· ·		1			1					
370442-BB-0	GENERAL MOTORS		01/09/2007 .	INC.		3,618,750	3,750,000	3,718,463	2,792,231		5,057		5,057		2,797,288		821,462	821,462	132,750	01/15/2011 .	
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		12/29/2006 .	SCHEDULED REDEMPTION		33, 125	33,125	33 , 125	33,125	 	 	ļ	 		33 , 125	}	}		3, 168	12/20/2012 .	
368288-AC-0	GESEA 2004-1, A		03/19/2007 .	SCHEDULED REDEMPTION DEUTSCHE BANK SECURITIES		500,000	500,000	500,000	500,000						500,000				6,413	04/17/2019 .	rt
85746*-DE-7	GM/FLINT/GE LSE EQUIP NTS A2		01/26/2007 _	PEOLOGICE DANN SECURITIES		5,716,983	5,833,061	5,833,061	4,437,947		26,028		26,028		4,463,975		1,253,008	1,253,008	255,838	_01/02/2013 _	3
	SWITZERS, SE ESE EQUIT THO ME			DEUTSCHE BANK SECURITIES		, , , 10,000			7, 101, 041		20,020		20,020		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,200,000	, 200, 000	200,000	01/02/2010 _	
85746*-DD-9	GM/FLINT/PM LSE EQUIP NTS A1		01/26/2007 _			5,791,690	5,909,284	5,909,284	4,510,836		27,626		27,626		4,538,462		1,253,228	1,253,228	259, 181	01/02/2013 .	3
				DEUTSCHE BANK SECURITIES									1								
85746*-DJ-6	GM/STAMPING PRESS/GE LSE EQUIP A6		01/26/2007 .	-		1,910,296	1,949,083	1,949,083	1,481,202		7,249		7,249		1,488,450	ļ	421,846	421,846	88,060	01/06/2022 .	3
05745	OU (OT WELVE PRESS (PU /		04 (05 (222	DEUTSCHE BANK SECURITIES			,								:	1		000 000		04 (00 (000)	
85/46*-DH-0	GM/STAMPING PRESS/PM LSE EQUIP A5	1	01/26/2007 .			1,790,555	1,826,910	1,826,910	1,399,954	L	7,980	L	7,980	L	1,407,934	L	382.621	382,621	81,224	01/06/2022 .	

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

				Show All	Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	d of by the	Company	During the	Current C	uarter)						
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
									_	11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		0					Faraian			Interest/		
											Current	Other Than		Change in	Adjusted	Foreign	Darkers				or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				DEUTSCHE BANK SECURITIES																	
85746*-DM-9	GM/TONAWANDA L-18/GE LSE EQUIP A8		01/26/2007			391,525	399,474	399,474	308,467		2,283		2,283		310,750		80 , 775		17,257	01/02/2012 .	3
				DEUTSCHE BANK SECURITIES																	
85746*-DL-1	GM/TONAWANDA L-18/PM LSE EQUIP A7		01/26/2007			397,340	405,408	405 , 408	314,227		2,422		2,422		316,650		80,691		17,514	01/02/2012 .	3
057404 00 0	ON (TONAMANDA I OFO (OF LOF FOUND AA		04 (00 (0007	DEUTSCHE BANK SECURITIES		770 005	700 500	792.598	040 004		4.529		4 500		040 500		400 005	400 005	04.040	04 (00 (0040	
85746*-DG-2	GM/TONAWANDA L-850/GE LSE EQUIP A4		01/26/2007	DEUTSCHE BANK SECURITIES		776,825	792,598	/92,598	612,031		4,529		4,529		616,560		160,265	160,265	34,240	01/02/2012 .	. 3
85746*-DF-4	GM/TONAWANDA L-850/PM LSE EQUIP A3		.01/26/2007	DEDISCHE BANK SECORIIIES		788.364	804.371	804.371	623.459		4,806		4,806		628,265		160,098	160.098	34.749	.01/02/2012	2
36156H-AC-2	GMAC EDUCATION LOAN FUNDING TRUST		03/02/2007	Various		10,450,000	10,450,000	10,450,000	10,450,000		4,000		4,000		10,450,000			100,030	124,084	06/01/2040 .	
361849-FU-1	GMACC 1999-C2, A2		03/02/2007	SCHEDULED REDEMPTION		10,430,000	10,450,000	206,967	10,450,000		(6, 174)		(6, 174)		10,450,000				2,996	09/15/2033 .	
	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		03/30/2007	SCHEDULED REDEMPTION		153,571	153,571	153,571	153,571				(0, 1, 4)		153,571				3,150	03/14/2011 .	
	Service Control of th			GREENWICH CAPITAL																	
38141G-EU-4	GOLDMAN SACHS GROUP INC	I	03/29/2007	MARKETS, INC.		19,868,800	20,000,000	19,986,200			241		241		19,986,441		(117,641)	(117,641)	259,375	01/15/2017 .	1FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		12/29/2006	SCHEDULED REDEMPTION		7,500	7,500	7,543			(43)		(43)		7,500		,	, , ,	7,230	_03/31/2012 _	4FE
38469@-9B-0	GRAHAM PACKAGING CO 1ST LIEN TERM B (10/		03/30/2007	Various		3,835,065	3,835,065	3,844,610	3,844,482		(9,417)		(9,417)		3,835,065				183, 118	10/07/2011 .	4FE
38741N-AD-5	GRAN 2002-1, 1C		01/22/2007	SCHEDULED REDEMPTION		191,710	191,710	194,825	191,917		(207)		(207)		191,710				3,341	04/20/2042 .	2FE
	GRANITE CONSTRUCTION INC. SR. NTS.		03/15/2007	. SCHEDULED REDEMPTION		2,444,444	2,444,444	2,444,444	2,444,444						2,444,444				79,933		
	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		02/28/2007	. SCHEDULED REDEMPTION		36,364	36,364	36,364							36,364				15	02/16/2014 .	
	GS MORTGAGE SECURITIES CORP II SERIES		03/01/2007	. SCHEDULED REDEMPTION		7,253,367	7,253,367	7,357,721	7,256,571		(3,203)		(3,203)		7,253,367				88,351	07/13/2030 .	
	GSAMP 2005-WMC A2A		03/26/2007	. SCHEDULED REDEMPTION		1,645,236	1,645,236	1,645,236	1,645,236						1,645,236				19,577	12/25/2035 .	
36244M-AA-9 36228C-TH-6	GSAMP 2006-S4, A1		03/26/2007 03/28/2007	SCHEDULED REDEMPTION		2,297,105 10,137,891	2,297,105 10,000,000	2,297,105 10,424,219	2,297,105 10,358,125		(10,412)		(10,412)		2,297,105 10,347,713		(209,822)	(209,822)	27,615 178,368	05/25/2036 _. 08/10/2038 _.	
36228C-VT-7	GSMS 2004-GG2, A6		03/28/2007	Various		19,345,313	20,000,000	19,294,532	19,357,285		15.689		(10,412)		10,347,713		(27,661)	(27,661)	314,755	08/10/2038 .	
902200-11-1	dSiliS 2003-004 A4		03/20/2007	GREENWICH CAPITAL		13,043,013	20,000,000	13,234,302	19,007,200		15,003		13,009		13,312,314		(27,001)			0// 10/2009 _	. "
36228C-WV-1	GSMS 2006-GG6, A3		03/28/2007	MARKETS. INC.		20,392,968	20,000,000	20,099,340	20,089,042		(3, 123)		(3, 123)		20,085,920		307,048	307,048	367,035	04/10/2038 .	1FE
	GT 2005-HE1, A1		_03/26/2007 _	SCHEDULED REDEMPTION		721,220	721,220	721,220	721,220		(0, 120)		(0, 120)		721,220		201,010		7,495	12/25/2032	
	GUGH 2005-1, A		.02/26/2007	SCHEDULED REDEMPTION		1,787,928	1,787,928	1,785,755	1,786,293		1,635		1,635		1,787,928				17,009	05/25/2030 .	
40624@-AF-7	HALLMARK 7.54% SR NTS, DUE 2010		02/16/2007	LEHMAN BROTHERS INC		4, 174, 200	4,000,000	4, 187, 720	4,098,367		(4, 104)		(4, 104)		4,094,263		79,937	79,937	71,211	_12/13/2010 _	
41079*-AA-8	HANOVER FOODS SENIOR NOTES		03/15/2007	MATURED		1,785,714	1,785,714	1,785,714	1,785,076		638		638		1,785,714				78,035	03/15/2007 .	2
				CREDIT SUISSE FIRST																	
990803-9A-8	HARBOR FREIGHT TOOLS USA, INC. TRANCHE C		02/14/2007	BOSTON		1,006,250	1,000,000	1,000,000							1,000,000		6,250	6,250	6	02/12/2013 .	
43812H-AD-2	HAROT 2003-4, A4		03/15/2007	SCHEDULED REDEMPTION		674,356	674,356	674,249	674,353		3		3		674,356		(474,000)	(474,000)	4, 191		
413627-AU-4 40430H-CK-2	HARRAHS OPERATING CO INC		03/15/2007	Various Various		6,036,250	7,000,000 600.307	6,483,660	6,501,953		9,260		9,260		6,511,213 600.307		(474,963)	(474,963)	113,594	06/01/2015 . 11/25/2035 .	
41809R-AA-5	HASCN 2006-FF11, A		03/26/2007	SCHEDULED REDEMPTION		1,271,509	1,271,509	1,271,509	1,271,509						1,271,509				17,332	08/26/2036 .	
	HCA, INC. TRANCHE A TERM LOAN		03/20/2007	SCHEDULED REDEMPTION		92,045	92,045	92,256	92,255		(210)		(210)		92,045				985	11/17/2012 .	
				MORGAN STANLEY DEAN		, 073	,040				[(210)								
421933-AE-2	HEALTH MANAGEMENT ASSOC 1.500000% 08/01/	ļl	01/17/2007	WITTER		2,042,760	2,000,000	1,975,000	2,000,000						2,000,000		42,760	42,760	41,563	08/01/2023 .	2FE
				MORGAN STANLEY DEAN			,,		,,-												
	HEALTH MANAGEMENT ASSOC 1.500000% 08/01/		01/19/2007	WITTER		1,545,000	1,500,000	1,560,420	1,583,268		(1,407)		(1,407)		1,581,861		(36,861)	(36,861)	31,536	08/01/2023 .	
	HEAT 2003-1, M2		03/26/2007	. SCHEDULED REDEMPTION		409,603	409,603	411,651	411,345		(1,741)		(1,741)		409,603				6,723	06/25/2033 .	
437084-BM-7	HEAT 2004-2, M2		02/20/2007	CANTOR FITZGERALD		10,056,250	10,000,000	10,000,000	10,000,000						10,000,000		56,250	56,250	107 , 106	07/25/2034 _	
	HEAT 2004-3, M2		02/20/2007	CANTOR FITZGERALD		7,026,250	7,000,000	7,000,000	7,000,000						7,000,000		26,250	26,250	74,974	08/25/2034 .	
	HEAT 2004-8 A2		03/26/2007	SCHEDULED REDEMPTION		1,319,904	1,319,904	1,319,904	1,319,904						1,319,904				16,240	03/25/2035 .	
	HEAT 2005-4, 2A1 HELIX ENERGY SOLUTIONS TERM LOAN		03/26/2007 01/02/2007	SCHEDULED REDEMPTION		3, 156, 551 5, 030	3, 156, 551 5, 030	3, 156, 551 5, 030	3,156,551 5.030						3, 156,551 5.030				32,790 12,400	10/25/2035 . 07/01/2013 .	
	HELTX ENERGY SOLUTIONS TERM LOAN		03/26/2007	SCHEDULED REDEMPTION		3,982,136	3.982.136	3,982,136	3.982.136						3.982.136				400	10/25/2034 .	
	HEMT 2004-6, M1		03/26/2007	SCHEDULED REDEMPTION		4,736,360	4,736,360	4,736,360	4,736,360						4,736,360				49,836	10/25/2034 .	
	HEMT 2005-1, M2		03/26/2007	SCHEDULED REDEMPTION		5, 194, 789	5, 194, 789	5, 194, 789	5, 194, 789						5, 194, 789				75,324	06/25/2035 .	
			03/26/2007	SCHEDULED REDEMPTION		5, 853, 420	5,853,420	5, 853, 420	5,853,420						5,853,420				45,885	07/25/2035 .	
	HEMT 2005-2, M1		03/26/2007	SCHEDULED REDEMPTION		1,333,791	1,333,791	1,333,791	1,333,791						1,333,791				19,173	07/25/2035 .	
	HEMT 2005-4, A1		03/26/2007	SCHEDULED REDEMPTION		1,714,489	1,714,489	1,714,489	1,714,489						1,714,489				20,735	01/25/2036 .	
	HEMT 2005-5, A1A		.03/26/2007	SCHEDULED REDEMPTION		2,987,866	2,987,866	2,987,866	2,987,866						2,987,866					04/25/2036 .	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		03/26/2007	SCHEDULED REDEMPTION		1,850,052	1,850,052	1,850,052	1,850,052						1,850,052	L			22,290	02/25/2036 .	1FE
225470-XH-1	HEMT 2006-1, A-1B		03/26/2007	Various		1,035,166	1,035,166	1,035,166	2,538,661						1,035,166				3,360	05/25/2036 _	
225470-W5-8	HEMT 2006-2, 2A1		03/26/2007	. SCHEDULED REDEMPTION		1,295,983	1,295,983	1,295,983	1,295,983						1,295,983				15,649	07/25/2036 .	1FE
1				J. P. MORGAN SECURITIES,			_	_	_		1				_						1.
42545#-AB-6	HENDRICKSON HOLDINGS FLOAT SER B GTD SR		03/08/2007	INC		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				86,075	06/15/2012 .	2

				Show All	Long-Term	Bonds and	Stock Sold,	Redeemed of	or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter)						
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				CREDIT SUISSE FIRST																	
			.02/20/2007	BOSTON CORPORATION		887,271	700,000	705,821	703,678		(140)		(140)		703,538		183,733	183,733	10,967	08/15/2034	
991847-9B-2 42726#-AD-3	HERCULES INC. TERM B		.03/12/2007	SCHEDULED REDEMPTION		412,500 357.143	412,500 357.143	415,766 357,143	415,855		(3,355)		(3,355)		412,500 357.143				41,027 11,994	10/08/2010 03/13/2007	3FE
	HERTZ CORPORATION TERM B		02/09/2007	SCHEDULED REDEMPTION		1.302.856	1,302,856	1.310.089	1.309.827		(6.971)		(6.971)		1.302.856				9.413	12/21/2012	3FE
	HEXION SPECIALTY CHEMICALS, INC. TERM C		01/02/2007	SCHEDULED REDEMPTION		14,377	14,377	14,377	14,377						14,377				23,992	05/05/2013	
441917-BA-8	HFCHC 2004-1, M		03/20/2007	SCHEDULED REDEMPTION		239,398	239,398	239,398	239,398						239,398				3,097	09/20/2033	
	HFCHC 2005-1, M		03/20/2007	SCHEDULED REDEMPTION		536,822	536,822	536,822	536,822						536,822				6,867	01/20/2034	
	HFCMC 1999-PH1, A2 HLMLT 2006-1, A1		.03/01/2007	SCHEDULED REDEMPTION		17,556 842,996	17,556 842,996	19 , 452 842 , 996	18,280 842,996		(723)		(723)		17,556 842,996				250	05/15/2031 02/15/2037	
	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		.03/15/2007	SCHEDULED REDEMPTION															331	02/15/2037	
437076-AM-4	HOME DEPOT INC		02/07/2007	LEHMAN BROTHERS INC		4,892,550	5,000,000	4,977,000	4,982,849		492		492		4,983,341		(90,791)	(90,791)	113,698	08/15/2010	
	HOME DEPOT INC		12/13/2006	LEHMAN BROTHERS INC							(462)		(462)							12/16/2013	1FE
	HOME DEPOT INC		12/13/2006	LEHMAN BROTHERS INC						ļ	(78)		(78)			ļ				12/16/2036	
441812-FW-9	HOUSEHOLD FINANCE CORP	. (.03/01/2007	MATURED CREDIT SUISSE FIRST		1,000,000	1,000,000	942,910	998, 189		1,811		1,811		1,000,000				34,375	03/01/2007	1FE
40429C-FW-7	HSBC FINANCE CORP		03/20/2007	BOSTON CORPORATION		2.737.625	2.750.000	2,733,308	2.733.520		445		445		2.733.965		3.660	3,660	48.927	.01/15/2014	1FE
990158-9A-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		.01/16/2007	SCHEDULED REDEMPTION		357,571	357,571	357,571	357,571						357,571				52,894	08/16/2012	
41161P-CX-9	HVMLT 2004-1 1A		.03/19/2007	SCHEDULED REDEMPTION		670,783	670,783	671,011	670,989		(206)		(206)		670,783				7,414	04/19/2034	1FE
			.03/19/2007	SCHEDULED REDEMPTION		978,322	978,322	979,010	978,857		(535)		(535)		978,322				12,759	11/19/2034	
	HVMLT 2005-10 2A1A		03/19/2007	SCHEDULED REDEMPTION		1,953,019 94,683	1,953,019 94,683	1,953,019 94,683	1,953,019 94,683						1,953,019 94,683				24,196 1,562	. 11/19/2035 . . 10/05/2021 .	1FE
459200-BB-6			.02/21/2007	BARCLAYS BANK		1,556,790	1,500,000	1,484,535	1,484,713		39		39		1,484,752		72,038	72,038	21,297	11/29/2032	1FE
			-	MERRILL LYNCH CAPITAL		, , , , , ,	, ,	, , , , , ,							, , ,		,,,,,	, , , , ,	, ,		
990835-9A-0	IFM HOLDCO TERM LOAN		.02/21/2007	MARKETS		253 , 125	250,000	250,000							250,000		3,125	3, 125		02/27/2012	
	IMM 2004-3 1A		.03/26/2007	SCHEDULED REDEMPTION		1,258,308	1,258,308 3,396,907	1,256,342 3,396,907	1,257,508 3,396,907		800		800		1,258,308 3,396,907				15,959 43,309	06/25/2034 08/25/2035	
	INSTUFORM 7.88% NOTES DUE 2007		.03/20/2007	MATURED		2,427,909	2,427,909	2,470,262	2,435,347		(7.438)		(7.438)		2,427,909				107,799	02/14/2007	3
	INTL GAME TECHNOLOGY 0% 01/29/2033		02/01/2007	CONVERSION		8,551,075	10,000,000	7,802,421	6,438,304		(92,570)		(92,570)		6,345,734		2,205,341	2,205,341			2FE
			03/26/2007	SCHEDULED REDEMPTION		1, 187,775	1, 187,775	1, 187, 775	1, 187,775						1, 187, 775				14,233	04/25/2030	
990382-9A-3	ISP CHEMCO, INC. TERM LOAN		12/29/2006	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				155		3FE
94978#-CA-3 94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		.01/02/2007	SCHEDULED REDEMPTION		493,787 479,643	493,787 479,643	493,787 479,643	493,787 479,643						493,787 479,643				15,332 14,893	01/02/2020 01/02/2020	- 2
			.03/16/2007	BANK OF AMERICA		7,750,560	8,000,000	8,000,000	7,710,255		17.871		17.871		7.728.126		22,434	22,434	241,280	08/07/2010	2
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		01/12/2007	Various		31, 128	31, 128	31,128							31,128				20,067	12/08/2013	4FE
	JP MORGAN CHASE & CO		.01/31/2007	Various		10,007,850	10,000,000	10,007,100			(240)		(240)		10,006,860		990	990	61,678	06/26/2009	
46628G-AF-6	JPMAC 2005-WMC1, A2		03/01/2007	SCHEDULED REDEMPTION		595,210 1,379,505	595,210 1,379,505	598,419 1,379,505	1,379,505		(3,209)		(3,209)		595,210 1,379,505	·			5,865 16,740	05/25/2036 09/25/2035	
	JPMC 1997-C5 C		.03/26/2007	SCHEDULED REDEMPTION		332,011	332,011				(1,952)		(1,952)		332,011				6,740		
	JPMCC 2001-CIBC, A3		.03/01/2007	SCHEDULED REDEMPTION		30,651	30,651	34,288	32,700		(2,048)		(2,048)		30,651				415	03/15/2033	
46625M-LR-8	JPMCC 2002-C1, A2	.	.03/01/2007	SCHEDULED REDEMPTION		274,880	274,880	275,567	275 , 157	 	(278)		(278)	ļ	274,880	ļ			3,318	07/12/2037	1FE
400000 40 0	IDM00 0000 0D40 40D	l I.	.03/28/2007	J. P. MORGAN SECURITIES, INC.		00 000 000	00 000 000	00 000 000	00 004 000		(0.070)		(0.070)		00 004 000		040 470	040 470	000 004	05 (40 (00 45	455
46629G-AD-0	JPMCC 2006-CB16, A3B		.03/26/2007	J. P. MORGAN SECURITIES,		20,338,282	20,000,000	20,098,298	20,094,888		(3,079)		(3,079)		20,091,809		246,473	246,473	368,834	05/12/2045	1FE
46625Y-Q2-2	JPMCC 2006-LDP6, AJ	. l L.	.03/28/2007	INC.		23,762,540	23,500,000	23,617,242	23,610,407		(2,307)		(2,307)		23,608,100		154,440	154,440	432,292	04/15/2043	1FE
				J. P. MORGAN SECURITIES,															·		
46629M-AE-5	JPMCC 2006-LDP8, A3B		.03/28/2007	INC.		35,329,494	35,000,000	35 , 173 , 296	35 , 167 , 779		(5,351)		(5,351)		35 , 162 , 427		167,066	167,066	630 , 188	05/15/2045	1FE
49130N-AB-5	KENTUCKY HIGHER EDUCATION	l I,	02/20/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2.550.000	2.550.000	2.550.000	2.550.000						2.550.000				20.814	05/01/2028	100
	KINDER MORG/SO UTE/RED CEDAR		.02/20/2007	PRINCIPAL PAYDOWN		2,550,000	3,428,618	2,550,000	2,550,000		(4.290)		(4,290)		2,550,000		(47,913)	(47.913)	158,451	10/31/2010	
				CREDIT SUISSE FIRST					, 0, / L/		.,200)		.,200/		, , ,		,510)	, , ,			
	KRISPY KREME DOUGHNUTS, INC. TERM LOAN		.02/26/2007	BOSTON		505,000	500,000	500,000					ļ		500,000		5,000	5,000		02/16/2014	
	KYPHON, INC. TERM LOAN		02/12/2007	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	0 400 444		40 500		10 565		1,000,000				1,890	01/17/2014	
	LANDSOURCE COMM/NWHL INV. TERM BLANGUAGE LINE INC TERM B		.02/27/2007	Various SCHEDULED REDEMPTION		3,500,000	3,500,000 95,519	3,483,929 95,519	3,483,411 95,519		16,589		16,589		3,500,000 95,519				62,016 1 460	03/31/2010 06/11/2011	
	LB COMMERCIAL MORTGAGE TRUST 1999-C1		.03/30/2007	SCHEDULED REDEMPTION			95,519		83,323		(1,921)		(1,921)		95,519	ļ				06/11/2011	
52521T-AY-3	LBFRC 2006-LLFA, H		03/15/2007	SCHEDULED REDEMPTION		74,705	74,705	74,705	74,705						74,705				979	09/15/2021	1FE
	LBFRC 2006-LLFA, K		03/15/2007	SCHEDULED REDEMPTION		128,887	128,887	128,887	128,887						128,887					09/15/2021	
52108H-BK-9	LBUBS 2000-C4, A2	.	.03/11/2007	SCHEDULED REDEMPTION		616,465	616,465	670,818	644,491	L	(28,026)	L	(28,026)	L	616,465	L	L		11.358	08/15/2026	1FE

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter)						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	LBUBS 2006-C3, A4		03/28/2007 _	SALOMON SMITH BARNEY		4,086,562	4,000,000	4,019,745	4,018,606		(399)		(399)		4,018,207		68,356	68,356	68,561	03/15/2039	. 1FE
52108M-FU-2	LBUBS 2006-C3, AM		03/28/2007	SALOMON SMITH BARNEY		6,647,266	6,500,000	6,532,214	6,530,410		(632)		(632)		6,529,778		117 , 488	117 , 488	112,415	03/15/2039	. 1FE
990499-9A-5	LEAR CORP TERM LOAN		02/12/2007	VARIOUS			41.987		47.440		40.400		40,400		F7 007				4, 182	04/25/2012	. 4FE
52204P-AX-7 _22538#-AA-9	LEASE INVESTMENT FLIGHT TRUSTLEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		03/09/2007	Various SCHEDULED REDEMPTION		57,297 6.035	6.035		47, 143 6.035		10, 196		10 , 196		57,297 6.035				364 75	07/15/2031 02/05/2027	. SFE
990160-9A-3	LIFECARE HOLDINGS, INC. TERM LOAN B		01/10/2007	Various		3.444.537	3.634.887	3,491,791	3.491.953		1.609		1.609		3.493.562		(49.025)	(49.025)	18.917	08/11/2012	4FE
995901-9B-3	LIFEPOINT HOSPITALS TERM B		01/18/2007	Various		2,691,580	2,688,455	2,688,455	2,688,455						2,688,455		3,125	3, 125	57,218	04/15/2012	3FE
	LION GABLES REALTY LIMITED PARTNERSHIP T		12/12/2006	LEHMAN BROTHERS INC		261,503	261,503	261,503	261,503						261,503				879	03/30/2007	. 3FE
	LOWE'S COMPANIES INC .861000% 10/19/2021		01/24/2007	Various		1,142,681	1,000,000	1,083,660	1,000,000						1,000,000		142,681	142,681		10/19/2021	
	LVI SERVICES INC. TERM B		12/29/2006	Various		0 500	0.500	0 500	0.500						0.500				21,265	11/16/2011	
	LYONDELL CHEMICAL COMPANY TERM LOAN		02/01/2007	SCHEDULED REDEMPTION		2,500 746.231	2,500 746,231	2,500 775,264	2,500 769.684		(23, 452)		(23,452)		2,500 746,231				18, 153 8,278	08/16/2013 05/25/2034	
	MANOR CARE INC		02/08/2007	GOLDMAN. SACHS & CO.		5,003,250	5.000.000	5,366,750	5,306,972		(4,822)		(4,822)		5.302.150		(298.900)	(298, 900)		05/01/2013	2FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		_03/06/2007 _	Various		1,603,214	1,300,000	1,343,875	1,335,830		(1,324)		(1,324)		1,334,506		268,708	268,708	20,034	08/01/2035	2FE
576433-UF-1	MARM 2004-13 3A1		03/01/2007	SCHEDULED REDEMPTION		387,686	387,686	374,905	375,234		12,452		12,452		387,686				3, 194	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		03/01/2007	SCHEDULED REDEMPTION		452,275	452,275	469,324	468,867		(16,592)		(16,592)		452,275				6,485	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		03/01/2007	SCHEDULED REDEMPTION		667,649	667,649	694,302	693,190		(25,541)		(25,541)		667,649				10,722	07/25/2035	. 1FE
5525V0-AJ-5 574599-BB-1	MARSHALL & ILSLEY CORP MASCO CORP 0% 07/20/2031	-	02/18/2007	SCHEDULED REDEMPTION TENDER OFFER		1,818,182	1,818,182 22,000,000	1,818,073 9,314,131	1,818,130 9,924,288		52		52		1,818,182 9.937,169		354.431	354,431	26,364	08/18/2009 07/20/2031	. 1FE
	MASTR 2004-8 1A1		03/01/2007	SCHEDULED REDEMPTION		841.989	841.989		832.607		9.382		9.382		841.989			, 401		08/25/2019	1FF
55263E-CD-5	MBNA CORP		_01/17/2007	MATURED		5,000,000	5,000,000	4,989,000	4,999,888		112		112		5,000,000				156,250	01/17/2007	1FE
	MBNA CREDIT CARD MASTER NOTE TRUST		02/15/2007	SCHEDULED REDEMPTION		15,000,000	15,000,000	16,064,365	15,034,934		(34,934)		(34,934)		15,000,000				128,750	07/15/2009	. 1FE
	MCFI 1998-MC1, A2		03/01/2007 _	SCHEDULED REDEMPTION		376,237	376,237	399,557	384,368		(8, 131)		(8, 131)		376,237				5,849	_03/18/2030 _	. 1FE
	MCLANE CO INC SER B 1ST MTG		03/06/2007	SCHEDULED REDEMPTION		447,323	447,323	447,323	445,186		2, 137		2, 137		447,323				20,644	03/06/2010	. 1
	MEIJER /THRIFTY FINDLAY SER E MTG NT MEIJER INC SR SECURED NOTES		03/01/2007	SCHEDULED REDEMPTION		166,884	166,884 255,302	166,884	166,884		(1,037)		(1,037)		166,884				8,811 10,135	03/01/2014 07/01/2013	. 2
	MEIJER/GOOD WILL CO SER E MTG NTS		03/01/2007	SCHEDULED REDEMPTION		158.811	158,811	158,811	160.792		(1,037)		(1,037)		158,811					03/01/2014	2
	MELLON FUNDING CORP		_03/29/2007 _	SALOMON SMITH BARNEY		5,844,720	6,000,000	6,219,720	6, 162, 398		(4,391)		(4,391)		6, 158,008		(313,288)	(313, 288)	101,667	12/01/2014	1FE
590188-HQ-4	MERRILL LYNCH		01/15/2007	MATURED		1,000,000	1,000,000	1,004,403	1,000,048		(48)		(48)		1,000,000				35,000	01/15/2007	. 1FE
				BEAR STEARNS SECURITIES																	
59018Y-RZ-6	MERRILL LYNCH & CO		03/29/2007	CORP.		4,955,550	5,000,000	4,924,650	4,940,330		1,365		1,365		4,941,695		13,855	13,855	134,708	09/30/2015	
981469-AA-7 591750-9C-9	MERRILL LYNCH & CO/WORLD FINL TOWER D METOKOTE CORP. FIRST LIEN (5/05)		03/01/2007	SCHEDULED REDEMPTION		258,032	258,032 51,613	257, 233	256,883 51,613		1, 149		1, 149		258,032 51,613				3,988 3,651	09/01/2013 11/27/2011	
	METRO GOLDWYN MEYER TERM A		03/15/2007	SCHEDULED REDEMPTION		9,464,634	17,351,829	9,414,169	9,392,307		72,327		72,327		9.464.634				181,575	04/08/2011	
			100, 10, 200, 1	MORGAN STANLEY DEAN			,001,020		, , , , , , , , , , , , , , , , ,		2,02		, , , , ,								
990788-9A-1	METROLOGIC INSTRUMENTS INC. 1ST LIEN TER		03/08/2007	WITTER		1,012,500	1,000,000	1,000,000							1,000,000		12,500	12,500	15,789	12/21/2013	
	MEZZ 2006-C4 A		03/01/2007	SCHEDULED REDEMPTION		33, 142	33 , 142	33, 141	33,141		1		1		33, 142				444	09/15/2016	
	MEZZCAP 2005-C3, A		03/01/2007	SCHEDULED REDEMPTION		34, 181	34,181 795,087	34, 181 796, 826	34, 181		(1,298)		(1,298)		34, 181				409 9.966	09/11/2015	. 1FE
	MHL 2004-2 A1 MHL 2005-1 1A2		03/25/2007	SCHEDULED REDEMPTION		795,087 260,321					(1,298)		(1,298)		795,087 260,321	<u> </u>			9,966	12/25/2034 02/25/2035	
	MHL 2005-1 1M1		03/25/2007	SCHEDULED REDEMPTION		650.804	650,804	650 , 804	650.804						650.804				8.476	02/25/2035	1FE
	MHL 2005-3 A1		03/25/2007	SCHEDULED REDEMPTION		1,329,991	1,329,991	1,329,991	1,329,991						1,329,991				15,646	08/25/2035	. 1FE
	MHL 2005-4 A1		03/25/2007	SCHEDULED REDEMPTION		815,720	815,720	815 , 720	815,720						815,720				10,497	10/25/2035	. 1FE
	MICHAEL FOODS TERM B (1ST LIEN)		12/22/2006	VARIOUS															(246)	11/21/2010	. 4FE
	MICHAELS STORES, INC. LOANS		01/31/2007	SCHEDULED REDEMPTION		9,792 933,530	9,792 933,530	9,792 954,325	9,792 935,014		(1,484)		(1,484)		9,792 933,530				111,767 13,028	10/31/2013 06/18/2029	. 4FE
	MLMI 1997-C1 C MLMI 2005-A2 A2		03/01/2007	SCHEDULED REDEMPTION		271,679	271,679	265,322	265,670		(1,464)		(1,464)		271.679				2,681	02/25/2035	. 1FE
	MLMI 2005-HE2, A-2A		_03/26/2007	SCHEDULED REDEMPTION		1,449,321	1,449,321	1,449,321	1,449,321						1,449,321				17,643	.09/25/2036	1FE
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		02/01/2007	SCHEDULED REDEMPTION		1,531,532	1,531,532	1,531,532	1,531,532						1,531,532				51,258	08/01/2031	1FE
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE	.	12/15/2006	SCHEDULED REDEMPTION		156,658	156,658	156,658	156,658						156,658	ļ			6,290	06/15/2031	. 1FE
047400 00 0	MODOWN OTANIEV	1	04 (04 (000=	J. P. MORGAN SECURITIES,		4 400 445	4 500 000	4 470 057	4 400 45-						4 400 4=:		40.000	40.000	F0 465	40 /45 /0045	455
61746S-BR-9 61748A-AE-6	MORGAN STANLEY	-	01/04/2007	GOLDMAN, SACHS & CO		4,492,440	4,500,000 22,000,000	4,478,085	4,480,135 20,777,207		39		39		4,480,174 20,812,156		12,266	12,266	56,438 5,806	10/15/2015 04/01/2014	
	MORGAN STANLEY MORGAN STANLEY MTG TR 30 SER 30 CL 6		03/29/2007	SCHEDULED REDEMPTION		20,912,760	19,305	20,440,420	20,777,207		34,949				20, 812, 156	·	100,004	100,004	3,806	12/01/2014	
	MORGAN STANLEY TRACERS		12/27/2006	CALLED @ 103.929		2,598,225	2,500,000	2,596,775	2,560,346		104		104		2,560,449		37,776	37,776	34,340	06/15/2012	
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/05/2007	SCHEDULED REDEMPTION		27,828	27,828	26,619	26,745		1,083		1,083		27,828				331	01/05/2025	1
	MOTOROLA/ AFI PH 1B SEC LSE NTS		03/01/2007	SCHEDULED REDEMPTION		16,206	16,206	16,395	16,344		(137)		(137)		16,206	ļ			240	02/01/2015	. 2
	MOTOROLA/AFG PH 1A SEC LSE NTS		03/01/2007	SCHEDULED REDEMPTION		95,754	95,754	86,213			6,781		6,781		95,754				1,399	10/01/2014	. 2
61/44C-JC-1	MSAC 2004, OP1, A2D	.	03/26/2007	SCHEDULED REDEMPTION		947.787	947,787	947 . 787	947.787	L	L	L	L	L	947.787	Ì	1	L	11,843	11/25/2034	. 1FE

				Show All	Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter						
1	2	3 4		5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disp	osal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Da		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	MSC 1997-XL1 A3			CHEDULED REDEMPTION		5,574	5,574	5,770	5,584		(10)		(10)		5,574				117	10/03/2030	1FE
	MSC 1998-HF1, A2			CHEDULED REDEMPTION		256,267	256,267	280,021	261,839		(5,572)		(5,572)		256,267					03/15/2030	1FE
	MSC 1998-HF2, A2 MSC 1999-CAM1, A4			CHEDULED REDEMPTION		736,476 848.062	736,476 848.062		767,839 919.524		(31,363) (71,461)		(31,363)		736,476 848.062				11,246 21.062	11/15/2030 03/15/2032	
				CHEDULED REDEMPTION		259,987	259,987	1,002,998	269,106		(9,119)		(9, 119)		259.987				4,564	12/15/2031	1FE
61746W-HY-9				CHEDULED REDEMPTION		182.118	182.118	182,346	182.344		(226)		(226)		182.118				2.419	01/25/2032	1FE
			2007 SC	CHEDULED REDEMPTION		46,371	46,371	53,725	50,358		(3,987)		(3,987)		46,371				854	10/15/2033	1FE
	MSDWC 2000-LIFE1	03/01		CHEDULED REDEMPTION		740,215	740,215	769,479	753,711		(13,496)		(13,496)		740,215				11,936	11/15/2036	
	MSDWC 2001-IQA, A3			CHEDULED REDEMPTION		92,523	92,523	96,719	94,268	ļ	(1,745)	}	(1,745)		92,523	·			1,401	12/18/2032	
	MSDWC 2002-AM3, M1			CHEDULED REDEMPTION CHEDULED REDEMPTION		1, 102,705 100,115	1,102,705 100,115	1, 109, 425	1,108,757 100,928		(6,052)		(6,052)		1,102,705 100.115				15, 173 1, 524	02/25/2033 02/25/2033	
	MSHEL 2005-2, A2A			CHEDULED REDEMPTION		1,372,722	1,372,722	1,372,722	1,372,722		(013)		(013)		1,372,722				8,387	02/25/2033	
				arious		2,855			, 0, 2, , , 22		(2,790)		(2,790)		(2,790)		5,646	5,646	144,400	04/23/2034	
61748H-AN-1	MSM 2004-5AR 1A2		2007 S0	CHEDULED REDEMPTION		958,289	958,289	955 , 118	955,628		2,661		2,661		958,289				9,438	07/25/2034	1FE
	MSM 2006-105L, A1	03/26		CHEDULED REDEMPTION		1,319,555	1,319,555	1,319,555	1,319,555						1,319,555				15 , 155	08/25/2036	
61748H-VK-4	MSMLT 2006-2 2A3			CHEDULED REDEMPTION		958,333	958,333	955 , 167	955,311		3,022		3,022		958,333				11,680	02/25/2036	
	MSMT 2004-11AR I-A2B			CHEDULED REDEMPTION		651,495 539,924	651,495 539,924	651,495	651,495 551.743		(11.820)		(11,820)		651,495 539.924				8,096 7.130	01/25/2035 02/25/2036	
55377#-AF-2	MTD PRODUCTS TERM C			arious		8,775,000	8,775,000	8,788,858	8,789,537		(11,620)		(14,537)		8,775,000				170,878	06/01/2010	
				ARIOUS				, 700,000											16,507	10/03/2012	
	MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS			arious		39,333	39,333	46,979	2,313		37,272	252	37,020		39,333				680	_05/01/2007 _	5
	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS			CHEDULED REDEMPTION		264,864	264,864	264,864	264,864						264,864				3,801	12/01/2009	
		03/02		arious		346,896	346,896	343,000	353,174		(6,278)		(6,278)		346,896				4,818	03/02/2010	
57164R-AJ-1 57164R-AW-2	MVCOT 2004-2A, A			CHEDULED REDEMPTION CHEDULED REDEMPTION		370,535 1.197.554	370,535 1,197,554		370,535		6.832		6.832		370,535 1,197,554				4, 197 14, 139	10/20/2026 10/20/2027	1FE 1FF
57164U-AC-9	MVCOT 2006-2A C			CHEDULED REDEMPTION		436.339	436.339	436,332	436.332		7		7		436.339				7.513	10/20/2027	1FE
	N.E.W. CUSTOMER SERVICES COMPANIES, INC			CHEDULED REDEMPTION		233,963	233,963	234,669	234,788		(825)		(825)		233,963				39,638	08/08/2013	
990409-9A-4	NACCO MATERIALS HANDLING GROUP TERM LOAN			CHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				32	03/21/2013	
				CHEDULED REDEMPTION		186,231	186,231	186,994	186,460		(229)		(229)		186,231				4 007		
	NASC 1998-D6, A1B			CHEDULED REDEMPTION EHMAN BROTHERS INC		84,108 2,012,500	84,108 2,000,000	81,545 2,000,000	83,483		625		625		84, 108 2.000.000		12.500	12.500	1,227	03/15/2030 02/13/2015	
				ALLED @ 100.00		14,000,000	14,000,000	13,980,313	13,991,297		28		28		13,991,325		8.675	8,675	502,991	01/10/2013	
	NCHET 2005-1, A2C			OLDMAN, SACHS & CO		13,768,285	13,757,000	13,757,000	13,757,000						13,757,000		11,285	11,285	180 , 182	03/25/2035	
64352V-MR-9	NCHET 2005-4, A2A			CHEDULED REDEMPTION		655,265	655,265	655,265	655,265						655,265				2,981	09/25/2035	
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN			CHEDULED REDEMPTION		234,454	234,454	237,058	237,035		(2,581)		(2,581)		234,454				1,697	04/06/2013	4FE
644646 44 0	NEW HAMPSHIRE HIGHER EDUCATION LOAN			PPENHEIMER & CO., INC.		1,650,000	1.650.000	1,650,000	1,650,000						1.650.000				13.480	12/01/2031	1FE
0440 10-AA-2	NEW HAMIFORINE HIGHEN EDUCATION LOAN			AINE, WEBBER, JACKSON &		1,030,000	1,030,000	1,030,000	1,030,000						1,030,000				13,400	12/01/2001	. IFE
644616-AJ-3	NEW HAMPSHIRE HIGHER EDUCATION LOAN	01/18		URTIS INCORPOR		9,600,000	9,600,000	9,600,000	9,600,000	L					9,600,000	L			39,473	12/01/2034	1FE
				AINE, WEBBER, JACKSON &																	
	NEW HAMPSHIRE HIGHER EDUCATION LOAN			URTIS INCORPOR		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				21,983	12/01/2035	
	NEW MEXICO STUDENT LOANS			ANK OF AMERICA		500,000	500,000	500,000	500,000						500,000				6, 191	04/01/2036	
	NEW YORK ST NEXSTAR FINANCE INC			arious ANK OF AMERICA		9,100,000 148,800	9,100,000 155,000	9, 100, 000 153, 450	9, 100, 000		94				9,100,000 140,850		7,950	7,950	104,996	03/15/2011 01/15/2014	
66987X-GT-6	NHEL 2005–3, A2A			CHEDULED REDEMPTION		799,861	799,861	799,861	799,861						799,861			, , 330		01/25/2036	
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN	01/02		CHEDULED REDEMPTION		20,000	20,000	19,908	19,910		91		91		20,000				320	08/09/2013	
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW			CHEDULED REDEMPTION		14,626	14,626	14,626	14,626						14,626				2,263		
	NISKA GAS STORAGE US LLC US TERM LOAN			CHEDULED REDEMPTION		21,829	21,829	21,829	21,829	ļ	(44.64	ļ	(44.64)		21,829	ļ			96	05/12/2013	
	NLFC 1998-2, A2 NOMURA ASSET SECURITIZATION 1994 1 A11			CHEDULED REDEMPTION		454,364	454,364 124,284	509,538	469,006		(14,641)		(14,641)		454,364				9,858 1.792	08/20/2030 01/25/2009	
66858W-AC-7	NORTHWOODS CAPITAL V. LIMITED COMBINATIO			ISTRIBUTION		2,506	124,204		2,506						2,506	·			1,792	12/07/2020	
64031Q-AN-1	NSLT 2003–1, A4			CHEDULED REDEMPTION		533,672	533,672	534,485	534, 125		(453)		(453)		533,672				7,633	01/25/2032	
	NSLT 2003-2, A4		2007 S0	CHEDULED REDEMPTION		1,067,266	1,067,266	1,067,266	1,067,266						1,067,266				15,211	07/25/2022	1FE
670590-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN			CHEDULED REDEMPTION		117,000	117,000	117,000	117,000						117,000				16,549	10/24/2013	
	NUTRO PRODUCTS TERM LOAN			ARIOUS		1E 000 000	15.000.000	14 700 005	14.875.326	}	4 000	}	1.630		14.876.957	·	123.043	123.043	(111)	04/26/2013 02/15/2014	
	OCCID CHEM EQUIP			RINCIPAL PAYMENT		15,000,000	5,000,000	14,768,385	14,875,326		1,630		1,030		14,876,957		123,043	123,043	542,225	02/15/2014 06/14/2009	
	OGLEBAY NORTON CO TERM B	02/13		CHEDULED REDEMPTION		49.286	49.286	49.286	49.286						49.286					07/31/2012	

				Show Al	I Long-Term	Bonds and	Stock Sold,	Redeemed (or Otherwise	e Disposed	of by the	Company	During the	Current C	(uarter						
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
	_		-	•	-					11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's			Book/				Bond		nation
									Prior Year		0		Book/	Exchange		Faraian					
											Current	Other Than	Adjusted	Change in	Adjusted	Foreign	Dardinad		Interest/		or
OL LOUD					١., , , , , , , , , , , , , , , , , , ,				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock		Market
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				DAIN RAUSCHER																	
679110-CM-6	OKLAHOMA ST STUDENT LN AUTH		01/23/2007	INCORPORATED		2,100,000	2,100,000	2, 100,000	2,100,000						2,100,000				8,673	06/01/2030	1FE
995941-90-7	OPBIZ, LLC TERM LOAN B (8/04)		01/05/2007 _	VARIOUS															1,480	08/31/2010 _	4Z
004001 40 0	OD 4 04 F 4 0 D D 4 0 T 4 D 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4		04/04/0007	MORGAN STANLEY DEAN		0 400 040	0 500 000	0.045.700	0 050 400						0.050.407		77.000	77.000	00.004	04/45/0040	455
68402L-AC-8 69242*-AA-1	ORACLE CORP/OZARK HLDG		01/24/2007 03/15/2007	WITTERSCHEDULED REDEMPTION		3,430,910 694,600	3,500,000 694.600	3,345,720 694,600	3,352,139 698.841		968		(4.241)		3,353,107 694.600		77 ,803	77,803	99,021 15.038	01/15/2016 03/15/2014	
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		03/15/2007	SCHEDULED REDEMPTION		9.524			9,224		300		(4,241)		9.524				178	03/13/2014	
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		01/02/2007	SCHEDULED REDEMPTION		17.500	17,500	17,500	17.500						17.500				352	01/03/2014	
	PANHANDLE HEA 1991 A/B TRUST		02/01/2007	BANK OF AMERICA		1,200,000	1,200,000	1,200,000							1,200,000				9.912		
	771111111111111111111111111111111111111			CITIGROUP GLOBAL MARKETS		,200,000	1,200,000	,,200,000							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
698476-DA-3	PANHANDLE TEX SERIES A-3	.	02/07/2007			10,000,000	10,000,000	10,000,000			L				10,000,000				41,144	04/01/2031	1FE
				CITIGROUP GLOBAL MARKETS							1								,		
698476-DD-7	PANHANDLE TEX SERIES A-3		03/13/2007			20,300,000	20,300,000	20,300,000	13,800,000						20,300,000				168,603	10/01/2031	1FE
				CITIGROUP GLOBAL MARKETS						1			1								1
69847R-AA-0	PANHANDLE-PLAINS SFC 2001 A-1		02/28/2007			25,000,000	25,000,000	25,000,000							25,000,000				180,477	12/01/2031	1FE
				CITIGROUP GLOBAL MARKETS																	
69847R-AB-8	PANHANDLE-PLAINS SFC 2001 A-1		03/02/2007	MATURER		5,700,000	5,700,000	5,700,000	0.070.000				4 404		5,700,000				46,537	12/01/2031	1FE
700690-AH-3 700690-AL-4	PARK PLACE ENTPARK PLACE ENT		02/15/200702/14/2007	MATUREDBANK OF AMERICA		3,975,000 6.118.575	3,975,000 5,725,000	3,928,000	3,973,869 6,116,782		1, 131		1, 131		3,975,000 6,105,893		12.682	12.682	186,328 120,159	02/15/2007 .05/15/2011	3FE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		03/25/2007	DISTRIBUTION		60,562	5,725,000	6,263,563 60,562			(10,009)		(10,009)		60.562		12,002	12,082	120, 139		
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		03/25/2007	DISTRIBUTION		107.738		107.738							107.738					03/25/2029	
	PEGASUS AVIATION, INC		03/09/2007	Various		184 , 134	118,493	179,784	187,321		(3,060)		(3,060)		184, 134				680	03/25/2015	
	25,000			OPPENHEIMER & CO., INC.							(0,000)		(0,000)							2.00, 20, 2010	
71722T-AG-9	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		02/01/2007			16,450,000	16,450,000	16,450,000	16,450,000						16,450,000				133,329	04/25/2044 _	1FE
990818-9A-6	PENTON MEDIA, INC./PRISM BUSINESS MEDIA,		03/01/2007	Various		505,000	500,000	500,000							500,000		5,000	5,000	984	02/01/2013	
	PFMLT 2005-1 2A1		03/01/2007 _	SCHEDULED REDEMPTION		379,961	379,961	370,328	370,746		9,215		9,215		379,961				3,924	_05/25/2035 _	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		03/02/2007	SCHEDULED REDEMPTION		230,959	230,959	230,959	230,959						230,959				3,719	07/01/2010	1
69336R-BG-4	PHHMC 2005-4 A2		03/01/2007 _	SCHEDULED REDEMPTION		1,480,264	1,480,264	1,488,512	1,485,859		(5,595)		(5,595)		1,480,264				17,662		
69336R-BZ-2 69336R-CQ-1	PHHMC 2005-5 A3 PHHMC 2005-6 A4		02/01/2007 03/01/2007	SCHEDULED REDEMPTION		1,219,121 3,225,670	1,219,121 3,225,670	1,223,026 3,226,350	1,221,862 3,226,214		(2,740)		(2,740)		1,219,121 3,225,670				14,375 39,580	08/18/2035 11/18/2035	
69335V-AA-0	PHMC 2006–3 A1		03/01/2007	SCHEDULED REDEMPTION		1,781,205	1,781,205	1,797,235	1,796,489		(15, 284)		(15,284)		1,781,205				25,758	10/18/2036	
69337A-AC-0	PHHMC 2007-1 A5		03/01/2007	SCHEDULED REDEMPTION			896,383	900,318			(3,934)		(3,934)		896,383				4,518	01/18/2037	1FE
990548-9A-9	PINNACLE FOOD GROUP, INC. TERM LOAN		10/03/2006	VARIOUS							(0,304)		(0,304)						17,746	11/25/2010	
78409#-AA-7	PLUM CREEK SERIES A SR NTS/SDW 111		02/15/2007	MATURED		3,000,000	3,000,000	3,050,193	3,004,036		(4,036)		(4,036)		3,000,000				107,400	02/15/2007	2
				KEEFE, BRUYETTE & WOODS,		, ,	, , , , , , , , , , , , , , , , , , , ,	, , , , ,	, , , , , , , , , , , , , , , , , , , ,		, , , , , ,		, , , , , ,		, , ,				,		
69350K-AA-4	PNC PREFERRED FUNDING TR		03/26/2007	INC		1,995,860	2,000,000	2,000,000							2,000,000		(4,140)	(4, 140)		03/15/2049	
69348H-AC-2	PNCMA 1999-CM1, A1B		03/01/2007 _	SCHEDULED REDEMPTION		934,843	934,843	1,024,056	971,316		(36,473)		(36,473)		934,843				13,714	12/10/2032 _	
	PNCMA 2000-C1, A2		03/01/2007	. SCHEDULED REDEMPTION		1,301,231	1,301,231	1,478,555	1,381,710		(80,479)		(80,479)		1,301,231				19,317	02/15/2010	
	PNCMA 2000-C2, A2		03/01/2007	SCHEDULED REDEMPTION		208,571	208,571	242,084	226,584		(18,013)		(18,013)		208,571				3,004	10, 12, 2000	
	POPLR 2005-4, AV1		03/26/2007	. SCHEDULED REDEMPTION		3, 128,576	3,128,576	3, 128,576	3,128,576						3, 128, 576				38,394	09/25/2035	
	POPLR 2005-5, AV2A		03/26/2007 03/26/2007	. SCHEDULED REDEMPTION		1,016,882	1,016,882 1,591,375	1,016,882 1,591,375	1,016,882 1,591,375						1,016,882 1,591,375				4,644	11/25/2035	
	POPLR 2005-C, AF-1		03/26/2007	SCHEDULED REDEMPTION		1,591,375 2,612,856	2,612,856	2,612,856	2,612,856						2,612,856				18,991	11/25/2035 02/25/2036	
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	
70069F-EG-8	PPSI 2004-WHQ2, A3E		03/26/2007	SCHEDULED REDEMPTION		1,123,257	1, 123, 257	1,123,257	1,123,257						1,123,257				13,925	02/25/2035	
70069F-DG-9	PPSI 2004-WWF1, A3		_03/26/2007 _	SCHEDULED REDEMPTION		764,835	764,835	764,835	764,835						764,835				9,612	12/25/2034	
991846-9B-4	PRESTIGE BRANDS TERM B		02/28/2007	SCHEDULED REDEMPTION		39,437	39,437	39,580	39,571		(134)		(134)		39,437				38,323	04/06/2011	3FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		_03/30/2007 _	SCHEDULED REDEMPTION	ļ [101,563	101,563	101,563	101,563						101,563					_04/30/2010 _	4
21686@-AA-3	PRICEWATERHOUSECOOPERS SR NTS		03/18/2007 _	MATURED		2,285,714	2,285,714	2,285,714	2,285,270		445		445		2,285,714				79,180	03/18/2007	1
990521-9A-6	PROFESSIONAL PAINT INC 1ST LIEN		12/27/2006	Various		2,985,000	2,985,000	2,985,000	2,985,000	ļ	ļ				2,985,000				2,637	05/31/2012	
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES		03/09/2007	. SCHEDULED REDEMPTION		769,926	769,926	769,926	769,926						769,926				24,956	12/09/2010	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		01/20/2007	. SCHEDULED REDEMPTION		382,680	382,680	334,963	354,408		28,271		28,271		382,680				8,849	07/20/2016	. 1
	PSSF 1999-C2, A2		_03/01/2007 _	SCHEDULED REDEMPTION		303,573	303,573	335,618	317,993		(14,419)		(14,419)		303,573				6,659	06/16/2031	1FE
	R.J. TOWER CORP DIP TERM LOAN B (2/05)		02/21/2007 12/29/2006	Various		1,500,000 2,500	1,500,000 2,500	1,500,000 2,500	1,500,000 2,500						1,500,000 2,500				48,495 14	08/02/2007 . 09/15/2013 .	. 4
	RALI 2006-QS15 M1		03/01/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500	∠,500		(170)		(170)		2,500				119	10/25/2036	
	RAMC 2005-4. A1A		03/01/2007	SCHEDULED REDEMPTION		4,257,667	4,257,667	4,257,667	4,257,667		(1/0)		(1/0)		4,257,667				51.612		
	RAMP 2002-RZ3, M1		03/20/2007	SCHEDULED REDEMPTION		520,465	520,465	520,365	520,429		36		36		520,465					08/25/2032	
	RASC 2001-KS2 AI5	1	03/01/2007	SCHEDULED REDEMPTION		308,025	308,025	321, 164	308,786		(761)		(761)		308,025				4,868		

SCHEDULE D - PART 4

Bends and Stock Sold. Redeemed or Otherwise Disposed of by the Company During the Current Quarter.

				Show Al	I Long-Term	Bonds and	Stock Sold, I	Redeemed o	or Otherwise	e Disposed	d of by the	Company	During the	e Current C	uarter)						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
76110W-NG-7	RASC 2002-KS2 A15		03/01/2007	SCHEDULED REDEMPTION		929,249	929,249	929,244	929,247		2		2		929,249				14 , 126	_04/25/2032 _	
76110W-PD-2	RASC 2002-KS4		03/01/2007	. SCHEDULED REDEMPTION		140,243	140,243	142 , 149	141,440		(1, 197)		(1,197)		140,243				1,687	07/25/2032	
56481*-AR-1 75903A-AA-5	RAYTHEON/MANUFACTURERS HANOVER REGIONAL DIVERSIFIED FUNDING 2005-1 CL		03/31/2007 01/25/2007	SCHEDULED REDEMPTION		1,394,511	1,394,511 1,279,133	1,394,511 1,279,133	1,394,511						1,394,511 1,279,133				18,655	09/30/2011 01/25/2036	
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2003-1 CL		_02/15/2007 _	SCHEDULED REDEMPTION		2,083,333	2,083,333	2,083,333	2,083,333						2,083,333				31,538	05/15/2034	
760106-AR-5	RENTAL CAR FINANCE CORP.		03/26/2007	SCHEDULED REDEMPTION		4,666,667	4,666,667	4,666,667	4,666,667						4,666,667				50,537	05/25/2008	
760759-AF-7	REPUBLIC SERVICES INC		02/07/2007	BANK OF AMERICA		985,510	1,000,000	1,000,000	1,000,000						1,000,000		(14,490)	(14,490)	24,851		
76110V-JX-7	RFMS2 2002-H13		02/01/2007	. SCHEDULED REDEMPTION		533,523	533,523	533,408	533,455		68		68		533,523				5,682	06/25/2032	
76110V-JQ-2 76110V-KG-2	RFMS2 2002-HI2, A7		02/01/2007	SCHEDULED REDEMPTION		128,785	128,785 285,860	128,723	128,749		36		36	·	128,785 285,860				1,492 3,803	03/25/2032 01/25/2032	
			03/01/2007	BANK OF AMERICA			700.000		200, 11/		(20/)		(20/)				5.250	5.250		01/25/2032	
			_01/31/2007 _	SCHEDULED REDEMPTION		34,950	34,950	34,950	34,950						34,950				129,776	07/30/2012	
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		02/01/2007	SCHEDULED REDEMPTION		13,466	13,466	12,841	12,898		568		568		13,466				322	09/01/2017	
	RPC INC 7.83% SR NT		02/08/2007 _	SCHEDULED REDEMPTION		733,339	733,339	733,339	733,339				ļ		733,339				28,710	08/08/2008	2
75405R-AA-1	RPRO 2005, G		03/20/2007	SCHEDULED REDEMPTION		444,239	444,239	444,239	444,239		(00.000)		(00,000)		444,239				6,403	03/23/2024	
651229-AA-4 47922*-AJ-5	RUBBERMAID INC		03/15/2007 01/23/2007	MATURED		30,000,000	30,000,000	1,000,000			(66,822)		(66,822)		30,000,000				900,000	03/15/2007 01/23/2008	2FE
	SABR 2006–FR1, A–2A		03/26/2007	SCHEDULED REDEMPTION		2,093,501	2,093,501	2,093,501	2,093,501						2.093.501				25,783	11/25/2005	1FE
785778-HU-8	SACO 2005-WM1, A		_03/26/2007 _	SCHEDULED REDEMPTION		3,235,067	3,235,067	3,235,067	3,235,067						3,235,067				35,451	04/25/2035	
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		2,528,223	2,528,223	2,528,223	2,528,223						2,528,223				30,656	06/25/2036	1FE
78577P-AA-1 86360X-AA-8	SACO 2006-7, A1		03/26/2007 03/26/2007	SCHEDULED REDEMPTION		2,606,340	2,606,340 2,495,860	2,606,340 2,495,860	2,606,340 2,495,860						2,606,340 2,495,860				31,304 30,645	07/25/2036 07/25/2036	1FE
	SAFEWAY INC		01/30/2007	BANK OF AMERICA		3,911,200	4,000,000	3,991,800	3,993,362		60		60		3,993,422		(82,222)	(82,222)	104,375		
	SAMI 2005-AR6 2A1		03/26/2007	SCHEDULED REDEMPTION		3,207,560	3,207,560	3,206,558	3,206,728		833		833		3,207,560				38,408	09/25/2045	
	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2007	. SCHEDULED REDEMPTION		98,438	98,438	98,438	98,332		106		106		98,438				2, 158	07/15/2025	2
	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING SAN JOSE CA FINANCE AUTHORITY PROJ-A		01/15/2007 03/01/2007	. SCHEDULED REDEMPTION CALLED @ 100.00000000		19,688	19,688 1,425,000	19,688 1,425,000	19,688						19,688				349	07/15/2025 03/01/2029	1FE
863579-TM-0			_03/25/2007 _	SCHEDULED REDEMPTION		4,573,238	4,573,238	4,573,238	4,573,238						4,573,238				56,747	07/25/2035	
86358R-ZP-5	SASC 2002-6 3A2		_02/01/2007	SCHEDULED REDEMPTION		1, 172,960	1, 172, 960	1, 194, 220	1, 187, 719		(14,759)		(14,759)		1,172,960				8,857	_04/25/2032 _	
805564-PF-2	SAST 2003-3 M2		03/26/2007	SCHEDULED REDEMPTION		919,501	919,501	926,972			(7,471)		(7,471)		919,501				10,604	12/25/2033	
805564-SN-2 990800-9A-4	SAST 2005-3, A2A		02/26/2007 01/29/2007	SCHEDULED REDEMPTION BANK OF AMERICA		752,343 403.000	752,343	752,343 400.000	752,343						752,343		3.000	3.000	4,993	11/25/2035 01/31/2014	
806605-AE-1	SBARRO, INC. TERM LOAN B		01/29/2007	. WACHOVIA SECURITIES		5,090,900	5,000,000	5, 194,500	5 . 156 . 236		(4.882)		(4.882)		5.151.354		(60,454)	(60,454)	94,042	12/01/2013	
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		02/01/2007	SCHEDULED REDEMPTION		15,718	15,718	13 , 131	15,084		634		634		15,718				322	12/01/2018	
81376@-AD-6			03/08/2007	PRINCIPAL PAYMENT		42,050	42,050	41,812									42,050	42,050		12/15/2005	6Z
990426-9A-8			03/06/2007 _	Various		947,203	937,500	937,500	937,500						937,500		9,703	9,703	18,680	03/10/2013	
	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC SHOME 2004-1, M1		01/02/2007 03/25/2007	SCHEDULED REDEMPTION		500,673 461,991	500,673 461,991	500,673 461,991	500,673 461,991						500,673 461,991				14,595 6,187	01/02/2020 07/25/2011	
	SINCLAIR BROADCAST GROUP		01/22/2007	CALLED @ 104.375		1,957,031	1,875,000	1,875,000	1,875,000						1,875,000		82,031	82.031	16,862	12/15/2011	
	SITEL, LLC (CLIENTLOGIC) U.S. TERM LOAN		01/31/2007	GOLDMAN, SACHS & CO		1,007,500	1,000,000	1,000,000							1,000,000		7,500	7,500		01/30/2014	
83001W-A#-1	SIX FLAGS THEME PARKS TERM LOAN B		12/29/2006	SCHEDULED REDEMPTION															66	06/30/2009	4FE
	SLH MTG TRUST 1989-1 Z		02/01/2007	. SCHEDULED REDEMPTION		638	638	656	651		(13)		(13)		638		(400, 004)	(400,004)	10	10/25/2020	
78442F-AQ-1	SLM CORP		02/06/2007	J. P. MORGAN SECURITIES.		11,233,465	11,700,000	11,623,950	11,642,811		589		589		11,643,399		(409,934)	(409,934)	185,250	04/15/2015	1FE
78442F-AZ-1	SLM CORP		_03/27/2007 _	INC.		4,656,850	5,000,000	4,495,900	4,512,357		1,772		1,772		4,514,128		142,722	142,722	186,719	_08/01/2033 _	1FE
78442G-HP-4	SLMA 2003-8, A4		03/15/2007	SCHEDULED REDEMPTION		553,062	553,062	553,408	553,271		(209)		(209)		553,062					03/15/2019	
			01/12/2007 _	SCHEDULED REDEMPTION		65,017	65,017	65 , 145	65, 142		(125)		(125)		65,017				7,919	11/01/2011	
995242-9C-0 844741-AR-9	SMURFIT STONE CONTAINER TERM C (11/04)		01/02/2007	SCHEDULED REDEMPTION		5,692	5,692 640,229	5,703 651.517	5,703		(11) (7.911)		(11)		5,692 640,229				5,899 23,112	11/01/2011 07/01/2013	
	SOUTHWEST AIR		02/15/2007	SCHEDULED REDEMPTION		384,977	384,977	377,089					2, 139						19,268	02/15/2012	1
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK		02/15/2007	SCHEDULED REDEMPTION		383,586	383,586	383,586	381,705		1,881		1,881		383,586				19 , 198	02/15/2012	1
	SOUTHWEST AIRLINES N506SW/CN NATL BNK		02/15/2007	SCHEDULED REDEMPTION		385,266	385,266	377,373	383 , 126		2,141		2,141		385,266				19,283	02/15/2012	
848503-AH-1	SPEIKER		02/09/2007	TENDER OFFER		8,037,460	8,350,000	7,669,141	8,232,337		11,571		11,571		8,243,908		(206,448)	(206,448)	736,888	01/15/2008	
	SPIEKER PROPERTIES LP SPIRITS OF ST. LOUIS BASKETBALL CLUB		02/09/2007 03/31/2007	TENDER OFFER		6,335,611 274,846	5,566,000 _ 274,846	6,248,113 274,846	6,210,609 452,914		(4,507)		(4,507)	·	6,206,101 274,846		129,510	129,510	355,575 6,966	12/01/2017 12/31/2021	2
	SPMF 2006–1A, A		03/01/2007	SCHEDULED REDEMPTION		91,048	91,048	91,019	91,020		28		28		91,048				1,166	03/20/2024	1FE
				WARBURG DILLION READ LLC							1										
852061-AD-2	SPRINT NEXTEL CORP	1	01/24/2007			3.415.860	3.500.000	3.486.630	3.486.742	L	77	L	L77	L	3.486.819	L	(70.959)	(70.959)	40.250	. 12/01/2016	2FE

				Show All	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	e Current C	uarter)						
1	2	3 4	l l	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized			Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of							Temporary	, ,		Value at	Gain	Gain	Total Gain	Dividends		In-
		Far Diam		Nama		Canaid		Astual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted						Maturity	
Ident-	D	For- Disp		Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Da	ite	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				REDIT SUISSE FIRST																	
990847-9A-5	STAR TRIBUNE TERM LOANSUFFIELD CLO CLASS K COMBO NOTES			BOSTON		1,005,000	1,000,000	1,000,000	0.704						1,000,000		5,000	5,000		03/05/2014	
	SUNGARD DATA SYSTEMS INC. US TERM LOAN			CHEDULED REDEMPTION		3,764 8.880.038	8.880.038	3,764 8,880,038	3,764						3,764 8.880.038				216.997	09/26/2014 02/11/2013	
				SCHEDULED REDEMPTION		552, 182	552,182	552,182	552.182						552.182				2,508	. 12/25/2035	
84751P-HS-1	SURF 2005–BC4. A-2A			SCHEDULED REDEMPTION		1,415,576	1,415,576	1,415,576	1,415,576						1.415.576				16,739	09/25/2036	
990258-9A-5				SCHEDULED REDEMPTION		5,000	5,000	5,046	5,044		(44)		(44)		5,000				81	11/16/2011	
990646-9B-9				ARIOUS											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				249	08/23/2013	
				/ARIOUS															1,540	08/23/2013	
		03/16		/arious		2,500,494	2,500,494	2,500,494	2,500,494						2,500,494				59,209	12/12/2010 _	3FE
991667-9E-8		03/16		/arious		4,282,949	4,282,949	4,282,949	4,282,949						4,282,949				91,556	12/12/2010	
991928-9B-0				/ARIOUS															41,202	06/30/2011 _	
87244X-AA-8				SCHEDULED REDEMPTION		70,978	70,978	70,956	70,976		2		2		70,978				1, 132	01/15/2032	
883145-AC-8				SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000						250,000				3, 127		
	TMST 2005-2 A4			SCHEDULED REDEMPTION		973,675 605.431	973,675 605.431	973,675 605.130	973,675 605.357		74		74		973,675 605,431				16,566	07/25/2045	
	TMTS 2005-10HE, ATA			SCHEDULED REDEMPTION		2, 153, 190	2, 153, 190	2, 153, 190					/4		2, 153, 190				17.538	06/25/2036 . 01/25/2038 .	
				MATURED		1,500,000	1,500,000	1,458,858	1,500,000						1,500,000				54.375	01/23/2036	
				SCHEDULED REDEMPTION		550,000	1,100,000	550,000	549,494		506		506		550,000				9,890	04/19/2012	
	TRAVELCENTERS OF AMERICA TERM LOAN (6/05			ARIOUS															76,449	12/01/2011	
172967-AK-7		02/01		MATURED		7.000.000	7.000.000	6.708.140	6.997.280		2.720		2,720		7.000.000				301.875	_02/01/2007 _	
89676A-AJ-2	TRITON 2003-1, A		2007 SO	SCHEDULED REDEMPTION		13,833,333	13,833,333	13,833,333	13,833,333		,		,		13,833,333				134,300	11/26/2018	
89655N-AA-8		03/14		SCHEDULED REDEMPTION		73,815	73,815	73,815	73,815						73,815				865	_08/14/2027 _	1FE
				SCHEDULED REDEMPTION		284,904	284,904	284,904	284,904						284,904				3,737	05/14/2036 _	
89655V-AA-0				SCHEDULED REDEMPTION		71,886	71,886	71,886	71,886						71,886				902	10/12/2026	1FE
991656-9C-5				SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					10/31/2010	3FE
				SCHEDULED REDEMPTION		202,774	202,774	202,774	202,774						202,774				8,375 4,596	07/01/2013	
				SCHEDULED REDEMPTION			111,289 383.667		111,289						111,289				4,596	07/01/2012 . 01/01/2011 .	
				SCHEDULED REDEMPTION		628, 102	628, 102	706, 150	681,860		(53,758)		(53,758)		628, 102				20,792	_01/15/2015	
	TIX OU. C.O.W GIT WID			REDIT SUISSE FIRST											020, 102				20,702		
990799-9B-6	TUBE CITY IMS CORP. SYNTHETIC LETTER OF			BOSTON		54,459	54,054	54,054							54,054		405	405		01/25/2014	3FE
	1002 0111 1110 00111 011112110 221121 01			REDIT SUISSE FIRST																201, 20, 2011	
990799-9A-8	TUBE CITY IMS CORP. TERM LOAN			30STON		449,291	445,946	445,946							445,946		3,345	3,345		01/25/2014	3FE
89222*-AA-3				SCHEDULED REDEMPTION		74,036	74,036	74,036	74,036						74,036				1,630	03/31/2021	
	U S AIR INC PASS THRU SER 1990-A1			DISTRIBUTION		23,693		23,693	23,693						23,693					03/19/2005	
	U.S. CAPITAL FUNDING I, CORP, CLASS A-1			PRINCIPAL PAYMENT		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				26,794	05/01/2034 _	
				SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750		(40)				3,750		/50 700\	/FO 700\	30	05/08/2013	
	UNION PACIFIC CO	01/02		PRINCIPAL PAYDOWN		976,288 455,275	976,288 455,275	1,063,428 455,275	1,029,093 455,275		(19)		(19)		1,029,074		(52,786)	(52,786)	279,952	01/02/2014 _	
				SCHEDULED REDEMPTION					32,562						455,275				2,090 821	07/01/2015 01/02/2024	
				MATURED		688,270	688,270	688,270	688,270						688.270				27,359	01/02/2024	
	UNION TANK CAR LEASE-BACKED NOTES			SCHEDULED REDEMPTION		675,996	675,996	805,030	767, 162		(91, 167)		(91, 167)		675,996				27,479	01/15/2016	
				ARIOUS		2.0,000					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								18,477	.02/14/2011	
				/arious		3,872,400	3,960,000	3,960,000	3,960,000						3,960,000		(87,600)	(87,600)	84,784	12/27/2012	
913017-BA-6	UNITED TECH CORP		2007 LE	EHMAN BROTHERS INC		3,033,350	2,500,000	2,917,425	2,912,463		(961)		(961)		2,911,502		121,848	121,848	114,063	09/15/2029 _	1FE
				MERRILL LYNCH CAPITAL																	
				MARKETS		6,945,750	6,615,000	6,603,358	6,608,599	ļ	263		263		6,608,862	ļ	336,888	336,888	353,397	07/15/2011	
	UPC FINANCING PARTNERSHIP J2			/ARIOUS															64,516	03/31/2013	
				ARIOUS		F 000 000	F 000 000	F 000 000	F 000 000	 					F 000 000				64,516	12/31/2013	
	US AIRWAYS GROUP, INC. TERM LOAN			SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000		(4.040)		(4.040)		5,000,000				103,410		
	US CENTRAL CREDIT UNION			SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,549,672		(4,218)		(4,218)		4,545,455				5,701	09/30/2009 . 08/10/2011 .	
	US SHIPPING PARTNERS LP DELAYED DRAW			SCHEDULED REDEMPTION		97	97	97		·					97				1.709	08/06/2012	
90330J-AA-8		01/18		CALLED @ 104.235		2,084,700	2,000,000	1,793,548	1,810,606		153		153		1.810.759		273,941	273.941	88.464	00/00/2012	2FE
	VANDERBILT MTG AND FINANCE 97-A A-5			SCHEDULED REDEMPTION		92,870	92,870	92,812	92,865		5		5		92,870				1,483	12/07/2028	
	VENDEE MTG TR 1992-1 2-Z			SCHEDULED REDEMPTION		268,714	268,714	248,331	257,821		10,893		10,893		268,714					.05/15/2022	
991999-9C-9	VERIFONE, INC. TERM LOAN B	01/31		/ARIOUS		·	L						L		·			l		10/31/2013	

				Show All	I Long-Term	Bonds and	Stock Sold,	Redeemed	or Otherwise	e Disposed	of by the	Company	During the	Current C	uarter)						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				J. P. MORGAN SECURITIES,																	
92344X-AA-7	VERIZON NEW YORK INCVERMONT STUDENT ASSISTANCE		03/06/2007 . 01/17/2007 .	INC		5,822,465	5,500,000 500,000	5,468,980	5,481,128		565		565		5,481,692		340,773	340,773	165,955 4,081	04/01/2012 .	
92428C-ED-2	VERMOINT STODEINT ASSISTANCE		01/11/2007 .	GOLDMAN, SACHS & CO CREDIT SUISSE FIRST		500,000		500,000	500,000						500,000				4,061	12/15/2036 _	1FE
990790-9A-7	VOLNAY ACQUISITION CO. I TERM LOAN		01/17/2007	BOSTON		1.007.500	1,000,000	1.000.000							1,000,000		7.500	7.500	1,627	01/12/2014	3FE
991813-9B-4			03/30/2007 .	SCHEDULED REDEMPTION		185,388	185,388	187,583	187,613		(2,225)		(2,225)		185,388					04/07/2011 .	
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2007 .	SCHEDULED REDEMPTION		114,819	114,819	114,819	114,819						114,819				1,989	09/26/2029 .	
			01/15/2007 .	. SCHEDULED REDEMPTION		393,600	393,600	393,600	393,600						393,600				6,817	09/26/2029 .	
			01/15/2007 .	SCHEDULED REDEMPTION		116,279 135,388	116,279 135,388	116,279	116,279 135,388		ļ				116,279	ļ			2,014 2,345	09/26/2029 . 01/15/2023 .	
94978#-FL-6			01/15/2007 .	SCHEDULED REDEMPTION			303.635	303,635							303.635					01/15/2023 .	
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2007 .	SCHEDULED REDEMPTION		126,680	126,680	126,680	126,680						126,680				2, 194	01/15/2028 .	
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2007 .	SCHEDULED REDEMPTION		73,861	73,861	73,861	73,861						73,861				1,279	09/26/2029 .	
94978#-FP-7			01/15/2007 _	SCHEDULED REDEMPTION		266,457	266,457	266,457	266,457						266,457	ļ			4,615	09/30/2029 .	
929903-AM-4			01/24/2007 .	GOLDMAN, SACHS & CO		2,371,700	2,500,000	2,375,625	2,376,800		125		125		2,376,926		(5,226)	(5,226)	109,236	08/01/2035 .	
93114K-AC-7 931142-CB-7			01/02/2007 . 03/30/2007 .	SCHEDULED REDEMPTION LEHMAN BROTHERS INC		830,246	830,246 5,200,000		830,246 4.820,529		1.360		1.360		830,246 4.821.890		(91,866)	(91,866)	35,576	01/02/2010 . 09/01/2035 .	
25414#-AA-1	WAL-MART/PUEBLO CO CTL 2018		03/01/2007 .	SCHEDULED REDEMPTION		90,429	90,429	106,551	104,222		(13,793)		(13,793)		90,429		31,000)	31,000)	1,414	09/01/2018 .	
254687-AU-0			02/16/2007 .	GOLDMAN, SACHS & CO		607,043	500,000	500,000	500,000						500,000		107,043	107,043	3,748	_04/15/2023 _	
92922F-ZG-6			03/25/2007 .	. SCHEDULED REDEMPTION		1, 105,810	1, 105,810	1, 105, 335	1, 105, 520		290		290		1, 105,810				13,815	10/25/2044 .	
92922F-D3-9			03/25/2007 _	SCHEDULED REDEMPTION		3, 189, 418	3,189,418	3, 189, 418	3,189,418						3, 189, 418				39,966	01/25/2045 .	
92925C-CE-0 990362-9A-5			03/01/2007 . 01/05/2007 .	SCHEDULED REDEMPTION		3,471,935	3,471,935 939,444	3,478,444	3,478,014 939,444		(6,080)		(6,080)		3,471,935 939,444				51, 146 8,308	01/25/2046 . 01/31/2013 .	
990457-9A-3			12/29/2006 .	VARIOUS		,000,444													2,208		
990457-9B-1	WARNER CHILCOTT DD TL2 (DOVONEX)		03/30/2007 .	SCHEDULED REDEMPTION		171,372	171,372	173,413	173,659		(2,287)		(2,287)		171,372					01/18/2012 .	
990457-9C-9			12/29/2006 .	SCHEDULED REDEMPTION		5,310	5,310	5,377	5,374		(64)		(64)		5,310				5,771		
863572-L9-2			03/26/2007 . 01/15/2007 .	SCHEDULED REDEMPTION			66,370 15,000,000	66,370	66,370		(4,694)		(4,694)		66,370				701 421,875	01/25/2040 .	
939322-AG-8	WASHINGTON MOTOAL THE		01/15/200/ .	CREDIT SUISSE FIRST		15,000,000	15,000,000	15, 153,883	15,004,694		(4,094)		(4,094)		15,000,000				421,873	01/15/2007 _	IFE
94113U-A@-9	WATER PIK TECHNOLOGIES, INC. 2ND LIEN		03/19/2007 _	BOSTON		495,000	500,000	500,000	500,000		L				500,000	L	(5,000)	(5,000)		. 12/31/2013	4Z
990671-9B-7	WESCO AIRCRAFT HARDWARE CORP. 2ND LIEN T		02/28/2007 .	VARIOUS															7,577	03/28/2014 .	5Z
962166-BM-5			03/15/2007 .	MATURED		6,402,000	6,402,000	6,443,761	6,426,277		(24,277)		(24,277)		6,402,000				196,061	03/15/2007 .	
94980G-BC-4 949832-AP-4			03/26/2007 . 03/01/2007 .	SCHEDULED REDEMPTION		549,326 182.747	549,326 182,747	549,326	549,326		2.910		2,910		549,326 182.747				2,636 2,153	05/25/2034 . 12/25/2035 .	
949832-AP-4 94981Q-AU-2			03/01/2007 .	SCHEDULED REDEMPTION		552,747	552,053	550,910	551.236		2,910		2,910		552.053				6.456	12/25/2035 .	
			03/01/2007 .	SCHEDULED REDEMPTION		1,258,193	1,258,193	1,197,839	1,203,167		55,026		55,026		1,258,193				13,818	03/25/2036 .	
991728-9B-4			03/19/2007 .	SCHEDULED REDEMPTION		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				37,701	11/01/2008 .	1FE
			03/15/2007 .	. SCHEDULED REDEMPTION		1, 184,500	1,184,500	1, 184,500							1, 184,500					01/03/2012 .	
9905//-9A-8	WINDSTREAM CORP. TERM B		02/27/2007 _	SCHEDULED REDEMPTION OPPENHEIMER & CO., INC.		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				289,224	_07/17/2013 _	2FE
977100-AI -0	WISCONSIN STATE GENERAL REVENUE		02/01/2007 .	OFFLINΠΕΙΜΕΝ α UU., INU.		16,550,000	16.550.000	16,550,000	14.900.000						16.550.000				129,850	.05/01/2032	1FE
	WMG ACQUISITION (WARNER MUSIC GROUP) TER		02/28/2007 .	SCHEDULED REDEMPTION		29,465	29,465	29,486	29,485		(20)		(20)		29,465				543	02/28/2011 .	
	WMHEN 2007-WM1 N1		03/25/2007 .	. SCHEDULED REDEMPTION		346,702	346,702	345,976			726		726		346,702				3,640	01/25/2047 .	
98212#-AA-2			12/31/2006 .	. SCHEDULED REDEMPTION		76,438	76,438	76,438		76,438			76,438		76,438				(955)	03/31/2009 .	
983024-AL-4 051524-A*-7		т	03/27/2007 . 03/11/2007 .	SALOMON SMITH BARNEY SCHEDULED REDEMPTION		3,996,960	4,000,000 3,125,000	3,965,720	3,966,190 3,125,000		107		107		3,966,297 3,125,000		30,663	30,663	150,000 105,469	02/15/2036 _ 03/11/2010 _	
990602-9B-2			02/28/2007 .	VARIOUS		9, 125,000	3, 123,000	3, 123,000											540	08/02/2013 .	
990563-9A-8	BOMBARDIER RECREATIONAL PRODUCTS TERM B	T	01/31/2007	SCHEDULED REDEMPTION		265,823	265,823	265,823	265,823						265,823				974	06/28/2013	
C1466#-AA-6		T	03/03/2007 .	SCHEDULED REDEMPTION		255,970	255,970	255,970	255,970						255,970				6,924	03/03/2024 .	
292506-AA-0		Ţ	03/27/2007 .	LEHMAN BROTHERS INC		10 , 186 , 500	10,000,000	9,980,800	9,982,122		487		487		9,982,609	ļ	203,891	203,891	240,056	05/01/2014 .	
448055-AA-1 991101-9B-4	HUSKY ENERGY INC	T	03/27/2007 . 03/02/2007 .	LEHMAN BROTHERS INC SCHEDULED REDEMPTION		5,204,700 144,720	5,000,000 144,720	5,202,100 145,537	5, 126, 114 145, 550		(4,940)		(4,940)		5, 121, 173 144, 720		83,527	83 , 527	91,146 37	06/15/2012 . 07/30/2011 .	
381101-85-4	OLAN COULD UNDUF IENN D	1	00/02/200/ .	WARBURG DILLION READ LLC		144,120	144,720	140,00/	140,000		(030)		(030)		144,720					01/30/2011 .	
71644E-AG-7	PETRO-CANADA	T	03/27/2007 .			4,791,900	5,000,000	4,938,700	4,939,956		202		202		4,940,158		(148,258)	(148,258)	111,563	05/15/2035 .	2FE
				CREDIT SUISSE FIRST																	
	REPUBLIC OF ARGENTINA	F	03/30/2007 .	BOSTON CORPORATION		2,681,445	2,298,513	2,655,931			(670)		(670)		2,655,261		26 , 184	26 , 184	23,561	12/31/2033 .	
	BHP BILLITON FINANCE BV MEDALLION 2001-1G CLASS A1	F	03/29/2007 . 02/19/2007 .	WACHOVIA SECURITIES		2,435,875	2,500,000 65,759	2,383,000	2,392,629	 	3,656	 	3,656		2,396,284	ļ	39,591	39,591	56,000	04/15/2013 . 08/18/2032 .	
	BRAMER 2003-1	F	02/19/2007 .	Various		420.643	420,643	420,643	796,756						420.643					06/15/2032 .	

			Show Al	ll Long-Term	Bonds and	Stock Sold.	Redeemed of	or Otherwise	Disposed	of by the	Company	During the	Current C)uarter						
1	2	3 4	5	1 6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
	_				· ·		· ·	10	11	12	13	14	15	1	.,	10	10	20		
											10	Total	Total							NAIC
											Current	Change in	Foreign							Desig-
												-		Dools/				Dand		
								D: V			Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		ln-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
21987B-AL-2	CODELCO INC	F02/27/2007	LEHMAN BROTHERS INC		4,214,280	4,000,000	3,971,840	3,971,902		56		56		3,971,958		242,322	242,322	87,467	10/24/2036 _	1FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F03/31/2007	SCHEDULED REDEMPTION		364,458	364,458	364 , 458	364,458						364,458				6,342	06/30/2009 .	2FE
971804-#M-1	AIRBUS WILMINGTON TR A I LSG	F01/02/2007	SCHEDULED REDEMPTION		1,942,173	1,942,173	1,942,218	1,946,187		(4,014)		(4,014)		1,942,173				107,791	07/02/2007 .	1
066747-AD-8	BANQ NAT PAR NY	F01/15/2007	MATURED		9,000,000	9,000,000	9,476,300	9,006,184		(6, 184)		(6, 184)		9,000,000				324,000	01/15/2007 .	1FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F03/01/2007	SCHEDULED REDEMPTION		1,153,846	1, 153,846	1, 140, 477	1, 149, 487		4,359		4,359		1, 153,846				42,415	09/01/2009 _	1
			GREENWICH CAPITAL																	
70687W-AC-6	PENERBANGAN MALAYSIA BD	F03/14/2007	MARKETS, INC		4, 103, 520	4,000,000	3,873,300	3,878,192		2, 113		2,113		3,880,305		223,215	223,215	114,063	03/15/2016 .	1FE
			GREENWICH CAPITAL	I	I .							Ì							l	
Y68851-AK-3	PETROLIAM NASIONAL BERHD	F02/16/2007	MARKETS, INC.	ļ	2,461,380	2,000,000	2,430,000			(426)		(426)	ļ	2,429,574		31,806	31,806	53,799	10/15/2026 .	1Z
			CREDIT SUISSE FIRST	I																1
Y68856-AB-2		F03/02/2007	BOSTON CORPORATION		4,984,000	4,000,000	4,876,000			(2,817)		(2,817)		4,873,183		110,817	110,817	91,875	05/22/2022 .	
P0763@-AA-6		F01/15/2007	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,645		355		355		600,000				20,486	10/15/2012 _	2
P4739#-AA-7		F03/15/2007	SCHEDULED REDEMPTION		607, 143	607,143	620,592	611,895		(4,752)		(4,752)		607,143				31,594	09/15/2009 .	4
706451-AP-6		F01/12/2007	LEHMAN BROTHERS INC	}	5,140,000	5,000,000	5,140,000	5, 137, 509	}	(1,708)		(1,708)	 	5, 135, 802		4, 198	4, 198	31,450	06/15/2010 _	
706451-BG-5		F03/02/2007	LEHMAN BROTHERS INC		2,057,500	2,000,000	2,075,470	2,074,704		(177)		(177)		2,074,527		(17,027)	(17,027)	30, 181	06/15/2035 .	
656531-AC-4	NORSK HYDRO A S	F03/30/2007	LEHMAN BROTHERS INC		16,288,888	13,640,000	15,326,336	15 , 131 , 659		(13,824)		(13,824)		15,117,835		1, 171, 053	1 , 171 , 053	320,066	06/15/2023 .	
060340-A*-7 715457-AA-5	PRIMER BANCO DEL ISTMO	F03/15/2007	SCHEDULED REDEMPTION		410,340	410,340	410,340	410,340		44 400		44 400		410,340		05.004	05.004	5,345	12/15/2011 .	
J 15457-AA-5	PERU ENHANCED 0 05/31/18 PERU ENHANCED PASS-THRU	F03/29/2007 F03/28/2007	Various		2,670,000 3,338,750	4,000,000 5,000,000	2,560,400 3,282,000			14,439		14,439		2,584,306 3,304,440					05/31/2018 .	
X74344-DM-5		F03/26/2007 F02/21/2007	Various BARCLAYS BANK		5,650,550	5,000,000	5,626,710			(2,852)		(2,852)		5.623.858		26,692	26,692	101.389	05/31/2018 . 03/31/2030 .	
X74344-DN-5	RUSSIAN FEDERATION	F02/21/2007 F03/31/2007	Various		19,558,022	18,833,603	19,737,142	18,526,088		(2,652)		(112,450)		19,573,825		(15,803)	(15,803)	466,820	_03/31/2030 _	
A14344-DL-1	NOSSTAN FEDERATION	F	GREENWICH CAPITAL		19,000,022	10,000,000	19,737,142	10,320,000		(112,430)		(112,430)		19,575,625		(15,605)	(15,603)	400,020	03/31/2010 _	
Y8585E-AA-6	TEMASEK FINANCIAL I LTD	F 03/13/2007	MARKETS, INC.		15,273,221	16,000,000	14,749,850	14,793,694		17,623		17,623		14,811,317		461,903	461,903	319,500	_09/21/2015	1FE
]0000L AA 0	TEMPOER THANOTAL TED	1	GREENWICH CAPITAL		15,270,221	10,000,000	14,740,000	14,730,034		17,020		17,020							03/21/2013 _	
302154-AP-4	EXPORT-IMPORT BK KOREA	F01/16/2007	MARKETS. INC.		8.543.670	8.600.000	8.556.656	8.563.509		395		395		8.563.903		(20,233)	(20, 233)	189.767	02/14/2011 .	1FE
05987P-AA-8		F03/25/2007	MATURED		12,500,000	12,500,000	12,354,625	12,494,325		5,675		5,675		12,500,000		(20,200)		468,750	03/25/2007 .	1FF
89222@-AA-1	ABB LTD. 6.64% SR SECD NTS. DUE 2016	F02/28/2007	Various		8.555.938	9,506,258	9,506,258	9.506.258		, 0, 0, 0		, 0, 0, 0		9,506,258		(950,320)	(950,320)	1.972.069	12/30/2016	2
33632*-LH-8		F02/27/2007	CALLED @ 100.00		2,433,877	2,433,877	2,649,859	2,454,266		(20,389)		(20,389)		2,433,877		(000,020)	(000,020)	105,265	_08/27/2007 _	2
G1108#-AA-6		F01/30/2007	MATURED		24,000,000	24,000,000	23,769,784	23.995.873		4, 127		4 . 127		24,000,000				882,000	.01/30/2007	2
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F03/03/2007	SCHEDULED REDEMPTION		853,930	853,930	851,364	850, 136		3,793		3,793		853,930				16,139	12/03/2010 _	1
387413-AD-9	GRAN 2001-1, 1C	F01/22/2007	SCHEDULED REDEMPTION		259,259	259,259	264 , 515	260,717		(1,457)		(1,457)		259,259				4,585	01/20/2041 .	1FE
			GREENWICH CAPITAL																	
411349-AA-1	HANSON PLC	F01/10/2007	MARKETS, INC.		3,580,955	3,500,000	3,469,620	3,470,458		93		93		3,470,551		110,404	110,404	165,460	08/15/2016 .	2FE
		F01/15/2007	SCHEDULED REDEMPTION	ļ	14,250,000	14,250,000	14,256,143	14,250,371		(371)		(371)		14,250,000				221,914	07/15/2040 .	
61744@-AF-8		F03/06/2007	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,600	03/06/2010 _	
705006-AB-0		F01/19/2007	Various	ļ	19,457,200	20,000,000	20,079,800	20,063,546		(427)		(427)		20,063,119		(605,919)	(605,919)	164,667	06/01/2014 .	
71419Q-AF-5		F03/12/2007	SCHEDULED REDEMPTION		13,000,000	13,000,000	13,014,649	13,001,046		(1,046)		(1,046)		13,000,000				199,570	06/10/2042 _	
71419Q-AG-3		F03/12/2007	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				143,657	06/10/2042 .	
	ROLLS ROYCE SR. SEC. NOTES	F03/12/2007	SCHEDULED REDEMPTION	<u> </u>	250,919	250,919	266,356	257,843		(6,923)		(6,923)		250,919				4,911	_05/12/2010 _	
	Bonds - Industrial and Miscellaneous				1,975,465,064	1,986,708,316	1,975,201,245	1,741,302,945	76,438	(1,580,230)	252	(1,504,044)		1,962,575,692		12,889,372	12,889,372	41,522,516	XXX	XXX
	Total - Bonds - Part 4				2,964,432,345	2,968,394,794	2,961,409,913	2,594,974,777	76,438	(1,981,903)		(1,905,718)		2,950,508,141		13,924,204	13,924,204	61, 100, 876	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				2,964,432,345	2,968,394,794	2,961,409,913	2,594,974,777	76,438	(1,981,903)	252	(1,905,718)		2,950,508,141		13,924,204	13,924,204	61,100,876	XXX	XXX
			GREENWICH CAPITAL																	
92931B-AC-0	WPS RESOURCES CORP	01/30/2007	MARKETS, INC	1,500,000.000	1,482,750	0.00	1,499,670	1,499,670						1,499,670		(16,920)	(16,920)	15,530		RP3UFE
6199999.	Preferred Stocks - Public Utilities				1,482,750	XXX	1,499,670	1,499,670						1,499,670		(16,920)	(16,920)	15,530	XXX	XXX
054536-AB-3	AXA SA		LEHMAN BROTHERS INC	2,000,000.000	1,942,800	0.00	2,000,000	2,000,000						2,000,000		(57,200)	(57,200)	17,235		P3UFE
054536-AC-1			LEHMAN BROTHERS INC	2,000,000.000	1,941,960	0.00	2,000,000	2,000,000						2,000,000		(58,040)	(58,040)	17,011	ļ	P3UFE
06605W-AC-9	BANKBOSTON CAPITAL TRUST			3,882,585.200	3,882,585	0.00	3,882,585					ļ		3,882,585					ļ	RP1UZ*
			KEEFE, BRUYETTE & WOODS,	I	I							Ì							l	
125577-AX-4			INC	2,500,000.000	2,497,025	0.00	2,498,525					ļ		2,498,525		(1,500)	(1,500)		ļ	RP3UZ*
17303P-AA-0	CITICORP CAPITAL I		CALLED @ 103.967	1,000,000.000	1,039,670	0.00	1,069,743	1,041,155		(1,455)		(1,455)		1,039,700		(30)	(30)	39,665		RP1L
			KBC FINANCIAL PRODUCTS	I	I							Ì							l	
35671D-78-2			USA INC	10,000.000	1,016,234	0.00	1,000,000							1,000,000		16,234	16,234		ļ	P4LFE
1 404000 44 4	JPM CHASE CAPITAL XXII		Various	4,000,000.000	3,978,620	0.00	4 444 400				1	(112)	1	4, 144, 368	1	(165,748)	(40E 740)	44 000		RP1UZ*
46 123U-AA- 1	JENI CHASE CAPITAL AATT			4,000,000.000			4, 144, 480			(112)		(112)		4, 144,300		(100,740)	(165,748)	41,208		
	LINCOLN NATIONAL CORP	01/30/2007	MORGAN STANLEY DEAN	2 000 000 000		0.00	1 991 920	1 991 926		(112)		(112)		1 991 927		114 493	114 493	29 167		RP2UFF

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

				Show Al	II Long-Term	Bonas ana	Stock Sola,	Reaeemea c	or Otherwise	Disposed	of by the	Company	During the	Current Q	uarter						
1	2	3	4	5	6	7	8	9	10	l Cr	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
								-		11	12	13	14	15					-		
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/		or
									Book/	Lingadinad					Carrying	Exchange	Realized		Stock		Market
CUSIP					Number of					Unrealized	Year's	Temporary		Book		U	Gain	Total Cain	Dividends		In-
		Гот	Diamagal	Nama		Canaid		Astual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain		Total Gain		Maturity	
Ident-	5		Disposal	Name	Shares of	Consid-	5	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
00050144.7	DNO DDEEEDDED EURIDIANO TO		04 (00 (0007	MORGAN STANLEY DEAN	4 500 000 000	4 540 000	0.00	4 500 000	4 500 000						4 500 000		40,000	40.000	45.000		DOLLEE
69350J-AA-7	PNC PREFERRED FUNDING TR		01/30/2007	WARBURG DILLION READ LLC	1,500,000.000	1,543,860	0.00	1,500,000	1,500,000						1,500,000		43,860	43,860	15,206		. P2UFE
74927P-AA-7	RBS CAPITAL TRUST II		03/30/2007	WANDONG DILLION HEAD LEG	15,000,000.000	15,101,400	0.00	15,865,950	15,865,272		(3,414)		(3,414)		15,861,858		(760,458)	(760,458)	251,646		D1I
) 40211 AA 1	TIDO ON TTAL THOST TI		00/00/2007	MORGAN STANLEY DEAN	10,000,000.000	13, 101, 400			15,005,272		(0, 414)		(0,414)				(700,430)	(100,430)	201,040		
89417E-AA-7	TRAVELERS COS INC		03/09/2007	WITTER	3,500,000.000	3,524,500	0.00	3,490,970							3,490,970		33,530	33,530	1,215		RP3UZ*
90264A-AA-7	UBS PFD FUNDING TR V		01/30/2007	LEHMAN BROTHERS INC	5,000,000.000	5, 150, 600	0.00	5,000,000	5,000,000						5,000,000		150,600	150,600	66,765		P2U
				DEUTSCHE BANK SECURITIES																	
93935J-AA-1	WASH MUTUAL PFD FDG II		01/30/2007		2,000,000.000	2,031,880	0.00	2,000,000	2,000,000	ļ	ļ		 	ļ	2,000,000		31,880	31,880	18, 144		. P3UFE
040700	WELLO FARON NARITAL V		04 (04 (0007	J. P. MORGAN SECURITIES,	4 500 000 000	4 400 505	2.25	4 404 055	4 404 005		_		_		4 404 0==		(0.0==:	(0.075)	10 00-		DDOUES
94978S-AA-7	WELLS FARGO CAPITAL X		01/24/2007	MORGAN STANLEY DEAN	1,500,000.000	1,483,500	0.00	1,491,855	1,491,862	}	8		}8		1,491,870		(8,370)	(8,370)	13,388		. RP2UFE
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	01/30/2007	MURGAN STANLEY DEAN	2,000,000.000	1,945,060	0.00	1,999,380	1,999,380	1					1.999.380		(54.320)	(54,320)	60,391		P1U
UJJUUA-AA-U	BOT CAPITAL FORDING NO 3	1	01/30/2007	WARBURG DILLION READ LLC	2,000,000.000				1,333,300								(34,320)				. 1 10
749768-AA-5	RABOBANK CAPITAL FUND II	F	03/30/2007		20,000,000.000	19,605,200	0.00	19,631,600	19,633,405	L	568		568	[19,633,973	L	(28,773)	(28,773)	794,844		P1U
				MORGAN STANLEY DEAN		,,									,,,						
91530B-20-2	UNITED OVERSEAS BANK LTD	F	01/30/2007	WITTER	1,500,000.000	1,460,895	0.00	1,500,000	1,500,000						1,500,000		(39, 105)	(39, 105)	33,086		P2U
830505-AL-7	SKANDINAVISKA ENSKILDA	F	02/26/2007	BANK OF AMERICA	30,000,000.000	28,804,500	0.00	28,887,300	28,887,713		1,237		1,237		28,888,949		(84,449)	(84,449)	644,540		. P2UZ*
				MORGAN STANLEY DEAN																	
	LLOYDS TSB GROUP PLC		01/30/2007	WITTER	5,000,000.000	4,933,050	0.00	5,036,420	5,036,246		(234)		(234)		5,036,012		(102,962)	(102,962)	68,763		. P2UFE
	Preferred Stocks - Industrial and Misce	ellaneou	JS			103,989,760	XXX	104,990,728	89,946,958		(3,401)		(3,401)		104,960,117		(970,357)	(970, 357)	2,112,274	XXX	XXX
	Total - Preferred Stocks - Part 4					105,472,510	XXX	106,490,398	91,446,628		(3,401)		(3,401)		106,459,787		(987,277)	(987, 277)	2,127,803	XXX	XXX
	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Preferred Stocks - Part 5 Total - Preferred Stocks					XXX 105,472,510	XXX	XXX 106,490,398	XXX 91,446,628	XXX	XXX (3,401)		XXX (3,401)		XXX 106,459,787	XXX	XXX (987,277)	XXX (987,277)	2,127,803	XXX	XXX
6599999.	Total - Preferred Stocks			MCMAHAN SECURITIES CO LP		105,472,510		106,490,398		XXX					106,459,787	XXX	(987,277)	(987,277)	2,127,803		
6599999. 15189T-10-7	Total - Preferred Stocks CENTERPOINT ENERGY		03/05/2007		200,000.000	105,472,510		106,490,398	91,446,628				(3,401)		106,459,787	XXX	(987,277)	(987, 277)	2, 127, 803		
6599999. 15189T-10-7	Total - Preferred Stocks		03/05/2007 03/28/2007	Various	200,000.000	105,472,510		106,490,398		XXX (287,989)					106,459,787	XXX	(987,277)	(987,277)	2,127,803		
6599999. 15189T-10-7 26441C-10-5	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP		03/28/2007		55,000.000	105,472,510 3,439,894 2,430,927		106,490,398 3,439,745 2,208,297	91,446,628	(287,989)			(3,401)		106,459,787 3,439,745 2,208,297	XXX	(987,277) 149 222,630	(987,277) 149 222,630	2,127,803 25,500 11,550		
6599999. 15189T-10-7 26441C-10-5 69351T-10-6	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION			Various		105,472,510 3,439,894 2,430,927 819,062	XXX	106,490,398 3,439,745 2,208,297 680,031	91,446,628 1,826,550 824,320	(287,989)			(3,401)		106,459,787 3,439,745 2,208,297 680,031	XXX	(987,277) 149 222,630 139,031	(987,277) 149 222,630 139,031	2, 127, 803 25, 500 11, 550 6, 325	XXX	XXX
6599999. 15189T-10-7 264410-10-5 69351T-10-6 6699999.	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities		03/28/2007	Various MCMAHAN SECURITIES CO LP	55,000.000	105,472,510 3,439,894 2,430,927 819,062 6,689,884		106,490,398 3,439,745 2,208,297 680,031 6,328,073	91,446,628	(287,989)			(3,401)		106,459,787 3,439,745 2,208,297 680,031 6,328,073	XXX	149 222,630 139,031 361,810		2,127,803 25,500 11,550		
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities [HOMEBANC, CORP		03/28/2007 01/09/2007 08/24/2006	Various MCMAHAN SECURITIES CO LP	55,000.000 23,000.000	105,472,510 3,439,894 2,430,927 819,062 6,689,884 204,833	XXX	106,490,398 3,439,745 2,208,297 680,031 6,328,073 237,060	91,446,628 1,826,550 824,320 2,650,870	(287,989)			(3,401)		106,459,787 3,439,745 2,208,297 680,031 6,328,073 237,060	XXX	(987,277) 149 222,630 139,031	(987,277) 149 222,630 139,031	2, 127, 803 25, 500 11, 550 6, 325	XXX	XXX
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9G98255-12-1	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD		03/28/2007 01/09/2007 08/24/2006 01/01/2007	Various	55,000.000	105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,1,313,424	XXX	106,490,398 3,439,745 2,208,297 680,031 6,328,073 237,060 1,313,424	91,446,628 	(287,989) (144,289) (432,278)			(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 3,439,745 2,208,297 680,031 6,328,073 237,060 1,313,424	XXX		(987,277) 149 222,630 139,031 361,810 (32,227)	2, 127, 803 25, 500 11, 550 6, 325	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9698255-12-1 6799999.	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COmmon Stocks - Public Utilities HOMEBANC, CORP JL CAPITAL LTD Common Stocks - Banks, Trust and In	F	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan	Various	55,000.000 23,000.000 29,231.000 1,313,424.010	105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,1,313,424 1,518,257	XXX	106,490,398 ,3,439,745 ,2,208,297 ,680,031 6,328,073 ,237,060 1,313,424 1,550,484	91,446,628 1,826,550 824,320 2,650,870	(287,989)			(3,401)		106,459,787 ,3,439,745 ,2,208,297 ,680,031 6,328,073 ,237,060 1,313,424 1,550,484	XXX	149 222,630 139,031 361,810		2,127,803 25,500 11,550 6,325 43,375	XXX	XXX
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9698255-12-1 679999900889X-AB-9	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD	Fsurance	03/28/2007 01/09/2007 08/24/2006 01/01/2007	Various	55,000.000 23,000.000	105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,1,313,424	XXX	106,490,398 3,439,745 2,208,297 680,031 6,328,073 237,060 1,313,424	91,446,628 	(287,989) (144,289) (432,278)			(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 3,439,745 2,208,297 680,031 6,328,073 237,060 1,313,424	XXX		(987,277) 149 222,630 139,031 361,810 (32,227)	2, 127, 803 25, 500 11, 550 6, 325	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9698255-12-1 679999900889X-AB-9	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COmmon Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COmmon Stocks - Banks, Trust and In AIMCO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES	F	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007	Various		105,472,510 3,439,894 2,430,927 819,062 6,689,884 204,833 1,313,424 1,518,257 140,418	XXX	106,490,398 3,439,745 2,208,297 680,031 6,328,073 237,060 1,313,424 1,550,484 140,418	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 3,439,745 2,208,297 680,031 6,328,073 237,060 1,313,424 1,550,484 140,418	XXX		(987,277) 149 222,630 139,031 361,810 (32,227)	2,127,803 25,500 11,550 6,325 43,375	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-669351T-10-669399943738R-10-998255-12-1908894-AB-912058*-AL-0252710-10-2	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD Common Stocks - Banks, Trust and In AIMOO CLO SER 2008-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC	F	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007	Various		105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,313,424 1,518,257 ,140,418 ,171,891	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,475	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 ,3,439,745 ,2,208,297 ,680,031 6,328,073 ,237,060 ,1,313,424 1,550,484 ,140,418 ,171,891	XXX	(987,277) 149 222,630 139,031 (32,227) (32,227)	(987, 277) 	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9998255-12-1 679999912058*-AL-025271C-10-2346371-98-2	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMOC ALO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI AIMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B	Fsurance	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007	Various MCMAHAN SECURITIES CO LP DIRECT VARIOUS DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION		105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,313,424 1,518,257 ,140,418 ,171,891	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,475	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 ,3,439,745 ,2,208,297 ,680,031 6,328,073 ,237,060 ,1,313,424 1,550,484 ,140,418 ,171,891	XXX	(987,277) 149 222,630 139,031 (32,227) (32,227)	(987, 277) 	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9908255-12-1 679999912058*-AL-0125271C-10-2346371-98-2346371-97-43463671-93-4	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMCO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES B	Fsurance	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007	Various MCMAHAN SECURITIES CO LP DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION		105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,313,424 1,518,257 ,140,418 ,171,891	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,475	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 ,3,439,745 ,2,208,297 ,680,031 6,328,073 ,237,060 ,1,313,424 1,550,484 ,140,418 ,171,891	XXX	(987,277) 149 222,630 139,031 (32,227) (32,227)	(987, 277) 	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-669351T-10-669999943738R-10-9998255-12-1679999900889X-AB-912058*-AL-025271C-10-2346371-98-2346371-98-4346371-98-4	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD Common Stocks - Banks, Trust and In AIMOO CLO SER 2008-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC. FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES C	surance	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007	Various		105, 472, 510 3, 439, 894 2, 430, 927 819, 062 6, 689, 884 204, 833 1, 313, 424 1, 518, 257 140, 418 171, 891 8, 357, 427	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,4759,033,940	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,7873,439,7452,208,297680,0316,328,073237,0601,313,4241550,484140,418171,8919,033,940	XXX	(987,277)	(987,277) 	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9908255-12-1 679999912058*-AL-0125271C-10-2346371-98-2346371-97-43463671-93-4	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD Common Stocks - Banks, Trust and In AIMOO CLO SER 2008-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC. FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES C	surance	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007	Various		105,472,510 ,3,439,894 ,2,430,927 ,819,062 6,689,884 ,204,833 ,313,424 1,518,257 ,140,418 ,171,891	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,475	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 ,3,439,745 ,2,208,297 ,680,031 6,328,073 ,237,060 ,1,313,424 1,550,484 ,140,418 ,171,891	XXX	(987,277) 149 222,630 139,031 (32,227) (32,227)	(987, 277) 	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-669351T-10-669999943738R-10-9998255-12-1679999900889X-AB-912058*-AL-025271C-10-2346371-98-2346371-98-4346371-98-4	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMCO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP.	F	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007	Various		105, 472, 510 3, 439, 894 2, 430, 927 819, 062 6, 689, 884 204, 833 1, 313, 424 1, 518, 257 140, 418 171, 891 8, 357, 427	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,4759,033,940	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,7873,439,7452,208,297680,0316,328,073237,0601,313,4241550,484140,418171,8919,033,940	XXX	(987,277)149222,63039,031361,810(32,227)(676,513)306,563	(987,277)	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738B-10-9908255-12-1 679999912058*-AL-0125271C-10-2346371-93-4346361-93-4346371-99-0361448-10-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON STOCKS - BANKS, Trust and In AIMOO CLO SER 2008-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C GATX CORP. GENERAL ELECTRIC	Fsurance	03/28/2007 01/09/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/20/20/2007	Various		105, 472, 510 3, 439, 894 2, 430, 927 819, 062 6, 689, 884 204, 833 1, 313, 424 1, 518, 257 140, 418 171, 891 8, 357, 427	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,4759,033,940	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,787 ,3,439,745 ,208,297 ,680,031 6,328,073 ,237,060 ,1313,424 1,550,484 ,140,418 ,171,891 ,9,033,940	XXX	(987,277)	(987,277) 	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738B-10-9098255-12-1 679999900889X-AB-912058*-AL-025271C-10-2346371-98-2346371-97-4346361-93-4346371-99-0361448-10-3369604-10-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMCO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI AMOND OFFSHORE DRILLI NIG INC. FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME	F	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 08/331/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/07/2007 02/07/2007 02/07/2007	Various		105, 472, 510 3, 439, 894 2, 430, 927 819, 062 6, 689, 884 204, 833 1, 313, 424 1, 518, 257 140, 418 171, 891 8, 357, 427 3, 960, 320 544, 074 3, 040, 764	XXX	106,490,3983,439,7452,208,297680,0316328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,875	91,446,628 1,826,550 824,320 2,650,870 1,325,000 1,325,000	(144,289) (432,278) (11,581)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,7873,439,7452,208,297680,031 6,328,073237,0601,313,424 1,550,484140,418171,8919,033,9403,653,757549,6002,199,875	XXX	(987,277)	(987,277)	2,127,803 	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-6669999943738R-10-9698255-12-1679999900889X-AB-912058*-AL-0252710-10-2346371-98-2346371-98-2346371-99-0361448-10-3369604-10-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION Common Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON STOCKS - BANKS, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP	Fsurance	03/28/2007 01/09/2007 08/24/2006 08/24/2006 08/24/2006 08/24/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/20/2007 02/07/2007 03/30/2007 03/20/2007	Various		105, 472, 510 3, 439, 894 2, 430, 927 819, 062 6, 689, 884 204, 833 1, 313, 424 1, 518, 257 140, 418 171, 891 8, 357, 427 3, 960, 320 544, 074 3, 040, 764 1, 410, 950	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241550,484140,418171,4759,033,9403,653,757549,600	91,446,628 	(287,989) (144,289) (432,278) (11,581) (11,581) (267)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,7873,439,7452,208,297680,031 .6,328,073237,0601,313,4241550,484140,418171,8919,033,9403,653,757549,600	XXX	(987,277)	(987,277)	2,127,803 25,500 11,550 6,325 43,375 (140,418) 5,982	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6 669999943738R-10-9998255-12-1 679999912058*-AL-025271C-110-2346371-98-2346371-97-4346361-93-4346371-99-0361448-10-3369604-10-3459902-10-2	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON STOCKS - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON STOCKS - BANKS, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI AMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 1444	Fsurance	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 08/24/2006 01/01/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/20/2007 02/07/2007 02/07/2007 03/30/2007 03/30/2007 03/30/2007	Various MCMAHAN SECURITIES CO LP DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION VARIOUS EXPIRATION EXPIRATION EXPIRATION VARIOUS CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 424518, 257140, 418171, 8918, 357, 42730, 960, 320544, 0743, 040, 7641, 410, 950524, 971	XXX	106,490,3983,439,7452,208,297680,0316328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,875	91,446,628 	(287,989) (144,289) (432,278) (11,581) (267) 	(3,401)		(3, 401) (287,989) (144,289) (432,278) (11,581) (11,581)		106,459,7873,439,7452,208,297680,031 6,328,073237,0601,313,424 1,550,484140,418171,8919,033,9403,653,757549,6002,199,875	XXX	(987,277)	(987,277)	2,127,803 	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-6669999943738R-10-9698255-12-1679999900889X-AB-912058*-AL-0252710-10-2346371-98-2346371-98-2346371-99-0361448-10-3369604-10-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON STOCKS - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON STOCKS - BANKS, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI AMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 1444	Fsurance	03/28/2007 01/09/2007 08/24/2006 08/24/2006 08/24/2006 08/24/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/20/2007 02/07/2007 03/30/2007 03/20/2007	Various MCMAHAN SECURITIES CO LP DIRECT VARIOUS DES DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION EXPIRATION EXPIRATION CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER TENDER OFFER		105, 472, 510 3, 439, 894 2, 430, 927 819, 062 6, 689, 884 204, 833 1, 313, 424 1, 518, 257 140, 418 171, 891 8, 357, 427 3, 960, 320 544, 074 3, 040, 764 1, 410, 950	XXX	106,490,3983,439,7452,208,297680,0316328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,875	91,446,628 	(287,989) (144,289) (432,278) (11,581) (11,581) (267)	(3,401)		(3,401) (287,989) (144,289) (432,278) (11,581)		106,459,7873,439,7452,208,297680,031 6,328,073237,0601,313,424 1,550,484140,418171,8919,033,9403,653,757549,6002,199,875	XXX	(987,277)	(987,277)	2,127,803 	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-669351T-10-6669999943738R-10-9998255-12-190889X-AB-912058*-AL-0252710-10-2346371-98-2346371-98-2346371-99-0361448-10-3369604-10-3459902-10-2847560-10-9894172-11-3894172-11-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON STOCKS - BANKS, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 144A TRAVELCENTERS OF AMERICA WARRANTS	Fssuranco	03/28/2007 01/09/2007 08/24/2006 01/01/2007 08/24/2006 01/01/2007 e Compan 03/31/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 02/20/2007 02/20/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/31/2007 01/31/2007 01/31/2007	Various MCMAHAN SECURITIES CO LP DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION VARIOUS EXPIRATION EXPIRATION EXPIRATION VARIOUS CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 424518, 257140, 418171, 8918, 357, 42730, 960, 320544, 0743, 040, 7641, 410, 950524, 971	XXX	106,490,3983,439,7452,208,297680,0316328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,875	91,446,628 	(287,989) (144,289) (432,278) (11,581) (267) 	(3,401)		(3, 401) (287,989) (144,289) (432,278) (11,581) (11,581)		106,459,7873,439,7452,208,297680,031 6,328,073237,0601,313,424 1,550,484140,418171,8919,033,9403,653,757549,6002,199,875	XXX	(987,277)	(987,277)	2,127,803 	XXX	XXX . L
659999915189T-10-726441C-10-569351T-10-6669999943738R-10-9989255-12-1679999900889Y-AB-912058*-AL-025271C-110-2346371-98-2346371-97-4346361-93-4346371-99-0361448-10-3369604-10-3459902-10-2847560-10-9894172-11-3894172-12-1	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI AIMOO DOFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTERS 144A TRAVELCENTERS OF AMERICA WARRANTS US AIRWAYS GROUP SERIES A PRFD STOCK	E	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 08/24/2008 01/01/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/20/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007	Various		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 424518, 257140, 418171, 8918, 357, 4273, 960, 320544, 0743, 040, 7641, 410, 950524, 971174, 990	XXX	106,490,3983,439,7452,208,297680,0316328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,875	91,446,628 	(287,989) (144,289) (432,278) (11,581) (267) (267)	(3,401)		(3, 401) (287,989) (144,289) (432,278) (11,581) (11,581)		106,459,7873,439,7452,208,297680,031 6,328,073237,0601,313,424 1,550,484140,418171,8919,033,9403,653,757549,6002,199,875	XXX	(987,277)	(987,277)	2,127,803 	XXX	XXX L L XXX U
659999915189T-10-7264410-10-569351T-10-6 669999943738R-10-9988255-12-1 679999900889X-AB-912058*-AL-0252710-10-2346371-99-2346371-99-4346361-93-4346371-99-0361448-10-3369604-10-3459902-10-2847560-10-9894172-11-3894172-12-1911905-70-19885IM-AA-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMOC ALO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI ANOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 144A TRAVELCENTERS OF AMERICA WARRANTS US AIRWAYS GROUP SERIES A PRFD STOCK ZAIS MATRIX CDO 11-B INCOME NOTES, DUE 2	nsurance	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 08/24/2006 01/01/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/07/2007 02/07/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007	Various MCMAHAN SECURITIES CO LP DIRECT VARIOUS DES DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION EXPIRATION EXPIRATION CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER TENDER OFFER		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 4241518, 257140, 418171, 8918, 357, 4273, 960, 320544, 0743, 040, 7641, 410, 950524, 971174, 990	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,8751,312,547	91,446,628 	(287,989) (144,289) (11,581) (11,581) (267) 			(3, 401) (287,989) (144,289) (11,581) (11,581) (11,581) (17,581) (17,581) (17,681)		106,459,7873,439,7452,208,297680,031 .6,328,073237,060 .1,313,424 .1,550,484 .140,418171,8919,033,9403,653,757549,6002,199,8751,312,547	XXX	(987,277)	(987,277)	2,127,80325,50011,5506,32543,375	XXX	XXX L
659999915189T-10-7264410-10-569351T-10-6 669999943738R-10-9698255-12-1 679999900889X-AB-912058*-AL-0252710-10-2346371-97-4346361-93-4346371-99-0361448-10-3369604-10-3459902-10-2847560-10-9894172-11-3984172-11-1911905-70-198885IM-AA-3 68999999.	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP XL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMCO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DI ANOND OFFSHORE DRILLI NIG INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNAL GAME SPECTAL ENERGY CORP TRAVELCENTER 144A TRAVELCENTER 144A US AIRWAYS GROUP SERIES A PRFD STOCK ZAIS MATRIX CDO II-B INCOME NOTES, DUE 2 COMMON STOCKS COMMON STOCKS LIGHT STOCKS L	F. ISURANCE IN THE PROPERTY OF	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 01/01/2007 02 Compan 03/31/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007	Various DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION EXPIRATION Various CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER WRITE OFF OF INVESTMENT DISTRIBUTION		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 42415, 18, 257140, 418171, 8918, 357, 4273, 960, 320544, 0743, 040, 7641410, 950524, 971174, 99038, 661804, 466	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,4241,550,484140,418171,4759,033,9403,653,757549,6002,199,8751,312,547	91,446,628 	(287,989) (144,289) (432,278) (11,581) (267) (267)	(3,401)		(3, 401) (287,989) (144,289) (432,278) (11,581) (11,581)		106,459,7873,439,7452,208,297680,031 .6,328,073 .237,060 .1,313,424 .1,550,484140,418171,8919,033,9403,653,757549,6002,199,8751,312,547	XXX	(987,277)	(987,277)	2, 127,803	XXX	XXX . L
659999915189T-10-7264410-10-569351T-10-669351T-10-669999943738R-10-9998255-12-1679999-812058*-AL-0252710-10-2346371-98-2346371-98-2346371-99-0361448-10-3369604-10-3459902-10-2847560-10-9894172-11-3894172-12-1911905-70-198885II-AA-368999999261934-10-3	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP JL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC. FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 144A TRAVELCENTER 144A TRAVELCENTER 144A TRAVELCENTER 150F TRAVELCENTER 150F US AIRWAYS GROUP SERIES A PRED STOCK ZAIS MATRIX CDO 11-B INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 CREATER TO THE NOTES OF THE NOTE	F. ISURANCE IN THE PROPERTY OF	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 08/24/2006 01/01/2007 03/30/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 02/07/2007 02/07/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007	Various DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION EXPIRATION Various CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER WRITE OFF OF INVESTMENT DISTRIBUTION		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 424171, 891171, 891357, 4273, 960, 320544, 0743, 040, 7641, 410, 950524, 971174, 99038, 661384, 466	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,424150,484140,418171,4759,033,9403,653,757549,6002,199,8751,312,547	91,446,628	(287,989) (144,289) (11,581) (11,581) (267) 			(3, 401) (287,989) (144,289) (11,581) (11,581) (11,581) (17,581) (17,581) (17,681)		106,459,7873,439,7452,208,297680,0316,328,073237,0601,313,424140,418171,8919,033,9403,653,757549,6002,199,8751,312,547	XXX	(987,277)	(987,277)	2, 127,803	XXX	XXX L
659999915189T-10-7264410-10-569351T-10-669351T-10-669999943738R-10-9998255-12-1679999912058*-AL-0252710-10-2346371-98-2346371-97-4346361-93-4346371-99-0361448-10-3369604-10-3459902-10-2894172-11-3894172-12-1911905-70-198885M-AA-36899999261934-10-371999999.	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP JL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES C FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 144A TRAVELCENTERS OF AMERICA WARRANTS US AIRWAYS GROUP SERIES A PRFD STOCK ZAIS MATRIX CDO II-B INCOME NOTES, DUE 2 COMMON STORY MARKET MONCY MARKET MONCY MARKET MONCY MARKET	F. ISURANCE IN THE PROPERTY OF	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 01/01/2007 02 Compan 03/31/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007	Various DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION EXPIRATION Various CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER WRITE OFF OF INVESTMENT DISTRIBUTION		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 4241518, 257140, 418171, 8918, 357, 4273940, 7641410, 950524, 971174, 99038, 661384, 466277, 394	XXX	106,490,398 3,439,7452,208,297680,0316,328,073237,0601,313,4241550,484140,418171,4759,033,9403,653,757549,6002,199,8751,312,54717,061,611277,394277,394	91,446,628	(287,989)(144,289)(432,278)(11,581)(267)(267)(54,038)(171,825)			(3, 401) (287,989) (144,289) (432,278) (11,581) (11,581) (54,038) (54,038) (71,825)		106,459,787 ,3,439,745,2,208,297,680,031,6,328,073,237,060,1,313,424,1,550,484,140,418,171,891,9,033,940,3,653,757,549,600,2,199,875,1,312,547,17,062,027,277,394,277,394		(987,277)	(987,277)	2,127,80325,50011,5506,325 43,375	XXX	XXX L
659999915189T-10-726441C-10-569351T-10-669351T-10-669999943738R-10-9988255-12-1679999912058*-AL-025271C-110-2346371-98-2346371-98-4346371-98-4346371-99-4346361-93-4346371-99-4346371-99-1369604-10-3369604-10-3847560-10-9894172-11-3894172-11-3894172-12-1911905-70-198885M-AA-36899999261934-10-3719999972999997.	Total - Preferred Stocks CENTERPOINT ENERGY DUKE ENERGY CORP PPL CORPORATION COMMON Stocks - Public Utilities HOMEBANC, CORP JL CAPITAL LTD COMMON Stocks - Banks, Trust and In AIMOO CLO SER 2006-A, SUB NOTES BUNGE CORP. SECURED NOTES DIAMOND OFFSHORE DRILLING INC. FORMAN PETROLEUM WARRANTS SERIES A FORMAN PETROLEUM WARRANTS SERIES B FORMAN PETROLEUM WARRANTS SERIES D GATX CORP. GENERAL ELECTRIC INTERNATIONAL GAME SPECTRA ENERGY CORP TRAVELCENTER 144A TRAVELCENTER 144A TRAVELCENTER 144A TRAVELCENTER 150F TRAVELCENTER 150F US AIRWAYS GROUP SERIES A PRED STOCK ZAIS MATRIX CDO 11-B INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 COMMON STOCKS INCOME NOTES, DUE 2 CREATER TO THE NOTES OF THE NOTE	F. ISURANCE IN THE PROPERTY OF	03/28/2007 01/09/2007 01/09/2007 08/24/2006 01/01/2007 01/01/2007 02 Compan 03/31/2007 03/30/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 01/16/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007 03/30/2007	Various DIRECT VARIOUS ies DISTRIBUTION SCHEDULED REDEMPTION Various EXPIRATION EXPIRATION EXPIRATION EXPIRATION Various CREDIT SUISSE FIRST BOSTON CORPORATION Various LAZARD FRERES & COMPANY TENDER OFFER WRITE OFF OF INVESTMENT DISTRIBUTION		105, 472, 510 3, 439, 8942, 430, 927819, 0626, 689, 884204, 8331, 313, 424171, 891171, 891357, 4273, 960, 320544, 0743, 040, 7641, 410, 950524, 971174, 99038, 661384, 466	XXX	106,490,3983,439,7452,208,297680,0316,328,073237,0601,313,424150,484140,418171,4759,033,9403,653,757549,6002,199,8751,312,547	91,446,628	(287,989) (144,289) (11,581) (11,581) (267) 			(3, 401) (287,989) (144,289) (11,581) (11,581) (11,581) (17,881) (54,038) (171,825)		106,459,7873,439,7452,208,297680,0316,328,073237,0601,313,424140,418171,8919,033,9403,653,757549,6002,199,8751,312,547	XXX	(987,277)	(987,277)	2, 127,803	XXX	XXX 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

			01101171	il Long-Term	Bondo and	Ctook Cola,	r todociniod (51 01110111100	, Biopoddo	01 05 1110	Company	Bannig tine	Carront G	aartoi						
1	2	3 4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/		or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock		Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends		In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
7299999. T	otal - Common Stocks				26,850,000	XXX	25,217,562	4,625,154	(669,989)	267		(669,722)		25,217,979		1,632,021	1,632,021	318,416	XXX	XXX
7399999. T	otal - Preferred and Common Sto	cks			132,322,509	XXX	131,707,961	96,071,782	(669,989)	(3, 134)		(673, 123)		131,677,765		644,744	644,744	2,446,219	XXX	XXX
7499999 -	Totals		•	•	3,096,754,854	XXX	3,093,117,874	2,691,046,559	(593,551)	(1,985,037)	252	(2,578,841)		3,082,185,906		14,568,948	14,568,948	63,547,096	XXX	XXX

SCHEDULE DB - PART A - SECTION 1 Showing all Options Cans. Floors and Insurance Futures Options Owned at Current Statement Date

			Showing all Opti	ions, Caps,	Floors and Insurand	ce Futures Options	S Owned at Curren	t Stat	ement Date				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Date of									Year to Date		Other
	Number of	Maturity,									Increase/	Used to Adjust	Investment/
	Contracts or	Expiry or	Strike Price,	Date of	Exchange or	Cost/Option					(Decrease) by	Basis of Hedged	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Acquisition	Counterparty	Premium	Book Value	*	Statement Value	Fair Value	Adjustment	Item	Income
S&P500 CLIQUET 01/10/2008 CALL	250,000	01/10/2008	S&P 500	01/10/2007	GOLDMAN SACHS & CO	10,000	9,344		9,344	9,344	(656)		(65)
S&P500 CLIQUET 01/31/2008 CALL	500,000	01/31/2008	S&P 500	01/31/2007	GOLDMAN SACHS & CO	20,500	15, 132		15, 132	15, 132	(5,368)		(5,36
S&P500 CLIQUET 02/07/2008 CALL	1,200,000	02/07/2008	S&P 500	02/07/2007	GOLDMAN SACHS & CO	52,800	30,797		30,797	30,797	(22,003)		(22,00
S&P500 CLIQUET 02/21/2008 CALL	500,000	02/21/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	16,850	15,269		15,269	15,269	(1,581)		(1,58
S&P500 CLIQUET 02/28/2008 CALL	500,000	02/28/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	24,200	22,597		22,597	22,597	(1,603)		(1,60
S&P500 CLIQUET 03/07/2008 CALL	440,000		S&P 500	03/07/2007	GOLDMAN SACHS & CO	17, 182	17,350		17,350	17,350	168		16
S&P500 CLIQUET 03/07/2008 CALL	353,000	03/07/2008	S&P 500	03/07/2007	GOLDMAN SACHS & CO	15,521	15,080		15,080	15,080	(442)		(44
S&P500 CLIQUET 03/14/2008 CALL	730,000	03/14/2008	S&P 500	03/14/2007	GOLDMAN SACHS & CO	26,937	28,818		28,818	28,818	1,881		1,88
S&P500 CLIQUET 03/20/2008 CALL	1,000,000	03/20/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	43,500	39,615		39,615	39,615	(3,885)		(3,88
S&P500 CLIQUET 03/28/2008 CALL	700,000	03/28/2008	S&P 500	03/28/2007	GOLDMAN SACHS & CO	29,540	29, 123		29, 123	29, 123	(417)		(41
S&P500 CLIQUET 04/05/2007 CALL	26,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	1,017	1,326		1,326	1,326	310		31
S&P500 CLIQUET 04/05/2007 CALL	100,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	4,320	6,204		6,204	6,204	1,884		1,88
S&P500 CLIQUET 04/05/2007 CALL	116,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	4,373	5,372		5,372	5,372	999		99
S&P500 CLIQUET 04/05/2007 CALL	88,000	04/05/2007	S&P 500	04/05/2006	GOLDMAN SACHS & CO	3,687	5,223		5,223	5,223	1,536		1,53
S&P500 CLIQUET 04/05/2007 CALL	100,000	04/05/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	3,610	5,337		5,337	5,337	1,727		1,72
S&P500 CLIQUET 04/12/2007 CALL	203,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	7,775	15, 118		15,118	15, 118	7,343		
S&P500 CLIQUET 04/12/2007 CALL	95,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	3,496	6,849		6,849	6,849	3,353		3,35
S&P500 CLIQUET 04/12/2007 CALL	60,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	2,472	4,752		4,752	4,752	2,280		2,28
S&P500 CLIQUET 04/12/2007 CALL	175,000	04/12/2007	S&P 500	04/12/2006	GOLDMAN SACHS & CO	6,843	13,241		13,241	13,241	6,398		6,39
S&P500 CLIQUET 04/19/2007 CALL		04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	3,300	5,327		5,327	5,327	2,027		2,02
S&P500 CLIQUET 04/19/2007 CALL	66,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	2,838	4,474		4,474	4,474	1,636		1,63
S&P500 CLIQUET 04/19/2007 CALL	133,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	5,480	8,697		8,697	8,697	3,218		3,21
S&P500 CLIQUET 04/19/2007 CALL	87,000	04/19/2007	S&P 500	04/19/2006	. MORGAN STANLEY & CO	3, 132	4,976		4,976	4,976	1,844		1,84
S&P500 CLIQUET 04/19/2007 CALL	150,000	04/19/2007	S&P 500	04/19/2006	MORGAN STANLEY & CO	5,775	9,267		9.267	9,267	3,492		3,49
S&P500 CLIQUET 04/26/2007 CALL	90,000		S&P 500	04/26/2006	GOLDMAN SACHS & CO	3,789	6,784		6.784	6.784	2.995		2,99
S&P500 CLIQUET 04/26/2007 CALL	82,000		S&P 500	04/26/2006	GOLDMAN SACHS & CO	3,100	5,696		5,696	5,696	2,597		2,59
S&P500 CLIQUET 04/26/2007 CALL	28,000		S&P 500	04/26/2006	GOLDMAN SACHS & CO	1,100	2,001		2.001	2,001	.900		90
S&P500 CLIQUET 05/03/2007 CALL	672,000		S&P 500	05/03/2006	CREDIT SUISSE FB	24,058	51,163		51, 163	51,163	27,105		27 , 10
S&P500 CLIQUET 05/03/2007 CALL	24,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	840	1,818		1,818	1,818			97
S&P500 CLIQUET 05/03/2007 CALL	77,000	05/03/2007	S&P 500	05/03/2006	CREDIT SUISSE FB	2.995	5,983		5.983	5.983	2.987		2,98
S&P500 CLIQUET 05/03/2007 CALL	301,000		S&P 500	05/03/2006	CREDIT SUISSE FB	10,294	22,673		22,673	22,673	12,379		12,37
S&P500 CLIQUET 05/10/2007 CALL	6,000		S&P 500	05/10/2006	CREDIT SUISSE FB	236	365		.365	365	130		13
S&P500 CLIQUET 05/10/2007 CALL	104,000		S&P 500	05/10/2006	CREDIT SUISSE FB	3,754	6,010		6,010	6,010	2,256		2,25
S&P500 CLIQUET 05/10/2007 CALL	13,000		S&P 500	05/10/2006	CREDIT SUISSE FB	459					282		28
S&P500 CLIQUET 05/10/2007 CALL	217.000		S&P 500	05/10/2006	CREDIT SUISSE FB	7.487	12.199		12.199	12.199	4.712		4,71
S&P500 CLIQUET 05/17/2007 CALL	166,000	05/17/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	5,743	13,438		13,438	13,438	7,696		7,69
S&P500 CLIQUET 05/17/2007 CALL	180,000	05/17/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	6,804	13,510		13,510	13,510	6,706		6,70
S&P500 CLIQUET 05/17/2007 CALL	640,000	05/17/2007	S&P 500	05/17/2006	CREDIT SUISSE FB	25, 152	50,139		50, 139		24,987		24,98
S&P500 CLIQUET 05/24/2007 CALL	456,000		S&P 500	05/24/2006	MERRILL LYNCH	22,800	49.368		49,368	49.368	26,568		26,56
S&P500 CLIQUET 05/24/2007 CALL	581,000	05/24/2007	S&P 500	06/07/2006	MERRILL LYNCH	25.366	63,809		63,809	63.809	38.443		38,44
S&P500 CLIQUET 05/24/2007 CALL	66,000	05/24/2007	S&P 500	05/24/2006	MERRILL LYNCH	3,267	7,003		7,003	7,003	3,736		3,73
S&P500 CLIQUET 05/31/2007 CALL	305,000	05/31/2007	S&P 500	05/31/2006	CREDIT SUISSE FB	11,895	32,692		32,692	32,692	20,797		20,79
S&P500 CLIQUET 06/07/2007 CALL	57,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	2,252	5,695		5.695	5,695	3.444		3,44
S&P500 CLIQUET 06/07/2007 CALL	240,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	9.888	24,626		24,626	24,626	14,738		14,73
S&P500 CLIQUET 06/07/2007 CALL	375,000	06/07/2007	S&P 500	06/07/2006	MORGAN STANLEY & CO	16, 163	39.483	-	39.483	39,483	23.320		23,32
S&P500 CLIQUET 06/14/2007 CALL	25,000	06/14/2007	S&P 500	06/14/2006	GOLDMAN SACHS & CO	1,080	2,982		2,982	2,982	1,902		1,90
S&P500 CLIQUET 06/14/2007 CALL	319,000	06/14/2007	S&P 500	06/21/2006	GOLDMAN SACHS & CO	13.967	37.168	-	37.168	37.168	23,201		23,20
S&P500 CLIQUET 06/14/2007 CALL	127,000		S&P 500	06/14/2006	GOLDMAN SACHS & CO	4,850	14,444		14,444	14,444	9,594		9,59
S&P500 CLIQUET 06/21/2007 CALL	55,000		S&P 500	06/21/2006	MORGAN STANLEY & CO	3,025	5,934	-	5,934	5,934	2,909		2,90
S&P500 CLIQUET 06/21/2007 CALL	361,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	19.133			38.149		19.016		19,01
S&P500 CLIQUET 06/21/2007 CALL	192,000	06/21/2007	S&P 500	06/21/2006	MORGAN STANLEY & CO	9,792	19,858	-	19,858	19,858	10,066		10,06
S&P500 CLIQUET 06/28/2007 CALL	145,000	06/28/2007	S&P 500	06/28/2006	CREDIT SUISSE FB	5,792	19,322	-	19.322	19,322	14,116		14,11
S&P500 CLIQUET 06/28/2007 CALL	100,000		S&P 500	06/28/2006	CREDIT SUISSE FB	3,400	12,729		12,729	12,729	9,329		9,32
S&P500 CLIQUET 06/28/2007 CALL	229,000		S&P 500	06/28/2006	CREDIT SUISSE FB	8,015	29,930	-	29,930	29,930	21,915		21,91
S&P500 CLIQUET 07/05/2007 CALL	308,000		S&P 500	07/05/2006	GOLDMAN SACHS & CO	12.961	29,930		26,963	26,963	14.003		14,00
S&P500 CLIQUET 07/05/2007 CALL		07/05/2007	S&P 500	07/05/2006	GOLDMAN SACHS & CO	8,809	18,252	-	18,252	18,252	9,443		9,44
001 000 0LTQ0LT 01/00/2001 OALL		01/00/2001	οαΓ 300	01/03/2000	UOLDWAN SAULIS & CU		10,232		10,232	10,202	,443 ق		9,44

SCHEDULE DB - PART A - SECTION 1 Showing all Options Cans. Floors and Insurance Futures Options Owned at Current Statement Date

			Showing all Opti	ions, Caps,	Floors and Insuran	ce Futures Options	Owned at Currer	nt Stat	ement Date				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Date of									Year to Date		Other
	Number of	Maturity,									Increase/	Used to Adjust	Investment/
	Contracts or	Expiry or	Strike Price,	Date of	Exchange or	Cost/Option					(Decrease) by	Basis of Hedged	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Acquisition	Counterparty	Premium	Book Value	*	Statement Value	Fair Value	Adjustment	Item	Income
S&P500 CLIQUET 07/12/2007 CALL	250,000	07/12/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	21,110	25.722		25.722	25,722	4,612		4,61
S&P500 CLIQUET 07/13/2007 CALL	350.000	07/13/2007	S&P 500	07/13/2006	DEUTSCHE BANK	15,400	36.452		36,452	36,452	21.052		21,05
S&P500 CLIQUET 07/19/2007 CALL	143,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	6,065	15,340		15,340	15,340	9,275		9,27
S&P500 CLIQUET 07/19/2007 CALL	93,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	4,071	10,228		10,228	10,228	6,157		6, 15
S&P500 CLIQUET 07/19/2007 CALL	375,000	07/19/2007		10/19/2006	GOLDMAN SACHS & CO	26,960			39,204	39,204	12,244		12,24
S&P500 CLIQUET 07/26/2007 CALL	250,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	11,050	27,224		27,224	27,224	16,174		16, 17
S&P500 CLIQUET 07/26/2007 CALL	150,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	6.450	15.987		15.987	15,987	9,537		9,53
S&P500 CLIQUET 07/26/2007 CALL	195,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	8,093			20,324	20,324	12,232		12,23
	100,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	4.100			10,303		6,203		
S&P500 CLIQUET 07/26/2007 CALL										10,303			6,20
S&P500 CLIQUET 08/02/2007 CALL	350,000	08/02/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	25,240	35,321		35,321	35,321	10,081		10,08
S&P500 CLIQUET 08/09/2007 CALL	75,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,783	7, 112		7,112	7,112	4,330		4,33
S&P500 CLIQUET 08/09/2007 CALL	50,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,060	5,099	·	5,099	5,099	3,039		3,03
S&P500 CLIQUET 08/09/2007 CALL	210,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	8,988	21,922	ļ	21,922	21,922	12,934		12,93
S&P500 CLIQUET 08/09/2007 CALL	50,000	08/09/2007	S&P 500	08/09/2006	. GOLDMAN SACHS & CO	2,280	5,411		5,411	5,411	3, 131		3, 13
S&P500 CLIQUET 08/23/2007 CALL	88,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	3,397	7,295	ļ	7,295	7,295	3,898		3,89
S&P500 CLIQUET 08/23/2007 CALL	119,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	4,784	10,065		10,065	10,065	5,282		5,28
S&P500 CLIQUET 08/23/2007 CALL	37,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	1,547	3, 190		3, 190	3,190	1,644		1,64
S&P500 CLIQUET 08/23/2007 CALL	124,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	5,468	10,985		10,985	10,985	5,517		5,51
S&P500 CLIQUET 08/30/2007 CALL	460,000	08/30/2007	S&P 500	08/30/2006	GOLDMAN SACHS & CO	18,630	37,632		37,632	37,632	19,002		19,00
S&P500 CLIQUET 09/06/2007 CALL	320,000	09/06/2007	S&P 500	09/06/2006	GOLDMAN SACHS & CO	13,504	24 , 185		24, 185	24, 185	10,681		10,68
S&P500 CLIQUET 09/13/2007 CALL	220,000	09/13/2007	S&P 500	09/13/2006	GOLDMAN SACHS & CO	9,240	12,734		12,734	12,734	3,494		3,49
S&P500 CLIQUET 09/20/2007 CALL	300,000	09/20/2007	S&P 500	09/20/2006	GOLDMAN SACHS & CO	12,990	21, 155		21,155	21, 155	8, 165		8, 16
S&P500 CLIQUET 09/27/2007 CALL		09/27/2007	S&P 500	09/27/2006	GOLDMAN SACHS & CO	20,000	29,314		29,314	29,314	9,314		9,31
S&P500 CLIQUET 10/04/2007 CALL	250,000	10/04/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	11,980	12,142		12,142	12,142	162		16
S&P500 CLIQUET 10/11/2007 CALL	400,000	10/11/2007	S&P 500	10/11/2006	GOLDMAN SACHS & CO	17,240	23,924		23,924	23,924	6,684		6,684
S&P500 CLIQUET 10/18/2007 CALL	500,000	10/18/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	21,450	23, 109		23,109	23, 109	1,659		1,659
S&P500 CLIQUET 10/25/2007 CALL	640,000	10/25/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	25,792	34,581		34,581	34,581	8,789		8,78
S&P500 CLIQUET 11/01/2007 CALL	321,000	11/01/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	13,899	16,673		16,673	16,673	2,774		2,77
S&P500 CLIQUET 11/08/2007 CALL		11/08/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	31,712	34,131			34,131	2,419		2,41
S&P500 CLIQUET 11/15/2007 CALL	620,000	11/15/2007	S&P 500	11/15/2006	GOLDMAN SACHS & CO	25,978	23.590		23,590	23,590	(2,388)		(2,38
S&P500 CLIQUET 11/21/2007 CALL	900,000	11/21/2007	S&P 500	01/03/2007	MERRILL LYNCH	40,410	40,593		40,593	40,593	183		18
S&P500 CLIQUET 11/29/2007 CALL	450,000	11/29/2007	S&P 500	11/29/2006	MERRILL LYNCH	18.450	19.668		19,668	19,668	1,218		1,21
S&P500 CLIQUET 12/06/2007 CALL	550,000	12/06/2007	S&P 500	01/03/2007	MERRILL LYNCH	22,550	16,781		16,781	16,781	(5,769)		(5,76
S&P500 CLIQUET 12/13/2007 CALL	570,000	12/13/2007	S&P 500	01/03/2007	MERRILL LYNCH	22,900	16,270		16,270	16,270	(6,701)		(6,70
S&P500 CLIQUET 12/20/2007 CALL	1,000,000	12/20/2007	S&P 500	01/03/2007	MERRILL LYNCH	38.400	34,147		34.147	34, 147	(4,253)		(4,25
S&P500 CLIQUET 12/27/2007 CALL	1,000,000	12/27/2007	S&P 500	01/03/2007	MERRILL LYNCH	37,700			36,419	36,419	(1,281)		(1,28
S&P500 FUTURES 05/18/2007 1375 CALL	100	05/18/2007	1,375.0000	03/21/2007	CME	1,550,370	1,695,000		1,695,000	1,695,000	144,630		144,63
S&P500 INDEX 03/20/2008 1400 CALL		03/20/2008	1,400.0000	03/29/2007	CBOE	9,783,000	9,996,875		9,996,875	9,996,875	213,875		213,87
S&P500 INDEX 03/20/2008 1400 CALL	600	03/20/2008	1,425.0000	03/29/2007	CBOE	6,236,200	5.883.000		5,883,000	5.883.000	(353,200)		(353,20
S&P500 INDEX 04/20/2007 1350 CALL	200	03/20/2006	1,350.0000	03/26/2007	CB0E	1,005,400	1,547,000		1,547,000	1,547,000	541.600		541,60
					CBOE						, , , , ,		
S&P500 INDEX 05/18/2007 1350 CALL	250	05/18/2007	1,350.0000	03/16/2007 06/14/2006	CBOE	649,200				858,500	209,300 2,537,500		209,30
S&P500 INDEX 06/15/2007 1225 CALL		06/15/2007	1,225.0000		CBOE	2,648,750	5, 186, 250		5, 186, 250	5, 186, 250			2,537,50
S&P500 INDEX 06/15/2007 1250 CALL	1,775	06/15/2007	1,250.0000	08/18/2006		18,847,700	32,633,375		32,633,375	32,633,375	13,785,675		13,785,67
S&P500 INDEX 06/15/2007 1275 CALL	2,225	06/15/2007	1,275.0000	08/04/2006	. CBOE	22,257,300	35,700,125		35,700,125	35,700,125	13,442,825		13,442,82
S&P500 INDEX 06/15/2007 1300 CALL	500	06/15/2007	1,300.0000	05/24/2006	. CBOE	4,421,000	6,877,500		6,877,500	6,877,500	2,456,500		2,456,50
S&P500 INDEX 06/20/2008 1400 CALL	225	06/20/2008	1,400.0000	03/15/2007	. CBOE	2,617,450	2,919,375		2,919,375	2,919,375	301,925		301,92
S&P500 INDEX 06/20/2008 1425 CALL	150	06/20/2008	1,425.0000	01/19/2007	_ CB0E	1,953,300	1,706,250	 	1,706,250	1,706,250	(247,050)		(247,05
S&P500 INDEX 06/20/2008 1450 CALL	350	06/20/2008	1,450.0000	02/23/2007	. CBOE	4,335,700	3,452,750		3,452,750	3,452,750	(882,950)		(882,95
S&P500 INDEX 09/21/2007 1225 CALL	350	09/21/2007	1,225.0000	03/28/2007	_ CB0E	7,879,200	7,813,750		7,813,750	7,813,750	(65,450)		(65,45
S&P500 INDEX 09/21/2007 1300 CALL		09/21/2007	1,300.0000	10/12/2006	_ CB0E	14,147,300	18, 129, 750		18, 129, 750	18, 129, 750	3,982,450		3,982,45
S&P500 INDEX 09/21/2007 1325 CALL		09/21/2007	1,325.0000	10/20/2006	. CBOE	12,954,800	15,749,250		15,749,250	15,749,250	2,794,450		2,794,45
S&P500 INDEX 09/21/2007 1350 CALL	250	09/21/2007	1,350.0000	03/19/2007	_ CB0E	2,587,500	2,923,750	ļ	2,923,750	2,923,750	336,250		336,25
S&P500 INDEX 09/21/2007 1375 CALL	750	09/21/2007	1,375.0000	11/10/2006	_ CB0E	6,144,500	7,331,250		7,331,250	7,331,250	1, 186, 750		1 , 186 , 75
S&P500 INDEX 12/21/2007 1275 CALL	100	12/21/2007	1,275.0000	07/11/2006	. CBOE	1,210,200	1,940,500	ļ	1,940,500	1,940,500	730,300		730,30
S&P500 INDEX 12/21/2007 1300 CALL	900	12/21/2007	1,300.0000	09/08/2006	_ CB0E	10,419,800	15,619,500		15,619,500	15,619,500	5, 199, 700		5, 199, 70
S&P500 INDEX 12/21/2007 1375 CALL	250	12/21/2007	1,375.0000	03/16/2007	CBOE	2,420,500	2,901,250	L	2,901,250	2,901,250	480,750		480,75

SCHEDULE DB - PART A - SECTION 1

			Showing all Opti	ions, Caps,	Floors and Insura	nce Futures Options	Owned at Currer	nt State	ement Date				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Date of									Year to Date		Other
	Number of	Maturity,									Increase/	Used to Adjust	Investment/
	Contracts or	Expiry or	Strike Price,	Date of	Exchange or	Cost/Option					(Decrease) by	Basis of Hedged	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Acquisition	Counterparty	Premium	Book Value	*	Statement Value	Fair Value	Adjustment	Item	Income
S&P500 INDEX 12/21/2007 1400 CALL	1,550	12/21/2007	1,400.0000	03/14/2007	CB0E	17,053,100	15,290,750		15,290,750	15,290,750	(1,762,350)		(1,762,350)
S&P500 INDEX 12/21/2007 1425 CALL	2,250	12/21/2007	1,425.0000	12/08/2006	CBOE	.22,994,000	18,483,750		18,483,750	18,483,750	(4,510,250)		(4,510,250)
S&P500 INDEX 12/21/2007 1450 CALL	550	12/21/2007	1,450,0000	12/27/2006	CBOE	5.032.600	3.687.750		3.687.750	3,687,750	(1,344,850)		(1,344,850)
S&P500 INDEX 3/20/2008 1400 CALL	150	03/20/2008	1400.0000		CBOE	1,719,300	1.713.750		1.713.750	1.713.750	(5,550)		(5,550)
0199999. Subtotal - Call Options - Hedging	100		1100.000		0000	182,023,735	221,765,446	YYY	221,765,446	221,765,446	39,741,711		39,741,711
0499999. Subtotal - Call Options						182,023,735	221,765,446	XXX	221,765,446	221,765,446	39,741,711		39,741,711
	000	04/00/0007	4 000 0000	00/44/0007	ODOE			^^^					
\$&P500 INDEX 04/20/2007 1300 PUT	250		1,300.0000		CBOE	236,750	31,250	-	31,250	31,250	(205,500)		(205,500)
\$&P500 INDEX 04/20/2007 1325 PUT	13	04/20/2007	1,325.0000		_ CB0E	2,886	2,600		2,600	2,600	(286)		(286)
S&P500 INDEX 06/15/2007 1375 PUT	250	06/15/2007	1,375.0000	03/28/2007	. CB0E	478,000	442,500		442,500	442,500	(35,500)		(35,500)
0599999. Subtotal - Put Options - Hedging						717,636	476,350		476,350	476,350	(241,286)		(241,286)
0899999. Subtotal - Put Options						717,636	476,350	XXX	476,350	476,350	(241,286)		(241,286)
INTEREST RATE RECEIVER SWAPTION	23,037,612	04/19/2007	4.9700	03/19/2007	LEHMAN BROTHERS		98,463		62,305	62,305			
INTEREST RATE RECEIVER SWAPTION	19,342,200	04/23/2007	4.9400	03/22/2007	LEHMAN BROTHERS		83, 171		47 , 103	47, 103			
INTEREST RATE RECEIVER SWAPTION	23,250,000	04/30/2007	5.0000	03/30/2007	LEHMAN BROTHERS		102,300		95,816	95,816			
INT RATE CAPO057 ON LIABILITY-STRIKE 5YR CMT	30,000,000	05/21/2007	4.5200	05/16/2002	JP MORGAN CHASE BANK	1,650,000	1,650,000		17,692	17,692			33,000
INT RATE CAPOO58 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/19/2007	3.9050	07/17/2002	JP MORGAN CHASE BANK	2,082,500	2,082,500		113,830	113,830			99,313
INT RATE CAPO059 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/20/2007	3.3450	08/16/2002	BANK OF AMERICA	1,597,500	1,597,500		135,756	135,756			92, 188
INT RATE CAPOO60 ON LIABILITY-STRIKE 5YR CMT	30,000,000	09/17/2007	3.0000	09/13/2002	UBS AG	1,860,000	1,860,000		229,275	229,275			130,500
INT RATE CAPOO61 ON LIABILITY-STRIKE 5YR CMT	50,000,000	09/26/2007	2.6920	09/24/2002	JP MORGAN CHASE BANK	3,103,750	3,103,750		430,037	430.037			232,250
INT RATE CAPOO62 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/01/2007	2.7250	09/27/2002	JP MORGAN CHASE BANK	3,230,000	3,230,000		439,272	439,272			230,625
INT RATE CAPOO63 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/15/2007	2.6300	10/10/2002	GOLDMAN SACHS	3,215,000	3,215,000		541,359	541,359			263,750
INT RATE CAPOO64 ON LIABILITY-STRIKE 5YR CMT	100,000,000	10/22/2007	3.1200	10/17/2002	DEUTSCHE BANK	6,480,000	6,480,000						407,500
INT RATE CAPO065 ON LIABILITY-STRIKE 5YR CMT	75,000,000	10/30/2007	2.9700	10/28/2002	SALOMON SWAPCO	5,077,500	5,100,600		712,959	712,959			322,500
INT RATE CAPOO66 ON LIABILITY-STRIKE 5YR CMT	75,000,000	11/12/2007	2.9050	11/07/2002	UBS AG	4,665,000	4,665,000	-	742,673	742,673			317,813
INT RATE CAPO067 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/06/2007	3.2170	12/04/2002	JP MORGAN CHASE BANK	4,755,000	4,755,000		569,814				219,938
INT RATE CAPOO68 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/20/2007	2.9950	12/18/2002	BANK OF AMERICA	4,942,500	4,942,500		808,834	808,834			295,313
INT RATE CAPO069 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/24/2007	2.9220	12/20/2002	CREDIT SUISSE FB	4,927,500	4,927,500		833,587	833.587			299,625
INT RATE CAPOO70 ON LIABILITY-STRIKE 5YR CMT	10.000.000	01/28/2008	2.8600	01/24/2003	JP MORGAN CHASE BANK	664,000	664.000		156.278	156.278			46.561
INT RATE CAPOO72 ON LIABILITY-STRIKE 5YR CMT	50,000,000	03/04/2008	2.7550	02/28/2003	BANK OF AMERICA	3.215.000	3,215,000	-	768.433	768.433			234 . 125
INT RATE CAPOO72 ON LIABILITY-STRIKE 5YR CMT	40,000,000	03/12/2008	2.4850	03/10/2003	BANK OF AMERICA	2,722,000	2,722,000		708,817	708.817			220, 167
INT RATE CAPOO74 ON LIABILITY-STRIKE 5TR CMT	45,000,000	03/12/2008	2.9270	03/26/2003	JP MORGAN CHASE BANK		2,997,000	-	659,881	659.881			194,288
INT RATE CAPOO74 ON LIABILITY-STRIKE 5TR CMT	25,000,000	04/25/2008	2.9430	04/23/2003	MERRILL LYNCH	1,637,500	1,637,500		407,874	407.874			123,563
		05/13/2008		05/09/2003						306,596			
INT RATE CAPOO76 ON LIABILITY-STRIKE 5YR CMT	15,000,000		2.6500		JP MORGAN CHASE BANK JP MORGAN CHASE BANK	963,750	963,750		306,596	612.601			89,625 164,063
INT RATE CAPOOTO ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/27/2008	2.3450	05/22/2003 06/11/2003		1,540,000	1,540,000	-	612,601	703.079			177.500
INT RATE CAPOO78 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/13/2008	2.1100		BANK OF AMERICA	1,573,750	1,573,750		703,079				,
INT RATE CAPOOGO ON LIABILITY-STRIKE 5YR CMT	25,000,000	07/02/2008	2.4450	06/30/2003	BANK OF AMERICA	1,655,625	1,655,625		651,096	651,096			170,313
INT RATE CAPOOSO ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/09/2008	2.5600	07/07/2003	JP MORGAN CHASE BANK		3,475,000	·	1,254,703	1,254,703			323,750
INT RATE CAPOODS ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000	····	448,872	448,872			108,800
INT RATE CAPO082 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/11/2008	3.2040	08/07/2003	JP MORGAN CHASE BANK	1,742,500	1,742,500		448,789	448,789			103,500
INT RATE CAPOORS ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/19/2008	3.3850	08/15/2003	BANK OF AMERICA	1,787,500	1,787,500	ļ	394,656	394,656			89,688
INT RATE CAPO084 ON LIABILITY-STRIKE 5YR CMT	20,000,000	09/03/2008	3.4600	08/29/2003	UBS AG	1,396,000	1,396,000		296,044	296,044			62,000
INT RATE CAPO085 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/30/2008	2.9950	09/26/2003	JP MORGAN CHASE BANK	1,029,000	1,029,000		321,874	321,874			58,688
INT RATE CAPO087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000	-	388,852	388,852			74, 150
INT RATE CAPO089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(182,418)	(182,418)			52,163
INT RATE CAPOO96 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3. 1550	04/06/2004	BANK OF AMERICA	616,012	616,012	ļ	(218,302)	(218,302)			35,806
INT RATE CAPOO97 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(85,645)	(85,645)			11,288
INT RATE CAPOO98 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(175,237)	(175,237)			21,600
INT RATE CAPOO99 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(174,404)	(174,404)			16,033
INT RATE CAPO100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850	ļ	(270,270)	(270,270)			20,995
INT RATE CAPO101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200		. JP MORGAN CHASE BANK	255,850	255,850		(115,616)	(115,616)			13, 115
INT RATE CAPO102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640		JP MORGAN CHASE BANK	198,900	198,900	ļ	(77,662)	(77,662)			11,441
INT RATE CAPO103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(25,023)	(25,023)			4,735
INT RATE CAPO104 ON LIABILITY-STRIKE 5YR CMT	5, 100,000	07/28/2009	3.7150		BANK OF AMERICA	285,600	285,600	L	(103,626)	(103,626)			16,256
INT RATE CAPO105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000		BANK OF AMERICA	214,560	214,560	L	(63,210)	(63,210)			12,240
INT RATE CAPO106 ON LIABILITY-STRIKE 5YR CMT	3,000,000		3,5000		BANK OF AMERICA	176,640	176.640		(50,253)	(50, 253)			10.575

SCHEDULE DB - PART A - SECTION 1 Showing all Options Cans. Floors and Insurance Futures Options Owned at Current Statement Date

			Showing all Opti	ons, Caps, I	Floors and Insuran	ce Futures Options	S Owned at Currer	nt Stat	ement Date				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Date of									Year to Date		Other
	Number of	Maturity,									Increase/	Used to Adjust	Investment/
	Contracts or	Expiry or	Strike Price,	Date of	Exchange or	Cost/Option					(Decrease) by	Basis of Hedged	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Acquisition	Counterparty	Premium	Book Value	*	Statement Value	Fair Value	Adjustment	Item	Income
INT RATE CAPO107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(34,032)	(34.032)	•		7, 15
INT RATE CAPO108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(56,629)	(56,629)			11,27
INT RATE CAPO109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK .	339,648	339,648		(73,713)	(73,713)			20,08
INT RATE CAPO110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(85,396)	(85,396)			18,27
INT RATE CAPO111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(13,663)	(13,663)			4,22
INT RATE CAPO112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(48,619)	(48,619)		***************************************	13,69
INT RATE CAPO113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK .	324.900	324.900		(80,310)	(80,310)			14,96
INT RATE CAPOTIS ON ETABLETTI-STRIKE STR CMT	3,700,000	10/00/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(39, 103)	(39, 103)			12,76
			3.3400	10/ 13/2004						(38,571)			
INT RATE CAPO115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009			. JP MORGAN CHASE BANK	235,704	235,704		(38,571)				14,80
INT RATE CAPO116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK _	156,464	156,464		(20,285)	(20, 285)			9,98
INT RATE CAPO117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK .	217,680	217,680		(32,757)	(32,757)		·	12,23
INT RATE CAPO118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	. JP MORGAN CHASE BANK .	221,840	221,840	·	(38,358)	(38,358)			11,22
INT RATE CAPO119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(72,606)	(72,606)			18 , 16
INT RATE CAPO120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK .	306,540	306,540		(43,921)	(43,921)			16,57
INT RATE CAPO121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164, 150	164 , 150	ļ	(25, 356)	(25,356)			8, 18
INT RATE CAPO122 ON LIABILITY-STRIKE 5YR CMT	5, 100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(37,415)	(37,415)			11,04
INT RATE CAPO123 ON LIABILITY-STRIKE 5YR CMT	3, 100, 000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK .	130,200	130,200		(9,804)	(9,804)			7,75
INT RATE CAPO124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(310)	(310)			8 , 123
INT RATE CAPO125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.6000	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000		182 , 136	182,136			h
INT RATE CAPO126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.6000	02/03/2005	UBS AG	4,360,000	4,360,000		182,136	182,136			.
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08													i
	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		465,769	465,769		L	1
INT RATE CAPO129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK .	137, 104	137 , 104		(29,463)	(29,463)			5,438
INT RATE CAPO130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(30,659)	(30,659)			3, 150
INT RATE CAPO131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK .	99,900	99,900		(32,910)	(32,910)			3, 178
INT RATE CAPO132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(58,567)	(58,567)			5,018
INT RATE CAPO133 ON LIABILITY-STRIKE 5YR CMT	5.500.000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190.080		(89,924)	(89,924)			10 , 100
INT RATE CAPO134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(72,599)	(72,599)			15,578
INT RATE CAPO135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(75,623)	(75,623)			17,73
INT RATE CAPO136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK .	226,460	226,460		(61,261)	(61,261)			18,91
INT RATE CAPO137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(57,053)	(57,053)		***************************************	24,83
INT RATE CAPO138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176.736		(24,225)	(24,225)		·	16,548
INT RATE CAPO141 ON LIABILITY-STRIKE 5TR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK .	186,000	186,000		(12,550)	(12,550)			19,410
INT RATE CAPO141 ON LIABILITY-STRIKE 5TR CMT	4,300,000	06/10/2010	3.7400	06/08/2005	JP MORGAN CHASE BANK .	130,720	130,720		(795)	(795)			13,438
INT RATE CAPO142 ON LIABILITY-STRIKE 5TR CMT	4,200,000		3.8680	06/08/2005	UBS AG		130,720		(21,012)	(21,012)			
	, , , , , , , , , , , , , , , , , , , ,	06/15/2010				130,872			, , , , , , , , , , , , , , , , , , , ,			***************************************	11, 15
INT RATE CAPO144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		(18,952)	(18,952)			16,80
INT RATE CAPO145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	. JP MORGAN CHASE BANK	230,432	230,432		(20,788)	(20,788)			25,08
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK .	242,720	242,720		(41,995)	(41,995)		 	20,910
INT RATE CAPO147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(7,733)	(7,733)			4,09
INT RATE CAPO148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(8,704)	(8,704)			5,28
INT RATE CAPO149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	. JP MORGAN CHASE BANK .	279,680	279,680		(20,960)	(20,960)			19,23
INT RATE CAPO150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK .	87,000	87,000		(11,977)	(11,977)			4,49
INT RATE CAPO151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(27,711)	(27,711)			4,43
INT RATE CAPO152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK .	274,800	274,800		(71,393)	(71,393)			12,57
INT RATE CAPO155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK .	144,300	144,300		(56,259)	(56, 259)			2,50
INT RATE CAPO156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(54,218)	(54,218)			1,75
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(116,486)	(116,486)			
INT RATE CAPO159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK .	170, 160	170, 160		(70,253)	(70,253)			1,65
INT RATE CAPO160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(51,946)	(51,946)			3,00
INT RATE CAPO161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000	L	(38,618)	(38,618)			5,90
INT RATE CAPO162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK .	51,040	51,040		(12,726)	(12,726)			1,43
INT RATE CAPO163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75.840	[(10,759)	(10,759)			2,69
INT RATE CAPO164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(21,951)	(21,951)			1,77
INT RATE CAPO165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK .	25,000	25,000		(7,459)	(21,951)		***************************************	36
INT RATE CAPO166 ON LIABILITY-STRIKE 5YR CMT	2.000.000	02/15/2011	4.5800	02/07/2006	GOLDMAN SACHS	47.600	47.600	ļ	(15.372)	(15,372)			58
INT RATE CAPO167 ON LIABILITY-STRIKE 5TR CMT	3,000,000		4.5510	02/13/2006	JP MORGAN CHASE BANK	67,200	67,200		(20,242)	(20,242)			409
INT HALL ONFO TO A LINDILITI-STATE STA ONI	000,000, د	UZ/ZU/ZUII	4.აა 10		OI INOTIDANI OTAGE DANN.	, 10, 200	01,200		(20,242)	(20,242)		ļ	40:

SCHEDULE DB - PART A - SECTION 1

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

	•		Showing all Opt	lions, Caps,	Floors and Insuran	ce Futures Options	S Owned at Currer	nt Statement Date				
1	2	3	4	5	6	7	8	9 10	11	12	13	14
		Date of								Year to Date		Other
	Number of	Maturity,								Increase/	Used to Adjust	Investment/
	Contracts or	Expiry or	Strike Price,	Date of	Exchange or	Cost/Option				(Decrease) by	Basis of Hedged	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Acquisition		Premium	Book Value	* Statement Value	Fair Value	Adjustment	Item	Income
INT RATE CAPO168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006		112,400	112,400	(45,590)	(45,590)		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
INT RATE CAPO169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200	(23,516)	(23,516)			
INT RATE CAPO171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704	(46,354)	(46,354)			
INT RATE CAPO173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK		81,375	16, 187	16, 187			
						81,375			(89,674)			
INT RATE CAPO175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320	(89,674)				
INT RATE CAPO176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000	(104,432)	(104,432)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT EFF.04/05/07												
	9,000,000	04/05/2011	4.8300	04/03/2006	. JP MORGAN CHASE BANK .	228,240	228,240	(119,971)	(119,971)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT EFF.04/12/07												
	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591, 100	(325,700)	(325,700)			
INT RATE CAPO179 ON LIABILITY-STRIKE 5YR CMT EFF.04/19/07												
	16,000,000	04/19/2011	4.9200	04/17/2006	_ JP MORGAN CHASE BANK _	413,440	413,440	(231,924)	(231,924)			
INT RATE CAPO180 ON LIABILITY-STRIKE 5YR CMT EFF.04/24/07												
	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK .	408,000	408,000	(220,372)	(220,372)			
INT RATE CAPO181 ON LIABILITY-STRIKE 5YR CMT EFF.05/04/07						,]			
	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440	(276,655)	(276,655)		L	
INT RATE CAPO182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500		JP MORGAN CHASE BANK	23,438	23,438	2,082	2,082			
INT RATE CAPO183 ON LIABILITY-STRIKE 5YR CMT EFF.05/10/07	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, , , ,				
THE TAKE ON CLOSE ON ETABLETTI OTTINE OTTI OMI ETT.00/10/07	18,000,000	05/10/2011	5.0100	05/08/2006	_ JP MORGAN CHASE BANK _	472,320	472,320	(277,622)	(277,622)			
INT RATE CAPO184 ON LIABILITY-STRIKE 5YR CMT EFF.05/18/07	10,000,000	00/ 10/ 2011		03/00/2000	. OF MOTIONIA OTHOC BANK			(211,022)	(211,022)			
INI NATE CAPUTO4 ON LIABILITY-STRIKE STR CMT EFF.03/10/07	25 000 000	05 /10 /0011	5.0100	05 /46 /0006	LIDE AC	604 000	604 000	(404,605)	(404 605)			
LUT DATE CARCAGE ON LIABLILITY OTDIVE EVE OUT FEE OF (OA/O7	25,000,000	05/18/2011		05/16/2006	UBS AG	681,000	681,000	(404,695)	(404,695)			
INT RATE CAPO185 ON LIABILITY-STRIKE 5YR CMT EFF.05/24/07		05 104 100 14	4 0000	05 (00 (0000		700 700	700 700	(400 504)	(100 504)			
	29,000,000	05/24/2011	4.9000	05/22/2006	. JP MORGAN CHASE BANK .	762,700	762,700	(409,584)	(409,584)			
INT RATE CAPO186 ON LIABILITY-STRIKE 5YR CMT EFF.06/01/07												
	29,000,000	06/01/2011	4.9500	05/30/2006	. JP MORGAN CHASE BANK .	785,900	785,900	(441,689)	(441,689)			
INT RATE CAPO187 ON LIABILITY-STRIKE 5YR CMT EFF.06/07/07												
	20,000,000	06/07/2011	4.9400	06/05/2006	. JP MORGAN CHASE BANK .	514,000	514,000	(275,978)	(275,978)			
INT RATE CAPO188 ON LIABILITY-STRIKE 5YR CMT EFF.06/14/07												
	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920	(377,933)	(377,933)			
INT RATE CAPO189 ON LIABILITY-STRIKE 5YR CMT EFF.06/21/07												
	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200	(420,984)	(420,984)			
INT RATE CAPO190 ON LIABILITY-STRIKE 5YR CMT EFF.06/28/07	, , , , , , , , , , , , , , , , , , , ,					,	,		,			
	31.000.000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000	(452, 195)	(452, 195)			
INT RATE CAPO191 ON LIABILITY-STRIKE 5YR CMT EFF.07/07/07					0025							
THE TAKE ON OIST ON ETABLETTI OTTINE OTT OWN ETT.07/07/07	33,000,000	07/07/2011	5.1900	07/05/2006	URS AG	795,960	795,960	(475,487)	(475,487)			
INT RATE CAPO192 ON LIABILITY-STRIKE 5YR CMT EFF.07/12/07		0170172011		0170072000	. ODO NO			(475,467)	(470,407)			
INTERIOR ON LINDILITIES IN CONTROL OF CONTRO	18,000,000	07/12/2011	5.1100	07/10/2006	LIBG AG	432,000	432,000	(243,346)	(243,346)			
INT DATE CADDAGO ON LIADILITY CTDLYC EVD OUT FFE OZ (40 (07	10,000,000	11/2/2011			טטט אט	4 32,000	432,000	(243,346)	(243,340)			
INT RATE CAPO193 ON LIABILITY-STRIKE 5YR CMT EFF.07/19/07	04 000 000	07/10/0011	E 0400	07/17/0000	ID MODOVN CHAOL DAY!!	F07 000	F07 C00	(000 707)	(000 707)			
INT. DATE OADOADA ON LIADIU ITV OTDIVE EVE OUT SEE OF 201/07	21,000,000	07/19/2011	5.0400		. JP MORGAN CHASE BANK .	507,360	507,360	(269,737)	(269,737)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT EFF.07/21/07		07/04/00/		07/40/2025	UD0 40	***	200 5	,,,,				
WE SEE ALDO AS AN ALDO AS AN ALDO AS A SECOND AS A SEC	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800	(443,396)	(443,396)			
INT RATE CAPO195 ON LIABILITY-STRIKE 5YR CMT EFF.07/27/07				1								
	24,000,000	07/27/2011	5.0100	07/25/2006	. JP MORGAN CHASE BANK .	580,320	580,320	(297,803)	(297,803)			
INT RATE CAPO196 ON LIABILITY-STRIKE 5YR CMT EFF.08/02/07				1								
	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500	(301, 192)	(301, 192)		ļ	
INT RATE CAPO197 ON LIABILITY-STRIKE 5YR CMT EFF.08/09/07				1								
	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680	(235,806)	(235,806)			
INT RATE CAPO198 ON LIABILITY-STRIKE 5YR CMT EFF.08/31/07				1		·						
	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200	(111,370)	(111,370)			
INT RATE CAPO199 ON LIABILITY-STRIKE 5YR CMT EFF.09/07/07		1		1								
Sincipo di Elizia. Il officiale din din El 1.00/01/01	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280	(174,322)	(174,322)			
INT RATE CAPO200 ON LIABILITY-STRIKE 5YR CMT EFF.09/11/07	22,000,000	50/ 0// 2011	7.7200		//4			(174,022)	(177,022)			
THE TIME ON \$200 ON LINDILITY SHIPLE SHIP ON LEFT. 03/11/07	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341.040	(110,931)	(110,931)			
INT RATE CAPO201 ON LIABILITY-STRIKE 5YR CMT EFF.09/13/07	14,000,000	99/ 11/ 2011	4.7200		_ OF INDITIONIN OF MOL DAINN _			(110,931)	(110,931)			
IN THE CAPUZUT ON LINDILITE STRIKE STR CMT EFF. 09/13/0/	13.000.000	09/13/2011	4.7300	00/11/2000	ID MODOVNI CLIVOL DVAIN	313.560	313.560	(102, 161)	(102,161)			
	13,000,000	U9/ I3/ZUII	4.7300		. JP MORGAN CHASE BANK .	3 i3,560	313,560	(102, 161)	(102, 161)			

SCHEDULE DB - PART A - SECTION 1

			Showing all Opt	ions, Caps, I	Floors and Insuran	ce Futures Options	s Owned at Currer	nt State	ement Date				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Date of									Year to Date		Other
	Number of	Maturity,									Increase/	Used to Adjust	Investment/
	Contracts or	Expiry or	Strike Price,	Date of	Exchange or	Cost/Option					(Decrease) by	Basis of Hedged	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Acquisition	Counterparty	Premium	Book Value	*	Statement Value	Fair Value	Adjustment	Item	Income
INT RATE CAPO202 ON LIABILITY-STRIKE 5YR CMT EFF.09/20/07	10 000 000	00 (00 (0011	4 0000	00 (40 (0000	ID HODOLN OLLOG DANK	202 202	000 000		(00,000)	(00,000)			
INT RATE CAPO203 ON LIABILITY-STRIKE 5YR CMT EFF.09/27/07	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK .	282,000	282,000		(98,822)	(98,822)			
INT HATE CAPUZUS ON LIABILITY-STRINE STR CMT EFF.09/21/01	12.000.000	09/27/2011	4.5200	09/25/2006	LIRS AG	289.200	289,200		(48,068)	(48.068)			
INT RATE CAPO204 ON LIABILITY-STRIKE 5YR CMT EFF.10/04/07	12,000,000		4.3200	09/23/2000	. UDO AG	209,200	209,200		(40,000)	(40,000)			
THE THE OWN DEST ON EMBELTY OF THE OWN ENTITY OF	10.000.000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248.800		(50,979)	(50.979)			
INT RATE CAPO205 ON LIABILITY-STRIKE 5YR CMT EFF.10/25/07													
	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK .	95,200	95,200		(30,902)	(30,902)			
INT RATE CAPO206 ON LIABILITY-STRIKE 5YR CMT EFF.11/08/07													
	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK .	301,080	301,080		(71,288)	(71,288)			
INT RATE CAPO207 ON LIABILITY-STRIKE 5YR CMT EFF.11/15/07													
	2,000,000	11/15/2011	4.6100	11/13/2006	. JP MORGAN CHASE BANK .	46, 160	46 , 160		(7,773)	(7,773)			
INT RATE CAPO208 ON LIABILITY-STRIKE 5YR CMT EFF.11/27/07													
INT. DATE ALDROOM ON LINDUITY OTDIVE EVO OUT FEE 44/00/07	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK .	158,200	158,200		(16,399)	(16,399)			
INT RATE CAPO209 ON LIABILITY-STRIKE 5YR CMT EFF.11/30/07	0 000 000	44 (00 (0044	4 5000	44 (00 (0000	ID MODOAN OUAGE DANK	400,000	100,000		(40, 450)	(40, 450)			
INT RATE CAPO210 ON LIABILITY-STRIKE 5YR CMT EFF.12/06/07	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK .	139,200	139,200		(10, 152)	(10,152)			
INI NATE CAPOZIO ON LIABILITI-STRIKE STR CWI EFF. 12/00/07	6.000.000	12/06/2011	4.3800	12/04/2006	LIDS AC	141.600	141,600		2,460	2.460			
INT RATE CAPO211 ON IDENTIFIED-STRIKE 1M LIBOR	23,500,000	01/01/2010	6.5000		JP MORGAN CHASE BANK .	25,850	25,850		9,631	9,631			
INT RATE CAPO212 ON LIABILITY-STRIKE 5YR CMT EFF.12/22/07	20,000,000	01/01/2010		12/01/2000	OF MOTORIA OFFICE BANK	20,000	20,000						
THE OWN DETECTION CHINE CHI CHIN CHI LET . TE, EE, OF	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(9,772)	(9,772)			
INT RATE CAPO213 ON LIABILITY-STRIKE 5YR CMT EFF.01/08/08							,						
	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK .	239,800	239,800		(20, 201)	(20, 201)			
INT RATE CAPO214 ON LIABILITY-STRIKE 5YR CMT EFF.01/10/08							•						
	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(9,411)	(9,411)			
INT RATE CAPO215 ON LIABILITY-STRIKE 5YR CMT EFF.01/24/08													
	5,000,000	01/24/2012	4.7600	01/22/2007	. JP MORGAN CHASE BANK .	103,500	103,500		(15,596)	(15,596)			
INT RATE CAPO216 ON LIABILITY-STRIKE 5YR CMT EFF.02/08/08													
INT. DATE ALBOAR ON LAND LITY OTRACE EVO. OUT. FEE OF 107 (02)	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(11,004)	(11,004)			
INT RATE CAPO217 ON LIABILITY-STRIKE 5YR CMT EFF.03/07/08	7.000.000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		5,062	5,062			
INT RATE CAPO218 ON LIABILITY-STRIKE 5YR CMT EFF.03/15/08		03/07/2012	4.4500	03/05/200/	JP MUNGAN CHASE BANK .	103,600	103,800						
INI NATE CAPUZIO UN LIABILITI-STATRE STA CINI EFF.US/ 15/00	8.000.000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178.240		14,234	14.234			
INT RATE CAPO219 ON LIABILITY-STRIKE 5YR CMT EFF.03/21/08		90/ 10/2012			OF MOTORIA OFFICE BANK	170,240	170,240		14,204	14,204			
THE THE ON SETO ON EMBLETT ON THE ONE ON THE CONTROL OF THE	11.000.000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242.440		12,333	12.333			
INT RATE CAPO220 ON IDENTIFIED-STRIKE 1M LIBOR													
EFF.06/01/07	8,750,000	06/01/2012	7.0000	03/20/2007	LEHMAN BROTHERS	22,094	22,094		16,066	16,066			
INT RATE CAPO221 ON LIABILITY-STRIKE 5YR CMT EFF.03/28/08													
	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK .	233,600	233,600		9,126	9, 126			
0999999. Subtotal - Caps - Hedging						117,313,529	117,313,529	XXX	4,816,089	4,816,089			5,931,288
1299999. Subtotal - Caps						117,313,529	117,313,529	XXX	4,816,089	4,816,089			5,931,288
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000		3.2500		BANK OF AMERICA	59,500	39,205	ļ	15,928	15,928	-		
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500		BANK OF AMERICA	59,700	40,077		29,726	29,726			
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500		BANK OF AMERICA	69,400	46,996	ļ	36,824	36,824			
INT RATE FLOORIS-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500		CIBC	60,000	39,914		22,613	22,613			
INT RATE FLOOR23-STRIKE 10YR CMS	1,000,000,000	06/30/2008	3.8800	06/26/2003	LEHMAN BROTHERS	8, 190,000	8,190,000		29,700	29,700			
1399999. Subtotal - Floors - Hedging						8,438,600	8,356,193		134,791	134,791			
1699999. Subtotal - Floors						8,438,600	8,356,193		134,791	134,791			
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						308,493,500	347,911,518	XXX	227, 192, 677	227, 192, 677	39,500,425		45,431,713
2799999. Subtotal - Other								XXX					
9999999 - Totals						308,493,500	347,911,518	XXX	227, 192, 677	227, 192, 677	39,500,425		45,431,713

SCHEDULE DB - PART B - SECTION 1

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

		2110V	ving all Options, C	aps, Floors	and insurance Fut	ures Options Writte	en and in-Force at	Curre	nt Statement Date				
1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Date of									Year to Date		Other
	Number of	Maturity,		Date of							Increase/		Investment/
	Contracts or	Expiry or	Strike Price,	Issuance/	Exchange or	Consideration					(Decrease) by	Used to Adjust	Miscellaneous
Description	Notional Amount	Settlement	Rate or Index	Purchase	Counterparty	Received	Book Value	*	Statement Value	Fair Value	Adjustment	Basis	Income
S&P500 INDEX 09/21/2007 1500 CALL	1,000	09/21/2007	1,500.0000	11/10/2006	CB0E	2,475,500	2,405,000		2,405,000	2,405,000	(70,500)		70,500
S&P500 INDEX 12/21/2007 1550 CALL	950	12/21/2007	1,550.0000	02/08/2007	CB0E	3,097,100	2,075,750		2,075,750	2,075,750	(1,021,350)		1,021,350
S&P500 INDEX 12/21/2007 1600 CALL	300	12/21/2007	1,600.0000	12/27/2006	CB0E	667,400	288,000		288,000	288,000	(379,400)		379,400
S&P500 INDEX 12/21/2007 1475 CALL	1,450	12/21/2007	1,475.0000	03/16/2007		8,647,100	7,721,250		7,721,250	7,721,250	(925,850)		925,850
S&P500 INDEX 12/21/2007 1500 CALL	1,100	12/21/2007	1,500.0000	03/14/2007	CB0E	6,037,800	4,515,500		4,515,500	4,515,500	(1,522,300)		1,522,300
S&P500 INDEX 12/21/2007 1525 CALL	1,050	12/21/2007	1,525.0000	02/20/2007	CBOE	4,944,900	3,207,750		3,207,750	3,207,750	(1,737,150)		1,737,150
S&P500 INDEX 06/20/2008 1550 CALL	250	06/20/2008	1,550.0000	02/15/2007	CBOE	1,634,500	1,216,250		1,216,250	1,216,250	(418, 250)		418,250
S&P500 INDEX 06/20/2008 1600 CALL	250	06/20/2008	1,600.0000	02/23/2007	CB0E	1,139,500	771,250		771,250	771,250	(368,250)		368,250
S&P500 FUTURES 04/20/2007 1460 CALL	100	04/20/2007	1,460.0000	02/26/2007	CME	604,630	116,250		116,250	116,250	(488,380)		488,380
S&P500 INDEX 06/20/2008 1500 CALL	225	06/20/2008	1,500.0000	03/15/2007	CB0E	1,395,800	1,607,625		1,607,625	1,607,625	211,825		(211,825)
S&P500 INDEX 04/20/2007 1400 CALL	200	04/20/2007	1,400.0000	03/16/2007	CB0E	354,600	677,000		677,000	677,000	322,400		(322,400)
S&P500 INDEX 09/21/2007 1425 CALL	500	09/21/2007	1,425.0000	03/19/2007	CB0E	2,524,000	3, 157, 500		3, 157, 500	3, 157, 500	633,500		(633,500)
S&P500 INDEX 05/18/2007 1400 CALL	300	05/18/2007	1,400.0000	03/16/2007	CB0E	919,400	1,354,500		1,354,500	1,354,500	435, 100		(435, 100)
S&P500 INDEX 03/20/2008 1500 CALL	750	03/20/2008	1,500.0000	03/22/2007	CB0E	4,053,476	4,203,750		4,203,750	4,203,750	150,274		(150,274)
S&P500 FUTURES 05/18/2007 1445 CALL	200	05/18/2007	1,445.0000	03/21/2007	CME	774,248	960,000		960,000	960,000	185,752		(185,752)
S&P500 INDEX 03/20/2008 1525 CALL	725	03/20/2008	1,525.0000	03/29/2007	CBOE	3,436,014	3,237,125		3,237,125	3,237,125	(198,889)		198,889
S&P500 INDEX 06/15/2007 1375 CALL	1,625	06/15/2007	1,375.0000	08/04/2006	CB0E	7,366,500	11,903,125		11,903,125	11,903,125	4,536,625		(4,536,625)
S&P500 INDEX 06/15/2007 1350 CALL	1,525	06/15/2007	1,350.0000	07/13/2006	CBOE	7,303,050	14,296,875		14,296,875	14,296,875	6,993,825		(6,993,825)
S&P500 INDEX 06/15/2007 1450 CALL	400	06/15/2007	1,450.0000	04/21/2006	CBOE	1,278,800	934,000		934,000	934,000	(344,800)		344,800
S&P500 INDEX 06/15/2007 1400 CALL	500	06/15/2007	1,400.0000	03/17/2006		2,678,500	2,717,500		2,717,500	2,717,500	39,000		(39,000)
S&P500 INDEX 06/15/2007 1325 CALL	375	06/15/2007	1,325.0000	07/28/2006	CB0E	2,205,375	4,321,875		4,321,875	4,321,875	2,116,500		(2,116,500)
S&P500 INDEX 06/15/2007 1425 CALL	125	06/15/2007	1,425.0000	05/10/2006	CB0E	549,625	468 , 125		468, 125	468, 125	(81,500)		81,500
S&P500 INDEX 12/21/2007 1350 CALL	350	12/21/2007	1,350.0000	07/21/2006	. CB0E	2,326,300	4,709,250		4,709,250	4,709,250	2,382,950		(2,382,950)
S&P500 INDEX 09/21/2007 1400 CALL	800	09/21/2007	1,400.0000	01/24/2007	CB0E	6,420,900	6,380,000		6,380,000	6,380,000	(40,900)		40,900
S&P500 INDEX 03/20/2008 1525 CALL	150	03/20/2008	1,525.0000	03/30/2007	CB0E	674,700			669,750		(4,950)		4,950
S&P500 INDEX 09/21/2007 1450 CALL	1,500	09/21/2007	1,450.0000	10/20/2006	CB0E	5,999,000	7,207,500		7,207,500	7,207,500	1,208,500		(1,208,500)
0199999. Subtotal - Call Options - Hedging	•	•				79,508,719	91, 122, 500	XXX	91, 122, 500	91,122,500	11,613,781		(11,613,781)
0499999. Subtotal - Call Options						79,508,719	91,122,500	XXX	91, 122, 500	91,122,500	11,613,781		(11,613,781)
S&P500 FUTURES 04/20/2007 1460 PUT	100	04/20/2007	1,460.0000	02/26/2007	CME	549,630	835,000		835,000	835,000	285,370		(285, 370)
S&P500 INDEX 05/18/2007 1375 PUT	250	05/18/2007	1.375.0000	03/28/2007	CB0E	352,000	315,000		315,000	315,000	(37,000)		37.000
0599999. Subtotal - Put Options - Hedging	•	•				901.630	1,150,000	XXX	1, 150, 000	1,150,000	248.370		(248.370)
0899999. Subtotal - Put Options						901,630	1,150,000	XXX	1,150,000	1,150,000	248,370		(248,370)
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						80,410,349	92,272,500	XXX	92,272,500	92,272,500	11,862,151		(11,862,151)
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						80,410,349	92,272,500	XXX	92,272,500	92,272,500	11,862,151		(11,862,151)

SCHEDULE DB - PART C - SECTION 1

4		_	4		all Collar, Swap and Forwa	ras Open at Cur			10	4.4	10	10	4.4	15
1	2	3 Date of	4 Strike Price,	5 Date of	6	,	8	9	10	11	12 Year to Date	13 Used to	14 Other	15
		Maturity, Expiry or	Rate or Index	Opening Position or		Cost or (Consideration			Statement		(Decrease) by	Adjust Basis of Hedged	Investment/ Miscellaneous	Potential
Description	Notional Amount	Settlement	Rec (Pay)	Agreement	Exchange or Counterparty	Received)	Book Value	*	Value	Fair Value	Adjustment	Item	Income	Exposure
0499999. Subtotal - Collars			0.0000%					XXX						
CDS CS2080642 ON TXU CORP	2,000,000	03/20/2012		03/02/2007	BANK OF AMERICA			·	(197)	(197)			(3, 135)	22,305
CDS CS2093447 ON TXU CORP	1,000,000	03/20/2012	. (1.9500%) _8.6750% (1m	03/12/2007	MERRILL LYNCH				5,787	5,787			(1,029)	11, 153
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	LIBOR) .8.6950% (1m	06/08/1992	BANQUE AIG				1,568,845	1,568,845			60,991	16,737
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	LIBOR) 8.7150% (1m	06/08/1992	BANQUE AIG				1,731,838	1,731,838			61,370	17,466
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	LIBOR) _8.7350% (1m	06/08/1992	BANQUE AIG				1,902,403	1,902,403			61,750	18 , 170
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	LIBOR)	06/08/1992	BANQUE AIG				2,082,975	2,082,975			62, 132	18,845
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	LIBOR)	06/08/1992	BANQUE AIG				2,274,332	2,274,332			62,515	19,497
INT RATE SWAP0080 ON COMM MTG LOANS	22,000,000	08/14/2007	5yr CMS	10/26/1995	BARCLAY'S BANK PLC				(37,202)	(116,920)			(78,540)	67 , 145
INT RATE SWAP0096 ON COMM MTG LOANS	7,000,000	06/07/2008	. (7.5700%) . 6.6775% (1m	12/07/1996	UBS AG				(81,565)	(208, 443)			(48,475)	38 , 165
INT RATE SWAP0127 ON VARIABLE RATE SECURITIES	5,000,000	06/18/2007	LIBOR)	08/21/1997	DEUTSCHE BANK				11,604	11,604			16,902	11,631
INT RATE SWAP0157 ON FIXED RATE SECURITIES	17,700,000	12/01/2009	(5.9910%) 3m LIBOR	07/09/1998	MORGAN STANLEY					(445,806)			(27,650)	144,718
INT RATE SWAPO161A ON FIXED RATE SECURITIES	7,000,000	06/02/2008	(5.9790%) 3m LIBOR	12/01/2000	SALOMON SWAPCO				(42,574)	(42,574)			(10,725)	37,945
INT RATE SWAP0164C ON FIXED RATE SECURITIES	10,676,000	07/02/2007	(5.4540%) 3m LIBOR	10/01/2000	MORGAN GUR TRUST					738			(2,505)	26,945
INT RATE SWAP0164D ON FIXED RATE SECURITIES	11,400,000	07/01/2008	(5.4540%) 3m LIBOR	10/01/2000	MORGAN GUR TRUST				(4,220)	(34,359)			(2,672)	63,850
INT RATE SWAPO168B ON FIXED RATE SECURITIES	20,000,000	11/01/2013	(5.4390%) 3m LIBOR	11/01/2000	BANK OF AMERICA					(114,545)			(3,756)	256,798
INT RATE SWAPO168C ON FIXED RATE SECURITIES	12,700,000	11/01/2013	(5.4390%) 3m LIBOR	11/01/2000	BANK OF AMERICA					(260,533)			(2,385)	163,067
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	(6.6280%) 3m LIBOR	07/15/1999	DEUTSCHE BANK					(1,254,064)			(119,932)	279,525
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	. (6.5840%) CHF 4.26% (CHF	07/20/1999	DEUTSCHE BANK					(657, 183)			(67,014)	158,519
INT RATE SWAP0180 ON EMTN LIABILITIES	157,232,700	01/14/2010	3m Libor+.1%) CHF 3m	11/30/1999	UBS AG					8,013,205				1,314,215
INT RATE SWAP0181 ON EMTN LIABILITIES	157,232,700	01/14/2010	Libor+.1% (3m	11/30/1999	UBS AG			<u>a</u>		47.359.372				1,314,215
INT RATE SWAPO189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3m LIBOR (7.5150%)	02/14/2000	BANQUE AIG					(1,337,953)			(113, 188)	172,926
INT RATE SWAPO193 ON FIXED RATE SECURITIES	26.000.000	04/11/2010	3m LIBOR (7.1825%)	04/05/2000	BANQUE AIG					(1,609,641)			(118, 390)	226.397
INT RATE SWAPO195 ON FIXED RATE SECURITIES	23,445,000	11/15/2007	3m LIBOR (7.1940%)	04/12/2000	GOLDMAN SACHS			•		(1,609,641)			(107,092)	
THE TIME SHALL USE ON FIALL DRIE SECONTIFES			CHF 4.76% (3m										(107,092)	·
INT RATE SWAP0196 ON EMTN LIABILITIES	120,591,000	05/12/2010	3m LIBOR	04/04/2000	UBS AG					52,745,236				1,064,657
INT RATE SWAP0199 ON FIXED RATE SECURITIES	15,000,000	09/15/2007	(7.7620%) GBP 6.375% (3m	05/10/2000	MERRILL LYNCH					(152,676)			(90, 111)	50,883
INT RATE SWAP0213 ON EMTN LIABILITIES	213,450,000	01/17/2011	Libor+.5%)	11/16/2000	MERRILL LYNCH		L	@		83.872.451	LL			2.081.203

SCHEDULE DB - PART C - SECTION 1

4	2	3	4	5 Showing	all Collar, Swap and Forwai I 6	rds Open at Cur	rent Statement 	Date 9	10	11	12	13	14	15
	2	Date of Maturity, Expiry or	Strike Price, Rate or Index	Date of Opening Position or	6	Cost or (Consideration	8	9	Statement	П	Year to Date Increase/	Used to Adjust Basis of Hedged	Other Investment/ Miscellaneous	Potential
Description	Notional Amount	Settlement	Rec (Pay)	Agreement	Exchange or Counterparty	Received)	Book Value	*	Value	Fair Value	Adjustment	Item	Income	Exposure
INT RATE SWAP0216 ON FIXED RATE SECURITIES	15,000,000	07/02/2007	3m LIBOR (6.7430%) 3m LIBOR	11/17/2000	MORGAN STANLEY					(44,293)			(51,858)	37,858
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	(6.8400%)	11/21/2000	UBS AG					(2, 132, 069)			(129, 161)	331,660
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3m LIBOR (6.8000%)	11/22/2000	CREDIT SUISSE FB					(878, 295)			(53,995)	140,504
INT RATE SWAPO222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	3m LIBOR (6.7750%)	11/22/2000	MERRILL LYNCH					(656,343)			(56,639)	125 , 552
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	3m LIBOR (6.1725%) 3m LIBOR	12/14/2000	SALOMON SWAPCO					(540,231)			(33,444)	155 , 625
INT RATE SWAP0228 ON FIXED RATE SECURITIES	23,000,000	03/01/2011	(6.1750%)	12/28/2000	ABN-AMRO					(982, 112)	·		(46,509)	227,704
INT RATE SWAP0237 ON FIXED RATE SECURITIES	20,000,000	01/15/2008	3m LIBOR (5.8410%)	02/13/2001	MORGAN STANLEY					(73,997)	·		(27, 180)	89, 136
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3m LIBOR (6.1140%) GBP 6.375% (3m	02/14/2001	BANK OF AMERICA				(3,985)	(916,639)			(42,960)	226,588
INT RATE SWAP0241 ON EMTN LIABILITIES	74,715,941	01/17/2011		02/16/2001	SALOMON SWAPCO			@		24,465,718				728,503
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	(6.1150%)	02/23/2001	BANQUE AIG					(544,264)			(18,745)	120,870
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011		03/01/2001	BANQUE AIG			·		(1,663,221)			(60,999)	559,361
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3m LIBOR (5.9030%)	03/06/2001	BANK OF AMERICA					(960,052)			(38,922)	287 , 105
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3m LIBOR (5.8540%)	03/09/2001	UBS AG					(246,430)			(9,743)	78,813
INT RATE SWAP0248 ON EMTN LIABILITIES	88,080,000	01/17/2011		03/09/2001	MORGAN STANLEY					30,986,843				858,807
INT RATE SWAP0251 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	3m LIBOR (5.5663%)	03/16/2001	ABN-AMRO					(16,094)			(5, 100)	44,568
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010		03/16/2001	SALOMON SWAPCO					(468,560)			(17,343)	185,058
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3m LIBOR (5.8930%)	03/30/2001	BANQUE AIG					(417,324)			(15,983)	119,704
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/16/2011	3m LIBOR (5.9970%)	05/09/2001	GOLDMAN SACHS				(393,786)	(661,940)			(27,473)	177 , 185
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3m LIBOR (6.1600%)	05/24/2001	MORGAN STANLEY					(442,453)	,		(19,846)	102,135
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011		06/08/2001	UBS AG					(924,778)			(40,612)	222,449
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3m LIBOR (6.1340%)	06/08/2001	GOLDMAN SACHS					(436,268)			(19,374)	102,603
INT RATE SWAP0269 ON FIXED RATE SECURITIES	13,250,000	04/15/2011	3m LIBOR (6.1370%)	06/11/2001	CREDIT SUISSE FB					(561,954)			(25,662)	133,224
INT RATE SWAP0270 ON FIXED RATE SECURITIES	16,000,000	05/16/2011	3m LIBOR (6.0850%)	06/11/2001	MERRILL LYNCH			ļ		(659, 156)			(28,725)	162,555
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3m LIBOR (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(768, 115)			(33,744)	200,137
INT RATE SWAP0273 ON FIXED RATE SECURITIES	13,800,000	06/15/2007	3m LIBOR (5.6900%)	06/26/2001	BANQUE AIG					(3,225)			(11,418)	31,485
INT RATE SWAP0274 ON FIXED RATE SECURITIES	27,500,000	07/02/2008	3m LIBOR (5.8700%)	06/28/2001	DEUTSCHE BANK					(229,231)			(39,538)	154 , 192
INT RATE SWAPO275 ON EMTN LIABILITIES	210,900,000	07/18/2008	GBP 6.3% (3m Libor+.36%)	06/29/2001	MERRILL LYNCH					84,724,335				1,202,948

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1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
		Date of Maturity,	Price, Rate or	Date of Opening		Cost or			0			Used to Adjust Basis	Other Investment/	D
Description	Notional Amount	Expiry or Settlement	Index Rec (Pay)	Position or Agreement	Exchange or Counterparty	(Consideration Received)	Book Value	*	Statement Value	Fair Value	(Decrease) by Adjustment	of Hedged Item	Miscellaneous Income	Potential Exposure
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	3m LIBOR (6.1180%)	07/12/2001	CREDIT SUISSE FB					(787,571)			(37,066)	186,479
INT RATE SWAP0279 ON FIXED RATE SECURITIES	35,000,000	01/24/2011	3m LIBOR (5.9100%)	07/20/2001	GOLDMAN SACHS					(1, 133, 705)			(59,336)	342 , 120
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/11/2008	3m LIBOR (5.5490%)	08/20/2001	MORGAN STANLEY			<u>-</u>		(140,755)			(12,309)	157,847
INT RATE SWAPO286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	_5.1900% (3m _LIBOR)	09/18/2001	JP MORGAN CHASE BANK				77,256	77,256			(32,005)	449,624
INT RATE SWAPO287 ON VARIABLE RATE SECURITIES	59,800,000	09/20/2007	_5.0150% (3m _LIBOR)	09/18/2001	CREDIT SUISSE FB	-			(124,795)	(124,795)	ļ		(52,026)	205,849
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/03/2011	3m LIBOR (5.3360%) 3m LIBOR	09/26/2001	CREDIT SUISSE FB	-				(199,694)	ļ		845	148,696
INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	(5.1380%)	10/05/2001	GOLDMAN SACHS					(186,274)	 		16,397	304,454
INT RATE SWAP0296 ON FIXED RATE SECURITIES	10,000,000	10/15/2008	3m LIBOR (5.0230%) 3m LIBOR	10/11/2001	CREDIT SUISSE FB					10,757			8,482	62, 153
INT RATE SWAP0297 ON FIXED RATE SECURITIES	17,500,000	04/01/2009	3m LIBOR (5.0710%)	10/15/2001	UBS AG					(18,615)			12,649	123,913
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/03/2008	(4.8860%) GBP 6.375% (3m	10/25/2001	LEHMAN BROTHERS				(102,748)	40,658			15,531	82,149
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011		11/08/2001	MORGAN STANLEY					20,767,369				571,290
INT RATE SWAP0301 ON FIXED RATE SECURITIES	20,000,000	12/05/2008	(4.5925%) 3m LIBOR	11/09/2001	CREDIT SUISSE FB					152 , 123			38,385	129,805
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	(5.3800%) _5.3150% (3m	11/19/2001	MORGAN STANLEY				(30,041)	(337,442)			(705)	224,806
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	3.5150% (SIII 3m LIBOR	11/16/2001	DEUTSCHE BANK				179,702	179,702			(6, 173)	309,754
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	(5.5620%) 3m LIBOR	12/10/2001	GOLDMAN SACHS					(211,564)			(13,447)	173,384
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	(5.8790%)	12/14/2001	BANQUE AIG					(470,740)			(19,317)	147,043
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/17/2011	(5.8890%) 3m LIBOR	12/14/2001	SALOMON SWAPCO			·		(858,475)			(28,969)	234,656
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	(5.8750%) 5.6320% (3m	12/21/2001	BANK OF AMERICA			<u>-</u>		(738, 292)			(25,798)	217,079
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	LIBOR) _5.4350% (3m	01/01/2002	BANQUE AIG			·	980,622	980,622			54,333	665,387
INT RATE SWAPO314 ON VARIABLE RATE SECURITIES	75,000,000	01/04/2008	3.4350% (SIII LIBOR) 3m LIBOR	01/01/2002	LEHMAN BROTHERS				34,266	34,266			14,000	327,859
INT RATE SWAPO318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	3m LIBON (5.3750%) 3m LIBOR	01/10/2002	MORGAN STANLEY				(20, 106)	(57,906)	ļ		(1,343)	54,058
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	(5.4290%) 3m LIBOR	01/24/2002	GOLDMAN SACHS					(153,259)			(3,012)	133,651
INT RATE SWAP0325 ON FIXED RATE SECURITIES	18,428,000	10/15/2007	(5.2400%) 3m LIBOR	01/28/2002	ABN-AMRO				18,469	18,931			5,634	67,863
INT RATE SWAP0327 ON FIXED RATE SECURITIES	25,000,000	05/15/2009	(5.3300%) 3m LIBOR	02/05/2002	BANK OF AMERICA					(163,840)	ļ		2,305	182,261
INT RATE SWAPO328 ON FIXED RATE SECURITIES	20,000,000	01/15/2009	(5.2900%)	02/06/2002	GOLDMAN SACHS					(79, 162)			3,615	134,062
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	3m LIBOR (5.3890%)	02/06/2002	CREDIT SUISSE FB				(60, 160)	(205,567)			(1,280)	140,688
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	(5.2200%)	02/21/2002	UBS AG					(73, 110)			4,884	96,963

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				Showing	all Collar, Swap and Forwa	<u>rds Open at Cur</u>	rent Statement	Date						
1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
INT RATE SWAP0335 ON FIXED RATE SECURITIES	35,000,000	02/16/2009	3m LIBOR (5.5180%)	03/07/2002	LEHMAN BROTHERS				(258)	(291,680))		(13,223)	240,262
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	3m LIBOR (5.7425%)	03/15/2002	DEUTSCHE BANK					(237,230))		(16,299)	121,622
INT RATE SWAP0343 ON FIXED RATE SECURITIES		06/01/2012	3m LIBOR (6.1290%)	03/21/2002	MORGAN STANLEY					(355,655))		(13,350)	79,623
INT RATE SWAP0352 ON EMTN LIABILITIES	41,539,740	06/14/2007	SGD 3.5% (3m Libor+.28%)	05/15/2002	UBS AG					7,909,924				94, 149
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	3m LIBOR (4.3010%)	08/12/2002	MORGAN STANLEY				37,353	112,059			19,929	57,361
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	5,600,000		.5yr CMS (3m LIBOR)	08/16/2002	DEUTSCHE BANK				5, 182	5, 182			1, 122	58,330
INT RATE SWAP0380 ON FIXED RATE SECURITIES	12,000,000	11/13/2007	3m LIBOR (3.4800%)	11/06/2002	MERRILL LYNCH					139,849			56,633	47,317
INT RATE SWAP0383 ON FIXED RATE SECURITIES		01/15/2008	3m LIBOR (3.3840%)	12/20/2002	UBS AG					150,510			49,457	44,568
INT RATE SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	3m LIBOR (4.1650%)	01/28/2003	DEUTSCHE BANK					273,762			29,947	100,597
INT RATE SWAP0385 ON FIXED RATE SECURITIES		03/01/2008	3m LIBOR (3.3970%)	02/05/2003	CREDIT SUISSE FB					437,465			131,544	128 , 188
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	3m LIBOR (2.8200%)	05/23/2003	LEHMAN BROTHERS				1,202,175	1,091,837			261,011	221,728
INT RATE SWAP0390 ON FIXED RATE SECURITIES	95,800,000	05/15/2007	3m LIBOR (2.5070%)	05/23/2003	UBS AG				1,027,356	355,445			684,940	168 , 188
INT RATE SWAP0391 ON FIXED RATE SECURITIES	67,500,000	01/15/2009	3m LIBOR (3.0550%)	05/23/2003	SALOMON SWAPCO				3,696,319	2,280,819			383,627	452,459
INT RATE SWAP0393 ON FIXED RATE SECURITIES		08/31/2009	3m LIBOR (3.2500%)	05/27/2003	UBS AG				2, 107, 570	1,415,499			199,716	284,016
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	3m LIBOR (4.3938%)	07/30/2003	BANK OF AMERICA					1,406,820			179, 180	744,044
INT RATE SWAP0400 ON FIXED RATE SECURITIES	100,000,000	08/15/2008	3m LIBOR (3.8275%)	07/31/2003	BANK OF AMERICA					1,717,122			384,844	586,959
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	3m LIBOR .(3.6574%)	07/30/2003	LEHMAN BROTHERS					395,846			89,747	123,261
INT RATE SWAP0402 ON FIXED RATE SECURITIES	41,520,000	11/15/2010	3m LIBOR .(4.4650%)	07/31/2003	GOLDMAN SACHS				110,426	611,320			93,615	395,539
INT RATE SWAPO404 ON FIXED RATE SECURITIES	11,994,000	09/01/2007	3m LIBOR (3.1940%) 3m LIBOR	07/30/2003	JP MORGAN CHASE BANK				79,030	110,946			65,132	38,954
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	3m LIBOR .(4.4350%) 3m LIBOR	07/31/2003	SALOMON SWAPCO				9	906,462			138,399	560,299
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	3m LIBOR .(4.6730%) 3m LIBOR	07/31/2003	JP MORGAN CHASE BANK					505,862			85,754	528 , 146
INT RATE SWAP0409 ON FIXED RATE SECURITIES		07/20/2010	3m LIBOR .(4.4830%) 3m LIBOR	07/31/2003	GOLDMAN SACHS					480,315			74,721	308,741
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	3m LIBON .(3.8450%)	07/31/2003	LEHMAN BROTHERS				(73,333)	284,873			66,932	102,476
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	3m LIBOR	08/07/2003	LEHMAN BROTHERS				483,669	556,219			85,553	175,906
INT RATE SWAP0415 ON FIXED RATE SECURITIES	25,000,000	07/31/2011	3m LIBON .(4.3730%) 3m LIBOR	08/08/2003	GOLDMAN SACHS				579,822	579,822			62,013	260,318
INT RATE SWAP0421 ON FIXED RATE SECURITIES		10/01/2008	3m LIBON .(3.6750%) 3m LIBOR	09/08/2003	GOLDMAN SACHS					171,409			36,331	52,931
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	(4.6390%)	09/08/2003	CREDIT SUISSE FB					208, 132			36,110	202,880

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
INT RATE SWAP0427 ON FIXED RATE SECURITIES	15,146,000	08/02/2010	3m LIBOR (4.0340%)	11/20/2003	CREDIT SUISSE FB					424,521			50,352	138,453
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	3m LIBOR (4.8125%)	12/12/2003	BANK OF AMERICA				222,950	1,277,352			77,796	840,442
INT RATE SWAPO433 ON FIXED RATE SECURITIES	70,457,000	10/12/2013	3m LIBOR (4.5500%)	12/12/2003	SALOMON SWAPCO					1,949,658			142,931	900,894
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	3m LIBOR (4.0750%)	12/12/2003	UBS AG				118,647	800,867			86,672	260 , 110
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	3m LIBOR (3.5700%)	12/12/2003	JP MORGAN CHASE BANK				96,670	622,315			115 , 150	168,612
INT RATE SWAP0436 ON FIXED RATE SECURITIES	43,000,000	09/15/2013	3m LIBOR .(4.4775%)	12/17/2003	DEUTSCHE BANK				429,946	1,232,511			94,765	546,699
INT RATE SWAP0438 ON FIXED RATE SECURITIES	35,250,000	06/14/2011	3m LIBOR (4.1420%)	12/22/2003	CREDIT SUISSE FB					1,036,453			107,248	361,558
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	3m LIBOR (3.2740%)	01/23/2004	SALOMON SWAPCO				(238,689)	291,428			50,523	65,653
INT RATE SWAP0445 ON FIXED RATE SECURITIES	32,588,000	05/11/2014	3m LIBOR (4.6200%)	01/29/2004	UBS AG				536,086	873,499			60,906	434,711
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	3m LIBOR (3.4870%)	02/09/2004	LEHMAN BROTHERS					280,492			46,828	70,807
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH					(3,405,691)				426,047
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	3m LIBOR	02/26/2004	BANK OF AMERICA				265,801	730,953			94,684	181, 161
INT RATE SWAP0452 ON FIXED RATE SECURITIES	17,670,000	02/27/2008	3m LIBOR (2.9900%) 3m LIBOR	02/27/2004	SALOMON SWAPCO	-			104,784	358 , 130			104,975	84,388
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	(4.5075%)	03/03/2004	BANK OF AMERICA			ļ	83,253	757,740			48,715	302,945
INT RATE SWAP0457 ON FIXED RATE SECURITIES	22,000,000	07/15/2013	3m LIBOR (4.0900%) 3m LIBOR	03/05/2004	SALOMON SWAPCO					1,067,008			69,976	276,008
INT RATE SWAP0458 ON FIXED RATE SECURITIES	27,600,000	02/03/2014	3m LIBON 3m LIBOR	03/05/2004	CREDIT SUISSE FB				360,805	1,310,293			84, 117	361,235
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	(3.1690%)	03/05/2004	JP MORGAN CHASE BANK					398,349			67,440	83,789
INT RATE SWAPO461 ON FIXED RATE SECURITIES	3,000,000	06/15/2007	3m L1B0R	03/05/2004	SALOMON SWAPCO				18,422	18,422			21, 105	6,845
INT RATE SWAPO463 ON FIXED RATE SECURITIES	67,600,000	07/31/2009	(3.8530%) 3m LIBOR	03/08/2004	BANK OF AMERICA				2,295,523	1,666,736			255,563	516,708
INT RATE SWAPO464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	(3.7800%) 3m LIBOR	03/08/2004	MORGAN STANLEY				2, 156, 127	1,768,261			293,269	534 , 254
INT RATE SWAPO465 ON FIXED RATE SECURITIES	25,700,000	07/15/2007	(2.5780%) 3m LIBOR	03/08/2004	LEHMAN BROTHERS			 	862,202	213,973			178,891	69,248
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	(3.7340%) 3m LIBOR	03/08/2004	JP MORGAN CHASE BANK			 	1,499,540	1,099,581			101,840	250,086
INT RATE SWAPO467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	(3.2625%)	03/08/2004	MORGAN STANLEY			 	1,931,725	1,229,577			184,095	257,783
INT RATE SWAPO468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	(2.9400%) 4.68% (JPY	03/08/2004	CREDIT SUISSE FB			 	885 , 197	885, 197			212,314	189,280
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	1.99%)	03/11/2004	BANK OF AMERICA			@		462,446				201,093
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25, 120,000	06/01/2011	(3.6290%)	03/12/2004	GOLDMAN SACHS				598,700	1,253,278			109,093	256,562
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	(4.1500%)	03/15/2004	UBS AG				227,284	1,577,318			89,692	399,342

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
			3m LIBOR	3	, , , , , , , , , , , , , , , , , , ,	110001100)	Doon value				rajaotinon	no		,
INT RATE SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	(2.7460%) 3m LIBOR	03/23/2004	JP MORGAN CHASE BANK				1,014,477	1,014,477			257, 174	204,907
INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	(3.0940%) 3m LIBOR	03/23/2004	GOLDMAN SACHS				1, 173,959	1,502,269			225,242	288,994
INT RATE SWAP0478 ON FIXED RATE SECURITIES	44,092,000	07/20/2010	(3.3990%) 3m LIBOR	03/24/2004	LEHMAN BROTHERS				1,594,375	2,062,043			216,515	400,901
INT RATE SWAP0479 ON FIXED RATE SECURITIES	43,750,000	04/01/2011	(3.5650%)	03/24/2004	SALOMON SWAPCO				2, 195, 362	2, 195, 362			196,342	437,800
INT RATE SWAP0480 ON FIXED RATE SECURITIES	28,500,000	05/01/2013	3m LIBOR (3.9460%) 3m LIBOR	03/24/2004	UBS AG				1, 129,077	1,608,935			101,024	351,672
INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	(3.7870%)	03/24/2004	CREDIT SUISSE FB				127,730	1,404,760			103,950	296,476
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009		03/24/2004	MORGAN STANLEY					738,054			115,406	141,615
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	3m LIBOR (3.1950%) 3m LIBOR	03/26/2004	GOLDMAN SACHS				718,033	1,077,049			162,836	221,096
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	(3.7160%) 3m LIBOR	03/26/2004	CREDIT SUISSE FB					924,954			83,264	204,609
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	(4.5390%) 3m LIBOR	04/06/2004	CREDIT SUISSE FB					876,597			79,995	416,931
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	(3.9150%) 3m LIBOR	04/07/2004	MORGAN STANLEY			-		800,501			90,375	234,904
INT RATE SWAP0495 ON FIXED RATE SECURITIES	43,988,000	06/10/2014	(4.6730%) 3m LIBOR	04/12/2004	UBS AG					1,061,008			74,473	590 , 161
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	(4.6920%) 3m LIBOR	04/20/2004	MORGAN STANLEY				76,710	340,934			33,744	242,589
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	3m LIBOR	04/22/2004	BANK OF AMERICA				22,170	22, 170			17, 118	304,262
INT RATE SWAP0502 ON FIXED RATE SECURITIES	27,000,000	10/01/2008	(3.7900%) 5.79% (CHF	04/21/2004	GOLDMAN SACHS				51,663	507,232			105,984	165 , 718
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014		04/30/2004	UBS AG					(2,479,318)				127,059
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	3m LIBOR (4.9880%)	04/30/2004	JP MORGAN CHASE BANK				99 , 132	170,053			31,796	448 , 142
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	(4.9310%) 3m LIBOR	05/13/2004	LEHMAN BROTHERS				7,487	35, 190			30,601	284,883
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	3m LIBOR (4.6290%) 3m LIBOR	05/19/2004	CREDIT SUISSE FB					204,352			54,508	233,738
INT RATE SWAP0513 ON FIXED RATE SECURITIES	18,384,000	08/15/2014		05/26/2004	UBS AG					(127,244)			7,761	249,725
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	3m LIBOR (4.5545%) 3m LIBOR	05/26/2004	MORGAN STANLEY					283,855			53,460	241,299
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	(5.2460%) 3m LIBOR	06/03/2004	UBS AG					(156,468)			2,349	218,949
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	3m LIBON (4.9750%)	07/01/2004	UBS AG					47,706			33,888	447,807
INT RATE SWAP0525 ON FIXED RATE SECURITIES	17,000,000	08/09/2014	3m LIBOR (4.9910%)	07/15/2004	JP MORGAN CHASE BANK			 		96,430			15,965	230,668
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	(4.6800%)	07/21/2004	MORGAN STANLEY					306 , 157			44,651	294 , 189
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	3m LIBOR (4.5060%) 3m LIBOR	07/21/2004	LEHMAN BROTHERS					404,854			63,868	276 , 138
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	(4.7370%)	07/28/2004	UBS AG					323,727			52,873	359 , 139

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			1		all Collar, Swap and Forwa	irds Open at Cur						Ī		
1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
		Date of	Price,	Date of							Year to Date	Used to	Other	
		Maturity,	Rate or	Opening		Cost or			_		Increase/	Adjust Basis	Investment/	
Description	Notional Amount	Expiry or Settlement	Index Rec (Pay)	Position or Agreement	Exchange or Counterparty	(Consideration Received)	Book Value	*	Statement Value	Fair Value	(Decrease) by Adjustment	of Hedged Item	Miscellaneous Income	Potential Exposure
Description	Notional Amount	Settlement	3m LIBOR	Agreement	Exchange of Counterparty	neceiveu)	DOOK Value		value	i ali value	Aujustinent	item	liicome	Lxposure
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	(5.0800%)	07/28/2004	JP MORGAN CHASE BANK				(491)	(5,406)			30,661	590,995
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19.900.000	05/04/2013	3m LIBOR (4.7525%)	08/03/2004	URS AG					238.915			30.380	245.719
THE TIME SIM 0551 OF FIXED TIME GLOCITIES	13,300,000	00/04/2010	3m LIBOR	,00/00/2004	. ODO NO					200,913				240,718
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012		08/03/2004	MORGAN STANLEY					519,851			63,420	362 , 77
INT RATE SWAP0535 ON FIXED RATE SECURITIES	29,500,000	07/30/2013	3m LIBOR (4.4990%)	08/13/2004	BANK OF AMERICA					779,038			63,885	371,30
			3m LIBOR											
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	(4.6800%) 3m LIBOR	08/18/2004	CREDIT SUISSE FB	-			452,529	729,074			49,550	397 , 280
INT RATE SWAP0547 ON FIXED RATE SECURITIES	23,000,000	09/15/2014	(4.4700%)	09/24/2004	JP MORGAN CHASE BANK					874,710			51,119	314,22
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	3m LIBOR	00/24/2004	MORGAN STANLEY					757,732			45,736	259,610
THE THATE SHAFOUGH ON FIXED HATE SECONTITES	20,000,000	12/24/2010	3m LIBOR	09/24/2004	INIONGAIN STAINLET					131,132			45,730	239,010
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	(4.5520%)	10/12/2004	MORGAN STANLEY	-				752,853			45,073	305,631
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	3m LIBOR .(3.5160%)	10/18/2004	GOLDMAN SACHS				196.592	503.766			94,835	132,508
			3m LIBOR											·
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	. (3.6450%) 3m LIBOR	10/21/2004	GOLDMAN SACHS					619,363			84, 121	159,844
INT RATE SWAP0552 ON FIXED RATE SECURITIES	39,000,000	09/16/2014	(4.4100%)	10/21/2004	UBS AG					1,626,263			92,502	532,907
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA (3m	01/01/2005	MERRILL LYNCH				(8,210,142)	(8,210,142)			(660,678)	1,321,129
INI HATE SWAPUSS4 UN GMIN LIABILITIES		11/23/2010	3m LIBOR		MERRILL LYNUR				(0,210,142)	(6,210,142)			(000,078)	1,321,128
INT RATE SWAP0562 ON FIXED RATE SECURITIES	13,673,800	12/31/2014	(4.0100%)	12/22/2004	CREDIT SUISSE FB					374,200			46,267	190,441
INT RATE SWAP0563 ON FIXED RATE SECURITIES	15,000,000	01/10/2012	3m LIBOR .(4.1125%)	12/27/2004	LIRS AG					340 , 107			46,819	164 , 035
			3m LIBOR							•				·
INT RATE SWAP0566 ON FIXED RATE SECURITIES	8,250,000	10/07/2009	(3.8420%)	12/29/2004	LEHMAN BROTHERS					145,096			31,325	65,525
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	(4.3590%)	12/29/2004	UBS AG					311,732			32,697	175,999
INT. DATE OWADOCOO ON ELVED DATE OFOURITIES	00 000 000	10 (01 (0011	3m LIBOR	04 (40 (0005	MODOLIN OTANI EV					1 000 700			75.000	540.046
INT RATE SWAP0568 ON FIXED RATE SECURITIES	39,333,333	12/21/2014	(4.5910%) 3.8500% (3m	01/13/2005	MORGAN STANLEY					1,263,726			75,930	546,843
INT RATE SWAP0570 ON GMTN LIABILITIES	275,000,000	01/25/2008	LIBOR+.03%)	01/18/2005	MORGAN STANLEY					(3,300,548)				1,246,571
INT RATE SWAP0573 ON FIXED RATE SECURITIES	15,444,000	01/02/2012	3m LIBOR .(3.9720%)	01/21/2005	JP MORGAN CHASE BANK					362.844			51,767	168.503
THE TIME SHALOSTS ON FIXED TIME SECONTIFIES	10,444,000	01/02/2012	3m LIBOR	01/21/2003	DI WOTANI OTROL DANK					,			. ۱,۱۵۱ و	,
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	. (4.2200%) 3m LIBOR	01/21/2005	UBS AG					302,327			28,503	106 , 147
INT RATE SWAP0576 ON FIXED RATE SECURITIES	20,000,000	01/12/2011	3m LIBUH	01/21/2005	JP MORGAN CHASE BANK					559,885			60,873	194,655
			3m LIBOR											·
INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	(4.0050%) 3m LIBOR	01/21/2005	GOLDMAN SACHS	-				382,484			53,808	131 , 420
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	(4.6070%)	01/27/2005	JP MORGAN CHASE BANK			ļ		401, 103			23,759	175 , 562
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23.000.000	03/05/2010	3m LIBOR (4.1450%)	U3 /U3 /3UUE	LEHMAN BROTHERS					472.669			69,873	196.899
THE TIME SHALOSON ON FIALD HATE SECONTITES	23,000,000	00/00/2010	CPURNSA+1.05%	02/03/2003	LELINARY DRUTTERS					472,009			, 673 قو	130,098
INT DATE OWADOCOO ON OUTS I LACTUATION	100 000 000	00 (04 (0040	(3m	00 /40 /0005	MODOANI OTANI EV				(0.700.401)	(0.700.401)			(000 000)	054 10
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	_LIBOR+.18%) 3m LIBOR	02/10/2005	MORGAN STANLEY	-			(3,729,404)	(3,729,404)			(609,092)	854,481
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	(3.8590%)	02/11/2005	JP MORGAN CHASE BANK			ļ		264,525			60 , 172	98,420
INT RATE SWAP0587 ON FIXED RATE SECURITIES	25.000.000	10/16/2013	3m LIBOR (4.2980%)	02/14/2005	MORGAN STANLEY					911.759			66.518	319.929

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					all Collar, Swap and Forwa	irds Open at Cur					1			
1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
		Date of	Price,	Date of							Year to Date	Used to	Other	
		Maturity,	Rate or	Opening		Cost or					Increase/	Adjust Basis	Investment/	
Description	Notional Amount	Expiry or Settlement	Index Rec (Pay)	Position or Agreement	Exchange or Counterparty	(Consideration Received)	Book Value	*	Statement Value	Fair Value	(Decrease) by Adjustment	of Hedged Item	Miscellaneous Income	Potential Exposure
Description	Notional Amount	Settlement	3m LIBOR	Agreement	Exchange or Counterparty	Received)	BOOK Value		value	rair value	Adjustment	цет	income	Exposure
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	(4.5240%)	02/16/2005	MORGAN STANLEY				147,506	921,912			52,420	349,29
INT RATE SWAP0589 ON GMTN LIABILITIES	500.000.000	02/26/2010	.4.3450% (1m .LIBOR+.09%)	02/22/2005	JP MORGAN CHASE BANK			@		(9.397.055)				4,266,39
THE SWAFOOOS ON GWIN CHADICITIES		02/20/2010	CPURNSA+.85%	02/22/2003	. OF WORDAN CHASE DANK					(9,397,033)				4,200,39
INT. DATE OWNDORS ON OUTNIE LADIE LTES	175 000 000	04/00/0007	(3m LIBOR-	00 (00 (0005	MODOLAN OTANI EV				(00.074)	(00, 074)			(4 000 000)	04.77
INT RATE SWAP0591 ON GMTN LIABILITIES	175,000,000	04/02/2007	3m LIBOR	03/09/2005	MORGAN STANLEY	-			(28,971)	(28,971)			(1,032,329)	64,77
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	(4.9400%)		LEHMAN BROTHERS					754, 106			104,167	1,398,00
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5.000.000	10/01/2009	6m LIBOR+3.20		UBS AG				(379,476)	(379,476)			49,532	39,58
THE TIME SIM 6555 OF TIMES THE GLOSTITIES	5,000,000	10/01/2000	1m LIBOR	00/11/2000	. 000 Au				(070, 470)					
INT RATE SWAP0596 ON FIXED RATE SECURITIES	33,250,833	04/05/2010	(4.7300%) 5.5% (AUD 6m	03/23/2005	GOLDMAN SACHS					152 , 124			49,259	288,74
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/15/2015	Libor+.65%)	03/23/2005	CITIBANK					(621,001)				142,55
INT. DATE OWNDOWN ON FLYED DATE OFFICIALITIES	50,007,000	04/04/0045	3m LIBOR	00 (04 (0005	MODOLAN OTANI EV				100 100	407.044			50.005	700 40
INT RATE SWAP0598 ON FIXED RATE SECURITIES	53,927,660	04/04/2015	(4.9740%) 3m LIBOR	03/31/2005	MORGAN STANLEY	-			163 , 122	467,914			52,085	763 , 43
INT RATE SWAP0599 ON FIXED RATE SECURITIES	29,000,000	03/13/2014	(4.9240%)	03/31/2005	JP MORGAN CHASE BANK					237,622			31,304	382,43
INT RATE SWAP0600 ON FIXED RATE SECURITIES	_25,000,000	03/22/2011	3m LIBOR (4.7140%)	03/31/2005	MORGAN STANLEY				87.855	219.638			40,583	249,31
THE TIME SHALLOOD ON FIXED THE SECONTIFIES			3m LIBOR							.,,,,,,				
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	(4.8640%)	03/31/2005	UBS AG				89,227	178,454			25 , 144	247,56
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3m LIBOR (4.8255%)	03/31/2005	JP MORGAN CHASE BANK					262,746			41,686	357,22
			3m LIBOR+.38%											
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	(5.2292%) 3m LIBOR	04/08/2005	UBS AG					93,823			2, 180	161,82
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	(4.4510%)	04/14/2005	MORGAN STANLEY					204,216			36,618	130,75
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	3m LIBOR (4.6400%)	05/03/2005	MORGAN STANLEY					881,066			51,525	405,59
IN THE SWAPOOOD ON FIXED HATE SECONTITES	20,300,000	05/05/2015	3m LIBOR	05/05/2005	INUNUAN STANLET					001,000				405,59
INT RATE SWAP0609 ON FIXED RATE SECURITIES	29,000,000	06/26/2010	(4.3490%)	05/03/2005	CITIBANK				285,966	518,313			69,290	261,04
INT RATE SWAPO610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	3m LIBOR (4.4710%)	05/03/2005	LEHMAN BROTHERS					211,723			20 , 157	101,91
			3m LIBOR										·	
INT RATE SWAP0611 ON FIXED RATE SECURITIES	25,443,776	03/01/2019	(4.7150%) 3m LIBOR	05/05/2005	UBS AG	-				888,791			41,372	439,33
INT RATE SWAP0613 ON FIXED RATE SECURITIES	22,725,000	09/30/2009	(4.2050%)	05/10/2005	JP MORGAN CHASE BANK					279,547			78,171	179,80
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21, 186, 942	02/15/2014	3m L1B0R+.55% (5.0892%)	05/11/2005	CITIBANK					665.721			22 217	277,96
INT HATE SWAPOOTA ON FIXED HATE SECONTITES	21, 100,942	02/ 13/2014	3m LIBOR	05/11/2005	CITIDANN					000,721			22,317	277,90
INT RATE SWAP0615 ON FIXED RATE SECURITIES	13,252,238	12/30/2019	(4.6210%)	05/16/2005	UBS AG					454,367			24,598	236,68
INT RATE SWAP0616 ON FIXED RATE SECURITIES	25,000,000	08/07/2009	3m LIBOR (4.1475%)	05/18/2005	LEHMAN BROTHERS					458.856			76,038	191,87
			3m LIBOR							,				
INT RATE SWAP0617 ON FIXED RATE SECURITIES	17,500,000	03/22/2010	(4.2750%) .m LIBOR	05/19/2005	LEHMAN BROTHERS				92,130	322,454			47,615	151,00
INT RATE SWAP0618 ON FIXED RATE SECURITIES	18,000,000	06/01/2015	(4.5790%)	05/20/2005	LEHMAN BROTHERS					638, 119			35,422	257,33
INT. DATE OWADOOAO ON ELVED DATE OFGURATION	00 000 000	07/44/0040	3m LIBOR	05 (00 (0005	HODOLAL OTANI EV					000 400			·	204 **
INT RATE SWAP0619 ON FIXED RATE SECURITIES	28,200,000	07/11/2012	(4.3600%) 3m LIBOR	05/26/2005	MORGAN STANLEY	-				833,469			70,578	324 , 14
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	(4.1640%)	05/31/2005	LEHMAN BROTHERS			ļ		458,078			60 , 107	178 , 11
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19.000.000	06/01/2015	3m LIBOR (4.3160%)	06/01/2005	LEHMAN BROTHERS					1.004.710			49.882	271.62

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	_				all Collar, Swap and Forwa				,					, , , , , , , , , , , , , , , , , , , ,
1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Beschildin	TVOIIONAI 7 MIIOUNE	Octionich	3m LIBOR	Agreement	Exchange of Counterparty	Ticccivca)	Book value		Value	Tan Value	Adjustificht	item	moonic	Exposure
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	(4.3100%) 3m LIBOR	06/02/2005	JP MORGAN CHASE BANK			-		401,645			19,669	107,473
INT RATE SWAP0628 ON FIXED RATE SECURITIES	22,680,000	09/01/2012 .	(4.1810%) 3m LIBOR	06/07/2005	JP MORGAN CHASE BANK					802,803			67,418	264 , 185
INT RATE SWAP0629 ON FIXED RATE SECURITIES	14,500,000	06/01/2008 .	(3.9500%) 3m LIBOR	06/07/2005	LEHMAN BROTHERS				67,551	195,897			51,335	78,508
INT RATE SWAP0633 ON FIXED RATE SECURITIES	22,500,000	06/01/2010 .	(4.1030%) 3m LIBOR	06/23/2005	UBS AG					526,323			53,386	200,383
INT RATE SWAP0635 ON FIXED RATE SECURITIES	31,500,000	07/27/2012 .		07/06/2005	MORGAN STANLEY					896,346			76,956	363,575
INT RATE SWAP0637 ON FIXED RATE SECURITIES	24,900,000	06/13/2015 .	(4.6950%)	07/27/2005	CITIBANK			ļ		694,415			41, 133	356,692
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017		08/25/2005	CITIBANK					(3,768,200)	· -			487,986
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015 .	5.1% (NZD 6m Libor+.71%)	08/25/2005	CITIBANK					(611,775)	· -			146,465
INT RATE SWAP0649 ON FIXED RATE SECURITIES	24,593,900	09/01/2014 .	3m LIBOR (4.5120%)	09/07/2005	BANK OF AMERICA					702,389			52,703	335 , 132
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009 .	_4.9310% (1m _LIBOR)	11/02/2005	LEHMAN BROTHERS				(321,436)	(321,436)			(161,540)	1,099,308
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008 .	_4.9500% (1m _LIBOR)	11/03/2005	CITIBANK				(81,872)	(81,872)			(38,210)	260,454
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009 .	_4.9620% (1m _LIBOR)	11/03/2005	CREDIT SUISSE FB				(67,440)	(67,440)			(43,391)	328,704
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009 .	5.0150% (1m LIBOR)	11/03/2005	LEHMAN BROTHERS				74,011	74,011			(48,367)	508,724
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009 .	5.0200% (1m LIBOR)	11/03/2005	BANK OF AMERICA			ļ	62,169	62 , 169	ļ		(36,251)	387,600
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES		01/26/2013	3m LIBOR (5.0500%)	12/01/2005	MORGAN STANLEY			ļ		(45,063)	·		30,767	470,841
INT RATE SWAP0663 ON FIXED RATE SECURITIES	43,761,373	02/15/2026	3m LIBOR (5.2000%)	12/01/2005	LEHMAN BROTHERS					204,688			18,484	951,071
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015 .	3m LIBOR (5.1000%)	12/01/2005	UBS AG					49,599			13,599	309,974
INT RATE SWAP0667 ON FIXED RATE SECURITIES	40,000,000	11/12/2015 .	3m LIBOR (5.0845%)	12/01/2005	GOLDMAN SACHS					128,071			28,308	587,355
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015 .	3m LIBOR (5.0330%)	12/02/2005	LEHMAN BROTHERS					50,859			15,284	271,362
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015 .		12/02/2005	CREDIT SUISSE FB					95,955			21,141	440,726
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015 .	3m LIBOR (5.0900%)	12/02/2005	UBS AG					76,478			16,815	369,016
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016 .		12/02/2005	MORGAN STANLEY					82,607	ļ		19,784	444,972
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016		12/02/2005	CITIBANK			ļ		103,981	ļ		32,188	594,864
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010 .	3m LIBOR (4.9740%)	12/02/2005	CREDIT SUISSE FB					(11,063)			27 , 156	265,471
INT RATE SWAP0674 ON FIXED RATE SECURITIES	32,000,000	09/17/2011 .		12/02/2005	MORGAN STANLEY					(23,776)			29,048	338,221
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010 .	3m LIBOR (4.9675%)	12/02/2005	UBS AG					(6,621)			19,737	188 , 142
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23.000.000	09/01/2015	3m LIBOR (5.0330%)	12/02/2005	JP MORGAN CHASE BANK					44.687			19.156	333.845

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1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
Description of the second of t	Nakiawal A	Date of Maturity, Expiry or	Price, Rate or Index	Date of Opening Position or	Fushama and	Cost or (Consideration	Dool: V. I		Statement	F-i-V I	(Decrease) by	Used to Adjust Basis of Hedged	Other Investment/ Miscellaneous	Potential
Description	Notional Amount	Settlement	Rec (Pay)	Agreement	Exchange or Counterparty	Received)	Book Value	•	Value	Fair Value	Adjustment	Item	Income	Exposure
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012		12/05/2005	UBS AG					(50,800)			16,299	222,989
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20 , 148 ,000	12/20/2012		12/08/2005	BARCLAY'S CAPITAL			-	(1,593,481)	(1,593,481)			19,947	241, 120
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20 , 148 ,000	12/20/2015		12/08/2005	BARCLAY'S CAPITAL				(1,392,741)	(1,392,741)			16,118	297,631
INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	(5.0749%) 6m LIBOR	12/12/2005	UBS AG					4,417	ļ		14,110	302,403
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	(5.0490%) 3m LIBOR	12/13/2005	BARCLAY'S CAPITAL					5,448			19,298	354,645
INT RATE SWAP0682 ON FIXED RATE SECURITIES	49,013,333	01/10/2028	.(5.1625%) 3m LIBOR	12/13/2005	CITIBANK					352,594			24,338	1, 117, 529
INT RATE SWAP0683 ON FIXED RATE SECURITIES	67,370,000	10/15/2008	(4.8740%) 3m LIBOR	12/20/2005	CREDIT SUISSE FB				16,256	219,027			82,241	418,726
INT RATE SWAP0688 ON FIXED RATE SECURITIES	23,239,000	11/01/2007	(4.8300%) 3m LIBOR	01/10/2006	UBS AG					80,345			31,017	89, 179
INT RATE SWAP0689 ON FIXED RATE SECURITIES	17,250,000	06/01/2014	.(4.9000%) 3m LIBOR	01/11/2006	UBS AG					181,528			20 , 103	231,036
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	.(4.8795%) 3m LIBOR	01/13/2006	LEHMAN BROTHERS					625,537			37,703	477 ,389
INT RATE SWAP0694 ON FIXED RATE SECURITIES	21,165,000	09/15/2015	.(4.8580%) 3m LIBOR	01/13/2006	JP MORGAN CHASE BANK					383,997			26,511	307,908
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	. (4.7322%) 4.7790% (1m	01/13/2006	LEHMAN BROTHERS					86,845			24,884	146,893
INT RATE SWAP0696 ON GMTN LIABILITIES	300,000,000	07/30/2007	LIBOR) 3m LIBOR	01/17/2006	LEHMAN BROTHERS				(678, 182)	(678, 182)			(412,999)	863,649
INT RATE SWAP0697 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	5.92% (EUR	01/24/2006	UBS AG					364,996			29,817	296,648
CASH FLOW SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	_4.485%) 3m LIBOR	02/14/2006	JP MORGAN CHASE BANK			@		(5, 122, 687)				896,294
INT RATE SWAP0702 ON FIXED RATE SECURITIES	18,666,667	09/03/2008	.(5.1470%) 5.1775% (1m	03/02/2006	MORGAN STANLEY					11,269			10,092	111,616
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	.5.521% (GBP	03/06/2006	MORGAN STANLEY				75,778	75,778			(9,052)	174,093
CASH FLOW SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	.4.86%) 3m LIBOR	03/08/2006	BARCLAY'S CAPITAL					(856,867)	·			237,211
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	. (5.2030%) .5.1930% (1m	03/08/2006	GOLDMAN SACHS					(100,058)			10,624	231,253
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	LIBOR)	03/09/2006	UBS AG				118,570	118,570			(11,550)	244,589
INT RATE SWAP0716 ON FIXED RATE SECURITIES	18,000,000	10/29/2009	(5.2290%) 3m LIBOR	03/10/2006	CITIBANK					(43,807)			6, 123	144,661
INT RATE SWAP0717 ON FIXED RATE SECURITIES	13,255,100	10/31/2011	(5.2375%) 1m LIBOR	03/10/2006	CITIBANK			ļ		(68,893)			4,232	141,976
INT RATE SWAP0718 ON FIXED RATE SECURITIES	15,552,384	05/12/2010	3m LIBOR	03/22/2006	LEHMAN BROTHERS					(64,615)			8,376	137,307
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	. (5.1660%) 5.2575% (1m	03/27/2006	CITIBANK					(146, 109)			9,900	201,705
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	LIBOR) _5.2600% (1m	03/31/2006	MORGAN STANLEY			ļ	166,505	166,505			(5,576)	248,333
INT RATE SWAP0721 ON VARIABLE RATE SECURITIES	30,000,000	04/10/2008	LIBOR) 5.2950% (1m	04/06/2006	CITIBANK				6,350	6,350			(4,725)	152,244
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	LIBOR)	04/07/2006	CITIBANK				166,679	166,679			(2, 125)	213,868

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1	2	3	4	5 Showing	all Collar, Swap and Forwa	7	rent Statement 8	Date 9	10	11	12	13	14	15
1	2	Date of Maturity, Expiry or	Strike Price, Rate or Index	Date of Opening Position or	6	Cost or (Consideration	8	9	Statement	11	Year to Date Increase/	Used to Adjust Basis of Hedged	Other Investment/ Miscellaneous	Potential
Description	Notional Amount	Settlement	Rec (Pay)	Agreement	Exchange or Counterparty	Received)	Book Value	*	Value	Fair Value	Adjustment	Item	Income	Exposure
INT RATE SWAP0723 ON FIXED RATE SECURITIES	10,000,000	04/01/2016	3m LIBOR (5.5710%) 3m LIBOR	04/19/2006	LEHMAN BROTHERS					(305,464)			(5,272)	150,091
INT RATE SWAP0724 ON FIXED RATE SECURITIES	20,000,000	04/15/2016	(5.6280%)	04/26/2006	UBS AG					(693, 291)			(13,285)	300,821
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3m LIBOR (5.6200%) _5.3825% (1m	04/26/2006	UBS AG			·		(677,724)			(12,885)	296,648
INT RATE SWAP0727 ON VARIABLE RATE SECURITIES	25,000,000	05/09/2008	LIBOR)	05/05/2006	UBS AG				46,588	46,588			3,740	131,671
INT RATE SWAP0728 ON FIXED RATE SECURITIES	27,000,000	05/11/2016	3m LIBOR (5.6335%) 3m LIBOR	05/09/2006	UBS AG					(947, 144)			(17,949)	407,703
INT RATE SWAP0729 ON FIXED RATE SECURITIES	20,000,000	05/01/2013	(5.5560%) 3m LIBOR	05/09/2006	MORGAN STANLEY					(542,015)			(9,606)	246,788
INT RATE SWAP0734 ON FIXED RATE SECURITIES	25,000,000	06/30/2010	(5.4730%)	05/15/2006	UBS AG					(387,611)			(6,847)	225,418
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	3m LIBOR (5.5080%) 3m LIBOR	05/24/2006	JP MORGAN CHASE BANK					(716,515)			(10,800)	361,446
INT RATE SWAP0738 ON FIXED RATE SECURITIES	22,000,000	06/01/2013	(5.6075%)	06/01/2006	LEHMAN BROTHERS					(656,790)			(13,274)	273,353
INT RATE SWAP0739 ON FIXED RATE SECURITIES	31,850,000	12/10/2013	3m LIBOR (5.5820%) 1m LIBOR	06/01/2006	LEHMAN BROTHERS					(648, 129)			(18,456)	412,251
INT RATE SWAP0740 ON FIXED RATE SECURITIES	36,927,435	06/15/2010	(5.3610%) 7.35% (EUR	06/02/2006	LEHMAN BROTHERS				(405,010)	(508, 232)			(3,323)	330,854
CASH FLOW SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011		06/02/2006	BARCLAY'S CAPITAL					(102,750)				270,004
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	3m LIBOR (5.4690%) 3m LIBOR	06/02/2006	CITIBANK				(2,031)	(573,329)			(6,528)	315,440
INT RATE SWAP0743 ON FIXED RATE SECURITIES	62,000,000	06/13/2016		06/07/2006	CREDIT SUISSE FB					(1,925,870)			(34,522)	940,836
INT RATE SWAP0744 ON FIXED RATE SECURITIES	31,000,000	05/14/2023	(5.5320%) 1m LIBOR	06/08/2006	CITIBANK					(821,609)			(16,043)	622,543
INT RATE SWAP0745 ON FIXED RATE SECURITIES	41,000,000	08/01/2013		06/09/2006	MORGAN STANLEY				(197,359)	(1,044,095)			(14, 124)	516,277
INT RATE SWAP0746 ON FIXED RATE SECURITIES	10,000,000	06/20/2011	(5.4800%) 3m LIBOR	06/12/2006	MORGAN STANLEY					(191,562)			(2,925)	102,770
INT RATE SWAP0747 ON FIXED RATE SECURITIES	25,000,000	06/20/2016	(5.5170%)	06/13/2006	MORGAN STANLEY					(663,926)			(9,625)	379,764
INT RATE SWAP0748 ON FIXED RATE SECURITIES	18, 181,500	05/15/2014	3m LIBOR (5.4580%) 1m LIBOR	06/13/2006	CITIBANK					(249,417)			(4, 142)	242,721
INT RATE SWAP0749 ON FIXED RATE SECURITIES	18,000,000	03/01/2021	(5.4775%) 1m LIBOR	06/13/2006	CITIBANK				(139)	(414,743)			(6,992)	335,891
INT RATE SWAP0750 ON FIXED RATE SECURITIES	64,897,000	05/19/2016	(5.6230%) 3m LIBOR	06/15/2006	LEHMAN BROTHERS					(2,510,785)			(48, 186)	981,129
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	(5.6285%) 6.44% (CAD	06/16/2006	UBS AG					(477,385)			(9,950)	226,264
CASH FLOW SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	5.76%)	06/16/2006	JP MORGAN CHASE BANK					570,268				313,656
INT RATE SWAP0753 ON FIXED RATE SECURITIES	70,925,000	04/20/2016	1m LIBOR (5.6020%) 1m LIBOR	06/16/2006	JP MORGAN CHASE BANK					(2,629,147)			(48,761)	1,067,593
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	(5.6410%)	06/19/2006	CITIBANK					(1,180,852)			(23,890)	435,667
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400% (1m LIBOR) 1m LIBOR	06/19/2006	GOLDMAN SACHS				759,980	759,980			23,475	308,410
INT RATE SWAP0756 ON FIXED RATE SECURITIES	38,674,000	03/15/2016	(5.6605%)	06/19/2006	JP MORGAN CHASE BANK					(1,596,110)			(32,438)	578,961

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1	2	3	4	5	all Collar, Swap and Forwa	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
INT RATE SWAP0757 ON FIXED RATE SECURITIES	22,500,000	06/11/2015	1m LIBOR .(5.6525%)	06/21/2006	BANK OF AMERICA					(895,000))		(18,516)	322,205
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1m LIBOR .(5.6738%)	06/21/2006	BANK OF AMERICA					(1,681,150))		(34,557)	601,631
INT RATE SWAP0759 ON FIXED RATE SECURITIES	19,000,000	06/15/2016	1m LIBOR .(5.7000%)	06/22/2006	GOLDMAN SACHS					(842,631))		(17,813)	288,407
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1m LIBOR .(5.6530%)	07/05/2006	UBS AG					(444,955)			(13,025)	162,439
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1m LIBOR _(5.7380%)	07/05/2006	UBS AG					(1, 134, 373))		(24,900)	365,654
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3m LIBOR .(5.8445%)	07/05/2006	UBS AG					(756, 230)			(18,205)	227,689
INT RATE SWAP0763 ON FIXED RATE SECURITIES	25,360,000	08/12/2013	1m LIBOR .(5.6340%)	07/10/2006	LEHMAN BROTHERS				(187,635)	(887,765)			(19,675)	320,094
INT RATE SWAP0764 ON VARIABLE RATE SECURITIES	50,000,000	08/01/2011	5.4490% (1m _LIBOR) 1m LIBOR	07/28/2006	LEHMAN BROTHERS				919,721	919,721			15,850	520,800
INT RATE SWAP0767 ON FIXED RATE SECURITIES	27,500,000	11/12/2013	IIII LIBUN . (5.4450%) . 5.4225% (1m	08/01/2006	MORGAN STANLEY				(249,051)	(684,894)			(8,342)	353,903
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	LIBOR)	08/02/2006	UBS AG				869,969	869,969			12,660	521,293
INT RATE SWAP0771 ON FIXED RATE SECURITIES	150,000,000	04/25/2011	(5.3680%) 1m LIBOR	08/15/2006	LEHMAN BROTHERS					(2,221,685)			(37,292)	1,513,297
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	. (5.4130%) 	08/15/2006	MORGAN STANLEY					(1, 132, 540)			(13,052)	704,710
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	(5.3050%)	08/16/2006	CITIBANK					(683,632))		3,284	570,016
INT RATE SWAP0775 ON FIXED RATE SECURITIES	35,000,000	02/01/2010	(5.2900%)	08/16/2006	LEHMAN BROTHERS					(294, 135))		6,464	295, 114
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	(5.2800%) 1m LIBOR	08/16/2006	UBS AG				(290,023)	(290,023))		3,244	270,175
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	(5.3875%) 1m LIBOR	08/16/2006	UBS AG				(547,493)	(1,034,762)			(9,256)	806,377
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	(5.4000%)	08/16/2006	UBS AG					(1,860,534)			(18,341)	1,484,610
INT RATE SWAP0780 ON FIXED RATE SECURITIES	26,536,000	10/01/2012	.(5.3400%) 1m LIBOR	08/16/2006	UBS AG					(416,259)			(1, 181)	311,433
INT RATE SWAP0783 ON FIXED RATE SECURITIES	29,603,956	09/01/2012	(5.2825%) 1m LIBOR	08/16/2006	UBS AG					(440,549))		2,942	344,838
INT RATE SWAP0784 ON FIXED RATE SECURITIES	29,335,990	06/10/2015	.(5.3270%) 1m LIBOR	08/16/2006	UBS AG					(502,835)			(293)	420,027
INT RATE SWAP0785 ON FIXED RATE SECURITIES	35,929,332	10/01/2013	(5.3320%) 1m LIBOR	08/16/2006	UBS AG					(373,646)			(880)	458,349
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000		.(5.3910%) 5.3000% (1m		UBS AG			ļ		(385, 256))		(4,300)	436,214
INT RATE SWAP0788 ON VARIABLE RATE SECURITIES	50,000,000	08/23/2008	LIBOR) 5.2825% (1m		LEHMAN BROTHERS			 	117,703	117,703			4,014	295,804
INT RATE SWAP0789 ON VARIABLE RATE SECURITIES	50,000,000	08/30/2008	LIBOR) 5.3050% (1m		UBS AG				111,934	111,934			(20,569)	297,823
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	LIBOR) .5.0580% (1m		UBS AG				656,007	656,007			(2,750)	528,956
INT RATE SWAP0792 ON VARIABLE RATE SECURITIES	75,000,000	10/02/2011	LIBOR) .5.1325% (1m		LEHMAN BROTHERS				250,545	250,545			(49,551)	796,342
INT RATE SWAP0797 ON VARIABLE RATE SECURITIES	50,000,000	10/11/2008	LIBOR)	10/06/2006	LEHMAN BROTHERS				30,429	30,429			(23,854)	309,662

SCHEDULE DB - PART C - SECTION 1

	1		T		all Collar, Swap and Forwa	· · · · · · · · · · · · · · · · · · ·	1		r					
1	2	3	4 Strike	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
			5.2670% (1m			,								•
INT RATE SWAP0800 ON VARIABLE RATE SECURITIES	35,000,000	10/17/2008	LIBOR) 3m LIBOR	10/13/2006	JP MORGAN CHASE BANK				92,876	92,876			(5, 104)	217,921
INT RATE SWAP0801 ON VARIABLE RATE SECURITIES	40,000,000	10/24/2016	(5.3275%) 5.82% (CAD	10/20/2006	JP MORGAN CHASE BANK				(488, 193)	(488, 193)			3,649	618,881
CASH FLOW SWAP0805 ON FIXED RATE SECURITIES	6, 147, 361	12/30/2016	5.20%)	11/29/2006	JP MORGAN CHASE BANK					305				96,019
CASH FLOW SWAP0806 ON FIXED RATE SECURITIES	14,929,305	12/30/2016	5.82% (CAD 5.20%) 5.92% (CAD	11/29/2006	JP MORGAN CHASE BANK					178,946				233 , 190
CASH FLOW SWAP0807 ON FIXED RATE SECURITIES	34,249,583	12/30/2018		11/29/2006	JP MORGAN CHASE BANK					230,674				587,231
CASH FLOW SWAP0808 ON FIXED RATE SECURITIES	10,538,334	12/30/2018	5.35%)	11/29/2006	JP MORGAN CHASE BANK			0		(53,593)				180,686
INT RATE SWAPO810 ON FIXED RATE SECURITIES	18,000,000	12/01/2016		12/05/2006	JP MORGAN CHASE BANK					367,492			20,405	280,006
INT RATE SWAPO812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	3m LIBOR (4.9840%) 3m LIBOR	12/07/2006	BANK OF AMERICA					313,789			15,939	326 , 123
INT RATE SWAPO813 ON FIXED RATE SECURITIES	21,080,000	12/30/2016	(4.9700%)	12/07/2006	JP MORGAN CHASE BANK				320,177	320 , 177			20,735	329,262
INT RATE SWAP0814 ON FIXED RATE SECURITIES	44,790,000	12/30/2018	3m LIBOR (5.0135%)	12/07/2006	JP MORGAN CHASE BANK				880 , 104	880, 104			39 , 185	767,953
INT RATE SWAP0815 ON FIXED RATE SECURITIES	55,000,000	12/12/2016	3m LIBOR (5.0200%)	12/08/2006	MORGAN STANLEY			<u>-</u>	627 , 174	627 , 174			45,672	856,906
INT RATE SWAPO816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	3m LIBOR (4.8420%) 3m LIBOR	12/12/2006	JP MORGAN CHASE BANK					685,739			35 , 484	904,950
INT RATE SWAP0821 ON FIXED RATE SECURITIES	14,000,000	12/06/2016	3m LIBOR (5.0840%)	12/18/2006	UBS AG					91,002			9,459	217,937
INT RATE SWAP0822 ON FIXED RATE SECURITIES	20,000,000	09/01/2009	(5.0110%)	12/18/2006	MORGAN STANLEY				(314)	(12,566)			17,253	155,713
INT RATE SWAP0823 ON FIXED RATE SECURITIES	24,967,000	09/15/2016	(5.0000%) 3m LIBOR	12/19/2006	JP MORGAN CHASE BANK					139,213			20,301	384 , 129
INT RATE SWAP0826 ON FIXED RATE SECURITIES	31,913,000	09/14/2011	(4.9260%) 5.0425% (1m	12/22/2006	LEHMAN BROTHERS					488			34,482	336,991
INT RATE SWAP0827 ON VARIABLE RATE SECURITIES	25,000,000	12/28/2008	3m LIBOR	12/22/2006	UBS AG				(3,147)	(3,147)			(17,927)	165,262
INT RATE SWAP0828 ON FIXED RATE SECURITIES	53,000,000	11/15/2016	3m LIBOR (5.0620%)	12/22/2006	MORGAN STANLEY					205,243			39,485	822,594
INT RATE SWAP0829 ON FIXED RATE SECURITIES	98,010,000	10/15/2016	3m LIBUR (5.0470%) 3m LIBOR	12/22/2006	LEHMAN BROTHERS					460,931			76,284	1,514,459
INT RATE SWAP0830 ON FIXED RATE SECURITIES	37,000,000	02/01/2014	(5.0225%) 5.0480% (1m	12/27/2006	LEHMAN BROTHERS					(20,017)	ļ		30,900	484,070
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	LIBOR) 5.1700% (1m	01/09/2007	MORGAN STANLEY				130,798	130,798			(30,222)	546,940
INT RATE SWAP0833 ON GMTN LIABILITIES	50,000,000	01/22/2009	LIBOR04%)	01/16/2007	MERRILL LYNCH			0		143,574				336,938
INT RATE SWAP0834 ON FIXED RATE SECURITIES	30,000,000	02/28/2012	(5.2150%) 5.3030% (1m	01/25/2007	LEHMAN BROTHERS					(271,366)	ļ		(479)	332,642
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES		01/30/2012	LIBOR)	01/26/2007	MORGAN STANLEY				403,414	403,414			(864)	329,944
INT RATE SWAP0836 ON FIXED RATE SECURITIES	27,876,676	01/31/2017	(5.3735%)	01/29/2007	UBS AG					(370,977)			(4,788)	437,375
INT RATE SWAP0839 ON VARIABLE RATE SECURITIES	25,000,000	02/21/2009	5.1760% (1m LIBOR)	02/16/2007	UBS AG				63,234	63,234			(306)	172,238
INT RATE SWAP0840 ON FIXED RATE SECURITIES	20,000,000	02/21/2017	3m LIBOR (5.1900%)	02/16/2007	LEHMAN BROTHERS				(16,901)	(16,901)			800	314,708

SCHEDULE DB - PART C - SECTION 1 Showing all Collar, Swap and Forwards Open at Current Statement Date

					all Collar, Swap and Forwa	rds Open at Cur	rent Statement	Date						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
		Date of	Strike	Data of							Vaarta Data	Llood to	Other	
		Maturity,	Price, Rate or	Date of Opening		Cost or					Year to Date Increase/	Used to Adjust Basis	Investment/	
		Expiry or	Index	Position or		(Consideration			Statement		(Decrease) by		Miscellaneous	Potential
Description	Notional Amount	Settlement	Rec (Pay)	Agreement	Exchange or Counterparty	Received)	Book Value	*	Value	Fair Value	Adjustment	Item	Income	Exposure
INT RATE SWAP0842 ON FIXED RATE SECURITIES	20,000,000	02/01/2017	3m LIBOR .(5.0630%)	03/05/2007	CREDIT SUISSE FB					174 , 155			5,364	313,836
IFWD INT RATE SWAP0843 ON FIXED RATE SECURITIES.	20,000,000	02/01/201/	3m LIBOR	03/03/2007						174, 133				
06/15/2007	25,500,000	06/01/2014	(4.9130%)	03/09/2007	MORGAN STANLEY					138.778				341.532
			3m LIBOR											
INT RATE SWAP0844 ON FIXED RATE SECURITIES	20,000,000	02/01/2017		03/12/2007	. MORGAN STANLEY					112,981			5,355	313,836
			3m LIBOR											
INT RATE SWAP0845 ON FIXED RATE SECURITIES	30,500,000	10/15/2016	(5.0725%) 3m LIBOR	03/15/2007	LEHMAN BROTHERS					207,674			7,354	471,289
INT RATE SWAP0846 ON FIXED RATE SECURITIES	45,000,000	06/15/2015	3iii L1bun	03/15/2007	BANK OF AMERICA					277,657			11,638	644,840
THE TIME SHALLOWS ON TIMES THATE SECONTITIES		50/ 10/ 2010	3m LIBOR		DANK OF AMELITON					211,001				
INT RATE SWAP0847 ON FIXED RATE SECURITIES	64,894,830	08/11/2016	(5.0550%)	03/15/2007	LEHMAN BROTHERS					490,342			16,025	993,368
			3m LIBOR											
INT RATE SWAP0848 ON FIXED RATE SECURITIES	91,696,000	02/11/2017	(5.0800%)	03/16/2007	BANK OF AMERICA			 		683,747			15,002	1,440,876
FWD INT RATE SWAP0849 ON FIXED RATE SECURITIES, EFF 09/01/2007	40,000,000	09/01/2012	3m LIBOR .(4.8770%)	03/16/2007	BARCLAY'S CAPITAL					97,915				465,936
09/01/2007	40,000,000	09/01/2012	3m LIBOR	03/ 10/2007	BAROLAT S CAPITAL									403,500
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017		03/27/2007	UBS AG					144,592			7,574	746,861
0599999. Subtotal - Swaps - Hedging								XXX	29,565,701	358,426,288			6,945,555	125,375,900
			0.8800%											
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	(0.0000%)	05/20/2005	MERRILL LYNCH					87,481			11,000	44,893
CDS SP1500U34 ON WASTE MANAGEMENT INC		06/20/2010	(0.0000%)	05/24/2005	MORGAN STANLEY					48,265			7,500	44,893
ODO OF TOUGOUT ON WHOTE WHITEVOLUMENT THO		50/20/2010	0.3700%		I MORGAN OTANEET								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	(0.0000%)	06/07/2005	DEUTSCHE BANK					53,227			4,625	57 , 159
			1.5500%											
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	(0.0000%) 1.1600%	04/04/2006	CITIBANK					22,315			11,625	30,831
CDS SPF401A57 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010		03/18/2005	GOLDMAN SACHS					90,569			29,000	86,206
SOURCE OF THE PROPERTY OF THE		22.30/20/2010	0.2300%	10, 2000	GOLDHIN GAOLO					,00,000			20,000	
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	(0.0000%)	09/21/2005	MORGAN STANLEY					33,625			5,750	93,230
		00 (00 (00 (0	0.3000%	10 / / / / / / / / / / / / / / / / / / /									4 000	50.000
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.5400%	10/14/2005	MERRILL LYNCH					32,281			4,688	58,269
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	(0.0000%)	10/19/2005	JP MORGAN CHASE BANK					115,314			13,500	96,515
0.000 0			0.3000%		5. monart 61862 5.880									
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	. (0.0000%)	06/10/2005	GOLDMAN SACHS					63,784			7,500	89,787
	45 000 000	00 (00 (00 (0	0.5000%	00//0/0005										400.045
CDS SPH300L81 ON CVX,UPS,CLX,ADM	15,000,000	09/20/2010	(0.0000%)	06/10/2005	MERRILL LYNCH					44,094			18,750	139,845
CDS SPH300M18 ON GENERAL MILLS INC	10,000,000	09/20/2012	(0.0000%)	07/22/2005	JP MORGAN CHASE BANK					141.668			12,500	117,041
			0.3100%											,
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	. (0.0000%)	09/22/2004	MERRILL LYNCH					29,344			3,875	41,277
ODG ODUJAGAANA ON DI OOK FINANGIAL GODD	40,000,000	10 (00 (0000	0.3500%	00 (00 (000 4	ODED IT OUT OF ED					4 700			0.750	00 550
CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	10,000,000	12/20/2009	(0.0000%)	09/23/2004	CREDIT SUISSE FB			·		1,798			8,750	82,553
CDS SPH402610 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	(0.0000%)	12/14/2005	MERRILL LYNCH					20,661			7,000	96,515
			0.5800%							·				,
CDS SP12014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	(0.0000%)	02/17/2005	JP MORGAN CHASE BANK			ļ		119,588			21,750	129,309
CDC CD10044CE ON CO DITT DDV T IV CCCT	45 000 000	06 (00 (0040	0.5000%	00 /00 /0005	CDEDIT CHICCE ED					44 505			40 750	404 000
CDS SP12014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.2500%	03/23/2005	CREDIT SUISSE FB			ļ -		44,595			18,750	134,680
CDS SPJ31G9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	(0.0000%)	05/14/2004	DEUTSCHE BANK					17,686			3,125	37,288
			0.2600%							·				
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	(0.0000%)	05/12/2004	MORGAN STANLEY			ļ		46,970			6,500	74,576

SCHEDULE DB - PART C - SECTION 1

				Showing	all Collar, Swap and Forwa	rus Open at Cun	Terri Staternent	Date						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700% (0.0000%)	05/21/2004	GOLDMAN SACHS					17,736	3		3,375	37,288
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300% (0.0000%)	05/27/2004	MERRILL LYNCH					46,509)		7,875	37,288
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300% (0.0000%)	06/24/2004	GOLDMAN SACHS					10,724	1		2,875	39,344
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600% (0.0000%)	07/20/2004	CREDIT SUISSE FB					22,038	3		3,250	39,344
CDS SPK4015X6 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800%	03/02/2005	GOLDMAN SACHS					90,251	1		29,500	86,206
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	(0.0000%)	03/02/2005	MERRILL LYNCH					120,298	3		23,250	129,309
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200% (0.0000%) 0.2200%	09/05/2003	JP MORGAN CHASE BANK					11, 155	5		2,750	30,380
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	(0.0000%)	09/05/2003	DEUTSCHE BANK					12,067	7		2,750	30,380
CDS SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	(0.0000%)	10/09/2003	CREDIT SUISSE FB					18,284	1		3,750	32,845
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	(0.0000%)	11/15/2005	MERRILL LYNCH					20,384	1		7,750	48,257
CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	(0.0000%)	02/03/2004	BARCLAY'S CAPITAL					31,298	3		4,625	35, 112
CDS SP0100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	(0.0000%)	02/27/2004	JP MORGAN CHASE BANK					16,250)		3, 125	35 , 112
CDS SP0100HP4 ON APACHE CORP	5,000,000	03/20/2009	(0.0000%)	03/02/2004	MERRILL LYNCH					18,100)		3, 125	35 , 112
CDS SP0100WP7 ON A BASKET OF 5 MUNI CREDITS	15,000,000	03/20/2010	(0.0000%)	01/18/2005	GOLDMAN SACHS					(8,254	1)		37,500	129,309
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	(0.0000%)	02/06/2004	MORGAN STANLEY					17 , 177	7		4,000	35, 112
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	(0.0000%) 0.3000%	03/05/2004	MORGAN STANLEY					42,235	5		6,750	70,225
CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,000,000	03/20/2008	(0.0000%) 0.3800%	03/09/2004	JP MORGAN CHASE BANK					15,906	3		4,500	29,586
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	(0.0000%) 0.2800%	08/12/2004	SALOMON BROTHERS					35,429			4,750	39,344
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	(0.0000%) 0.6200%	01/21/2005	GOLDMAN SACHS					76,485			7,000	111,527
CDS SPS5013Q2 ON WASTE MANAGEMENT INC	5,000,000		(0.0000%) 0.2500%	05/05/2005	LEHMAN BROTHERS					19,837			7,750	57 , 159
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	(0.000%)	09/10/2004	MORGAN STANLEY					29,471			6,250	78,688
0799999. Subtotal - Swaps - Other 0899999. Subtotal - Swaps						-		XXX	29,565,701	1,676,645 360,102,933			372,688 7,318,243	2,621,796 127,997,696
0033333. Sublotal - Swaps			.7546 EUR / 1		I			^^^	28,000,701	300, 102,933	,		1,310,243	121,991,090
FX FORWARD0014 ON EUROS .7546 EUR / 1 USD	13,449,325	06/14/2007	.7346 EUR / 1 USD .7497 EUR / 1	03/13/2007	CITIBANK				143,558	143,558	3			30,483
FX FORWARDOO15 ON EUROS .7497 EUR / 1 USD	13,970,617	06/14/2007		03/19/2007	CITIBANK				59, 191	59, 191	1			31,664
0999999. Subtotal - Forwards - Hedging				-				XXX	202,749	202,749)			62,147
1299999. Subtotal - Forwards								XXX	202,749	202,749				62, 147
2599999. Subtotal - Hedging				·				XXX	29,768,450	358,629,037			6,945,555	125,438,047
2799999. Subtotal - Other								XXX		1,676,645			372,688	2,621,796
9999999 - Totals								XXX	29,768,450	360,305,682	2		7,318,243	128,059,843

SCHEDULE DB - PART D - SECTION 1

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

,			Showing all Full			s Open at C	urrent Statement		17		.,	T
1	2	3	4	5	6	/	8	9		ation Margin Informat		13
						D			10	11	12	
	Nila a a f	N 4 = 4 · · · · · · · · ·				Date of	F			Used to Adjust		Potential
Description	Number of	Maturity	0-1-1-11/-1	O 1 1/- l	Maniation Manada	Opening	Exchange or	O D'	Б	Basis of Hedged	D ()	
Description	Contracts	Date	Original Value	Current Value	Variation Margin	Position	Counterparty	Cash Deposit	Recognized	Item	Deferred	Exposure
EURO DOLLAR	36	03/14/2011	8,489,351	8,545,950		05/18/2006	CME		56,599			19,800
EURO DOLLAR	4	03/17/2008	949,509	952,750			CME		3,241			2,200
EURO DOLLAR		04/16/2007	30,767,549	30,765,313	(2,237)				(2,237)			71,500
EURO DOLLAR	26	09/13/2010	6, 135, 748	6, 177, 275	41,527		CME		41,527 57,499			14,300
EURO DOLLAR INTEREST RATE FUTURES - GOV'T 5YR NOTES	30	12/13/2010	8,491,151	8,548,650	57,499							
INTEREST RATE FUTURES - GOV'T 5YR NOTES		06/29/2007 06/14/2007	126,441,048 377,428,777	126,427,272	(13,777)		CBOT		(13,777)			657,250
				388,213,000	10,784,223							15, 190,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	351	06/29/2007	71,758,422	71,916,608	158 , 185		CBOT		158, 185			175,500
0199999. Subtotal - Long Futures - Hedging			630,461,555	641,546,817	11,085,261	XXX	XXX		11,085,261			16, 150, 350
0499999. Subtotal - Long Futures			630,461,555	641,546,817	11,085,261	XXX	XXX		11,085,261			16, 150, 350
EURO DOLLAR		03/15/2010	9,529,493	9,512,000	17,493				17,493			22,000
EURO DOLLAR	356	03/17/2008	84,526,753	84,794,750	(267,997)		CME		(267,997)			195,800
EURO DOLLAR	32	03/16/2009	7,630,215	7,625,600	4,615		CME		4,615			17,600
EURO DOLLAR	75	06/14/2010	17,872,133	17,827,500	44,633		CME		44,633			41,250
EURO DOLLAR	674	06/18/2007	159,684,257	159,628,475	55,782		CME		55,782			370,700
EURO DOLLAR			40,351,234	40,521,625	(170,391)		CME		(170,391)			93,500
EURO DOLLAR	32	06/15/2009	7,628,065	7,621,600	6,465		CME		6,465			17,600
EURO DOLLAR	534	09/17/2007	126,681,747	126,724,875	(43, 128)		CME		(43, 128)			293,700
EURO DOLLAR	175	09/15/2008	41,516,160	41,722,188	(206,028)		CME		(206,028)			96,250
EURO DOLLAR	32	09/21/2009	7,625,665	7,617,600	8,065		CME		8,065			17,600
EURO DOLLAR	981	12/17/2007	233,429,444	233,294,063	135,381		CME		135,381			539,550
EURO DOLLAR	21	12/15/2008	4,988,239	5,005,875	(17,636)		CME		(17,636)			11,550
EURO DOLLAR	32	12/21/2009	7,622,190	7,612,800	9,390	11/15/2005	CME		9,390			17,600
INDEX FUTURES - EMINI S & P 500		06/15/2007	160,579,362	161,439,360	(859,998)		CME		(859,998)			6,316,800
INTEREST RATE FUTURES - GOV'T 5YR NOTES	6,900		731,415,918	729,998,472	1,417,446		CBOT		1,417,446			3,795,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES		06/20/2007	214,604,239	213,546,875	1,057,364	03/07/2007	CBOT		1,057,364			1,481,250
INTEREST RATE FUTURES - GOV'T TBONDS	963	06/20/2007	108,336,841	107, 133, 750	1,203,091	03/27/2007	CB0T		1,203,091			1,059,300
0599999. Subtotal - Short Futures - Hedging			1,964,021,957	1,961,627,407	2,394,550	XXX	XXX		2,394,550			14,387,050
0899999. Subtotal - Short Futures			1,964,021,957	1,961,627,407	2,394,550	XXX	XXX		2,394,550			14,387,050
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			2,594,483,512	2,603,174,224	13,479,812	XXX	XXX		13,479,812		<u> </u>	30,537,400
2799999. Subtotal - Other		_				XXX	XXX					
9999999 - Totals			2,594,483,512	2,603,174,224	13,479,812	XXX	XXX		13,479,812			30,537,400

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

	2		End Depository		Dardy Da	+		_
1		3	4	5		lance at End of Ead uring Current Quart		9
			Amount of	Amount of	6	7	8	1
			Interest Received			-		
.		Rate of	During Current	at Current				
Depository		Interest	Quarter	Statement Date	First Month	Second Month	Third Month	<u> </u>
Allstate Bank	inois		350,301 8,015		28,801,331 686,828	28,227,067	29,554,230	
J.P. Morgan Chase Bank New York, New Yorl		2.400			18,960,028	742,898 25,710,268	257,611 22,575,456	
Citibank New York, New York		3.850	477 , 154		67,052,892	86,639,964	104, 180, 578	
Fleet Bank Providence, Rhode					318,557	00,003,304	104, 100,570	
Guaranty Bank Austin, Texas						139,875		
Harris Bank Chicago, Illinois		5.050	13,019		(29,844,856)		(18 630 905))
La Salle National Bank Chicago, Illinois					1		(10,000,000)	
The Northern Trust Bank Chicago, Illinois		5.070	14,371		(12,237,670)	(12,636,891)	(6,624,221)	
TCF St Paul, Minnesota	a		, ,		(38,918)			
Wells Fargo Bank San Francisco, Ca					4,295,819	5,240,824	8,745,191	
Wachovia Bank N.A Salem, North Caro	lina				(78, 198, 029)		(84,841,319)	/
US Bank Minneapolis, Minne	esota				754,761	110,919	566,921	
Time Deposit, Citibank-								
Maturity 4/10/07		5.290					25,000,000	
Time Deposit, Bank of New York								
-Maturity 4/10/07		5.290					25,000,000	<u> </u>
019998. Deposits in depositories th								
exceed the allowable limit in any one depository (instructions) - Open Depositories	(See XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	862.860		550,744	21, 135, 546	105,783,543	
0299998. Deposits in depositories th		7///	552,600		550,744	21,100,040	100,700,040	
exceed the allowable limit in any one depository ((See							
instructions) - Suspended Depositories	XXX							XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	862,860		550,744	21,135,546	105,783,543	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
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0599999. Total - Cash	XXX	XXX	862,860		550,744	21, 135, 546	105,783,543	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter								
1 Description	2 Code	3	4 5 Rate of Interest Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Gross Investment Income		
Description AMERICAN GENERAL FINANCE CORP	Code	Date Acquired 03/12/2007	Rate of Interest Maturity Date 04/04/2007	Carrying Value 14.993.450	Due and Accrued	Income 43.667		
ANSTERDAM FUNDING		03/12/2007	04/04/2007			152,315		
ANISTERIDAM FUNDTING		03/14/2007		19,970,778		58,444		
ANGLO IRISH BANK CORP		03/12/2007	04/11/2007	14,967,063		98,812		
APACHE CORP		03/29/2007	04/16/2007	14,990,984		6.762		
BNP PARIBAS FINANCE INC		03/29/2007	04/03/2007	9,998,494		,		
BRITANNIA BUILDING SOCIETY		01/23/2007				3,011 397,422		
CRC FUNDING. LLC		03/23/2007	04/23/2007	8,093,849		10,698		
CVS CORP.		03/27/2007	04/22/2007	4.999.254		3,729		
CARDINAL HEALTH		03/30/2007	04/02/2007	19.996.945		6.111		
CITIGROUP FUNDING INC		03/13/2007	04/02/2007			105,293		
CONOCOPHILLIIPS QATAR		03/30/2007	04/02/2007	16,427,490		5,020		
DTE ENERGY COMPANY		03/29/2007	04/02/2007	9,988,044		4,483		
DAIMLERCHRYS REV AUTO 11		02/16/2007	04/17/2007			226,938		
DANHER CORP		03/30/2007	04/17/2007	2.099.668		665		
DEUTSCHE BANK FINANCIAL		03/28/2007	04/02/2007	12,994,280		7,627		
DONNELLEY (R.R.) & SONS		03/26/2007	04/09/2007	9,988,089		8,933		
EOG RESOURCES INC		03/30/2007	04/09/2007			944		
ENTERPRISE RENT-A-CAR COMPANY		03/30/2007	04/02/2007	16,032,505		4,989		
ENBRIDGE ENERGY PARTNERS		03/30/2007	04/02/2007			6.944		
EXELON CORP. (PECO)		03/30/2007	04/02/2007	18,552,165		5,669		
FCAR OWNER TRUST (SERIES 1)		03/13/2007	04/12/2007	24,710,222				
GOLDMAN SACHS GROUP L.P.		03/22/2007	04/02/2007	9,998,536		14,639		
HENKEL CORP.		03/12/2007	04/25/2007	15,943,787		46.844		
IDAHO POWER		03/12/2007	04/05/2007	15,490,777		17.092		
JP MORGAN CHASE & CO		03/21/2007	04/05/2007	17,489,753		28,179		
KOREAN DEVELOPMENT BANK - NY		03/13/2007	05/11/2007			55,523		
KOREAN DEVELOPMENT BANK		03/08/2007	04/16/2007	14,967,125		52,600		
LIBERTY STREET FUNDING CORP.		03/15/2007	04/16/2007					
MARKET STREET FUNDING CORP.		03/30/2007	04/02/2007	36,994,429		11.142		
OLD LINE FUNDING CORP		03/15/2007	04/24/2007			62,772		
PB FINANCE		02/26/2007	04/27/2007	13,946,765		69,615		
PEPSI BOTTLING GROUP INC		03/30/2007	04/02/2007	21,111,786		6,429		
POTOMAC ELECTRIC POWER		03/27/2007	04/09/2007	9,988,089		7.445		
BANGER FUNDING		03/22/2007	04/12/2007	4.991.941		7.326		
RANGER FUNDING		03/02/2007	04/13/2007	16,970,222				
SHEFFIELD RECEIVABLES		03/15/2007	04/17/2007	2,843,312		7,106		
SOUTH CAROLINA ELECTRIC & GAS		03/07/2007	04/05/2007	8,395,063		30,858		
SOUTH CAROLINA ELECTRIC & GAS		03/26/2007	05/02/2007	8.299.731		7.407		
SOUTH CAROL INA FUEL CO		03/13/2007	04/16/2007	4.065.984		11,420		
SOUTH CAROLINA FUEL CO		03/22/2007	04/23/2007	5,618,708		8,315		
SOUTH CAROL INA FUEL CO		03/29/2007	05/01/2007	9,955,416		4,458		
THREE BIVERS FUNDING		03/06/2007	04/09/2007	9.988.289				
TORCHMARK CORP		03/27/2007	04/11/2007	9,985,222		7,389		
TOYOTA MOTOR CREDIT CORP.		03/30/2007	04/02/2007			12,194		
UNION BANK OF SWITZERLAND		03/26/2007	04/09/2007	14,982,434		13,175		
UNITED HEALTHCARE		03/20/2007	04/23/2007	14,951,325		26,550		
TREASURY BILL	C	03/22/2007	04/19/2007			82,855		
TREASURY BILL	C	03/27/2007	04/26/2007	4,085,625		9,437		
UNITED TECHNOLOGIES		03/19/2007	04/05/2007	6.995.909		13,296		
VALSPAR CORP		03/26/2007	04/05/2007	9,994,033		8,950		
VERIZON GLOBAL		03/26/2007	04/10/2007	4,993,312		4,458		
VER IZON GLOBAL		03/08/2007	04/11/2007	15,976,533		58,960		
VERIZON GLOBAL		03/21/2007	04/26/2007			28.448		
VIRGINIA ELECTRIC POWER		03/30/2007	04/02/2007	19.996.945		6.111		
WPP CP FINANCE PLC		03/30/2007	04/02/2007			4,453		
WESTERN UNION CO		03/23/2007	04/05/2007	19,988,134		26,700		
CATERPILLAR INC		03/20/2007	5.300 04/20/2007	10,000,000	17,667	17,667		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

CHOW INTOCKNOW O'MOU ENG O' CONTOUT GOOGLE									
1	2	3	4	5	6	7	8		
					Book/Adjusted	Amount of Interest	Gross Investment		
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	Income		
POPULAR NORTH AMERICA		03/21/2007	5.340	04/04/2007	30,000,000	48,950	48,950		
CATERPILLAR INC		03/27/2007	5.310	04/24/2007	12,500,000	9,219	9,219		
COUNTRYWIDE FINANCIAL CORP.		03/30/2007	5.400	04/13/2007	15,000,000	4,500	4,500		
0199999 - Total Cash Equivalents			·		994,924,544	80,335	2,259,272		