PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2007

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

Policyowner Relations Contact 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 800-386-6126 (Area Code) (Telephone Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 1st day of August 2007

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

Katherine Grefsheim
Notary
02/26/09

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	27,997,156,734		27,997,156,734	27,642,553,326
2. Stocks:				
2.1 Preferred stocks	403,593,692		403,593,692	376,525,001
2.2 Common stocks	9,925,023,172	20,808,843	9,904,214,328	10,511,408,261
3. Mortgage loans on real estate:				
3.1 First liens	721,462,812		721,462,812	648,449,686
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	287,626,998		287,626,998	299,131,887
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (646,591,326)), cash equivalents ($ 1,707,811,930) and short-term investments ($ 32,046,483)	1,093,267,086		1,093,267,086	59,506,271
6. Contract loans (including $ ..... premium notes)				
7. Other invested assets	1,496,594,153	29,637,760	1,466,956,393	1,272,550,863
8. Receivables for securities	88,946,121		88,946,121	326,337,223
9. Aggregate write-ins for invested assets	53,758,764		53,758,764	59,915,188
10. Subtotals, cash and invested assets (Lines 1 to 9)	42,067,429,531	50,446,604	42,016,982,928	41,196,377,705
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	332,351,545		332,351,545	287,880,427
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	868,403,641	11,634,588	856,769,052	813,768,507
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,069,668,855	3,351,782	3,066,317,073	3,113,105,320
13.3 Accrued retrospective premiums	2,836,648	283,665	2,552,983	2,626,568
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	73,266,554		73,266,554	82,625,458
14.2 Funds held by or deposited with reinsured companies	1,401,830	107,927	1,293,903	1,432,458
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon				
16.2 Net deferred tax asset	1,111,798,980	80,713,760	1,031,085,220	1,034,099,463
17. Guaranty funds receivable or on deposit				
18. Electronic data processing equipment and software	346,245,385	284,106,393	62,138,992	56,055,660
19. Furniture and equipment, including health care delivery assets ($ .....)	226,986,172	226,986,172		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	165,401,280	2,299,987	163,101,293	669,148,919
22. Health care ($ .....) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	1,580,933,103	1,144,499,019	436,434,084	422,602,644
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	49,846,723,523	1,804,429,897	48,042,293,626	47,679,723,129
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	49,846,723,523	1,804,429,897	48,042,293,626	47,679,723,129
DETAILS OF WRITE-INS				
0901. Security lending principal	35,465,339		35,465,339	58,911,753
0902. Call options	18,293,425		18,293,425	1,003,435
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	53,758,764		53,758,764	59,915,188
2301. Cash surrender value of COLI	285,415,958		285,415,958	266,633,619
2302. Accounts receivable	71,339,250	1,821,549	69,517,701	56,440,456
2303. Pension intangible asset	59,007,000	3,000	59,004,000	59,004,000
2398. Summary of remaining write-ins for Line 23 from overflow page	1,165,170,895	1,142,674,470	22,496,425	40,524,569
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,580,933,103	1,144,499,019	436,434,084	422,602,644

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,020,612,294)	11,077,681,395	11,260,589,961
2.	Reinsurance payable on paid losses and loss adjustment expenses	4,321,473	1,994,280
3.	Loss adjustment expenses	3,029,178,725	3,079,775,774
4.	Commissions payable, contingent commissions and other similar charges	204,146,590	229,664,314
5.	Other expenses (excluding taxes, licenses and fees)	1,292,667,513	1,513,421,800
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	209,753,524	261,793,173
7.1	Current federal and foreign income taxes (including $ 210,358,858 on realized capital gains (losses))	257,474,211	170,207,040
7.2	Net deferred tax liability		
8.	Borrowed money $ 232,345,218 and interest thereon $	232,345,218	52,791,627
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 124,594,908 and including warranty reserves of $)	8,798,583,890	8,870,804,246
10.	Advance premium	294,542,175	235,966,319
11.	Dividends declared and unpaid:		
	11.1 Stockholders	600,000,000	
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	187,195	762,317
13.	Funds held by company under reinsurance treaties	2,939,423	2,770,269
14.	Amounts withheld or retained by company for account of others	39,687,779	21,275,677
15.	Remittances and items not allocated	27,869,026	39,957,304
16.	Provision for reinsurance	159,703,305	153,593,069
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	101,622,911	194,240,023
20.	Payable for securities	204,743,347	251,645,153
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	2,236,858,690	2,209,310,607
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	28,774,306,389	28,550,562,952
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	28,774,306,389	28,550,562,952
27.	Aggregate write-ins for special surplus funds	31,060,930	40,738,646
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	2,355,482,632	2,327,768,587
33.	Unassigned funds (surplus)	16,877,243,675	16,756,452,944
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	19,267,987,237	19,129,160,177
36.	Totals	48,042,293,626	47,679,723,129
	DETAILS OF WRITE-INS		
2301.	Securities lending collateral	1,788,736,277	1,797,241,854
2302.	Accounts payable	337,531,035	328,920,882
2303.	Reserve for uncashed checks	83,148,870	62,883,078
2398.	Summary of remaining write-ins for Line 23 from overflow page	27,442,507	20,264,793
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	2,236,858,690	2,209,310,607
2701.	SCOR retroactive reinsurance account	31,060,930	40,738,646
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	31,060,930	40,738,646
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 6,047,568,495)	6,243,761,000	6,660,692,936	13,116,743,939
	1.2 Assumed (written $ 6,710,166,538)	6,590,655,266	6,068,889,546	12,425,416,358
	1.3 Ceded (written $ 287,480,330)	292,022,971	196,469,772	475,292,489
	1.4 Net (written $ 12,470,254,703)	12,542,393,296	12,533,112,710	25,066,867,807
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 6,541,580,046):			
	2.1 Direct	2,821,913,618	2,767,219,262	5,513,617,151
	2.2 Assumed	3,614,144,766	3,146,152,442	6,475,436,633
	2.3 Ceded	57,666,727	12,913,241	105,735,878
	2.4 Net	6,378,391,657	5,900,458,463	11,883,317,906
3.	Loss expenses incurred	1,372,025,094	1,394,102,330	2,869,348,374
4.	Other underwriting expenses incurred	3,149,623,483	3,247,870,066	6,449,756,568
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	10,900,040,234	10,542,430,859	21,202,422,849
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,642,353,061	1,990,681,851	3,864,444,958
	INVESTMENT INCOME			
9.	Net investment income earned	901,947,835	966,863,176	2,525,688,686
10.	Net realized capital gains (losses) less capital gains tax of $ 210,358,858	604,179,289	191,710,325	99,140,243
11.	Net investment gain (loss) (Lines 9 + 10)	1,506,127,124	1,158,573,501	2,624,828,929
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ (33,780,344))	(33,780,344)	(34,029,331)	(64,146,881)
13.	Finance and service charges not included in premiums	156,318,132	155,017,352	299,243,516
14.	Aggregate write-ins for miscellaneous income	(7,471,175)	2,573,937	10,449,877
15.	Total other income (Lines 12 through 14)	115,066,613	123,561,958	245,546,512
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,263,546,798	3,272,817,310	6,734,820,400
17.	Dividends to policyholders			45,513
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,263,546,798	3,272,817,310	6,734,774,887
19.	Federal and foreign income taxes incurred	831,856,001	932,774,831	1,813,252,386
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,431,690,797	2,340,042,479	4,921,522,500
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	19,129,160,177	14,833,660,379	14,833,660,379
22.	Net income (from Line 20)	2,431,690,797	2,340,042,479	4,921,522,500
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 47,061,827	81,896,631	328,668,985	125,435,079
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(10,025,333)	(39,962,178)	8,686,530
27.	Change in nonadmitted assets	113,661,156	155,105,932	246,010,057
28.	Change in provision for reinsurance	(6,110,236)	(83,536,930)	(43,628,013)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	27,714,045	17,402,603	52,620,195
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(2,500,000,000)		(1,011,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus		(535,500)	(4,146,550)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	138,827,060	2,717,185,391	4,295,499,798
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	19,267,987,237	17,550,845,770	19,129,160,177
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	(6,327,188)	3,126,538	11,183,055
1402.	CNA renewal rights and option agreement	(1,102,040)	(363,040)	(363,040)
1403.	Fines and penalties	(41,947)	(189,562)	(370,138)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(7,471,175)	2,573,937	10,449,877
3701.	Additional minimum pension liability		(535,500)	(4,146,550)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)		(535,500)	(4,146,550)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	12,534,992,089	25,102,413,800
2.	Net investment income	790,596,218	2,524,045,197
3.	Miscellaneous income	115,066,613	245,546,512
4.	Total (Lines 1 to 3)	13,440,654,920	27,872,005,509
5.	Benefit and loss related payments	6,551,941,320	13,573,303,011
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	4,852,823,236	9,603,041,472
8.	Dividends paid to policyholders		45,513
9.	Federal and foreign income taxes paid (recovered) net of $ 210,358,858 tax on capital gains (losses)	952,129,269	1,440,878,206
10.	Total (Lines 5 through 9)	12,356,893,825	24,617,268,202
11.	Net cash from operations (Line 4 minus Line 10)	1,083,761,095	3,254,737,307
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	5,837,893,794	12,662,735,099
	12.2 Stocks	3,645,834,276	5,356,740,961
	12.3 Mortgage loans	78,701,415	15,324,040
	12.4 Real estate	291,648	50,789,116
	12.5 Other invested assets	424,800,625	384,238,421
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,552,885	607,201
	12.7 Miscellaneous proceeds	264,670,950	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,256,745,593	18,470,434,837
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,090,398,795	12,898,249,421
	13.2 Stocks	2,587,004,356	5,630,248,916
	13.3 Mortgage loans	151,707,719	157,011,967
	13.4 Real estate	3,178,231	78,649,385
	13.5 Other invested assets	288,058,056	685,733,468
	13.6 Miscellaneous applications		210,144,390
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,120,347,157	19,660,037,547
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,136,398,436	(1,189,602,710)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	27,714,045	52,620,195
	16.3 Borrowed funds	179,553,591	(304,370,677)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	1,900,000,000	1,011,000,000
	16.6 Other cash provided (applied)	506,333,651	(371,639,521)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,186,398,713)	(1,634,390,003)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,033,760,818	430,744,594
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	59,506,270	(371,238,324)
	19.2 End of period (Line 18 plus Line 19.1)	1,093,267,088	59,506,270

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

20.0001. Proceeds from bonds, sold, matured or repaid	127,691,991	371,445,972
20.0002. Proceeds from equities, sold, matured or repaid	60,451,194	532,298,657
20.0003. Cost of bonds acquired	83,086,493	210,689,788
20.0004. Cost of equities acquired	36,975,090	1,631,634,062

NOTES TO FINANCIAL STATEMENTS

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

5. Investments

B. Debt Restructuring

1. The total recorded investment in restructured bonds was $39 million at both June 30, 2007 and December 31, 2006. The Company did not have investments in restructured mortgage loans at June 30, 2007. The total recorded investment in restructured mortgage loans was $5 million at December 31, 2006.

9. Income Taxes

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

(in millions)	June 30, 2007	December 31, 2006
Total of gross deferred tax assets	$ 1,770	$ 1,801
Total of gross deferred tax liabilities	(658)	(632)
Net deferred tax asset	1,112	1,169
Deferred tax asset nonadmitted	81	135
Net admitted deferred tax asset	$ 1,031	$ 1,034
(Increase) decrease in nonadmitted asset	$ 54	

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

(in millions)	2007	2006
Federal income tax - excluding net capital gains (losses)	$ 832	$ 933
Federal income tax on net capital gains (losses)	210	76
Federal income taxes incurred	$ 1,042	$ 1,009

The provision for income tax incurred did not include foreign income taxes for the six months ended June 30, 2007 or 2006.

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

(in millions)	June 30, 2007	December 31, 2006
Deferred tax assets:		
Adjustment for unearned premiums	$ 648	$ 642
Nonadmitted assets	596	619
Reserve discounting	342	352
Investments	58	65
Employee benefits	14	-
Additional minimum pension liability	13	13
Uncollectible reinsurance	10	10
Other	89	100
Total deferred tax assets	1,770	1,801
Nonadmitted deferred tax assets	81	135
Admitted deferred tax assets	1,689	1,666
Deferred tax liabilities:		
Unrealized net gains	(574)	(527)
Fixed assets	(52)	(44)
Premium acquisition expense	(11)	(11)
Salvage and subrogation discounting	(11)	(11)
Premium taxes	(9)	(10)
Deposit accounting adjustments	(1)	(2)
Employee benefits	-	(27)
Total deferred tax liabilities	(658)	(632)
Net admitted deferred tax asset	$ 1,031	$ 1,034

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

(in millions)	June 30, 2007	December 31, 2006	Change
Total deferred tax assets	$ 1,770	$ 1,801	$ (31)
Total deferred tax liabilities	(658)	(632)	(26)
Net deferred tax asset (liability)	$ 1,112	$ 1,169	(57)
Tax effect of unrealized gains (losses)			47
Tax effect of additional minimum pension liability			-
Change in net deferred income tax			(10)
Tax effect of nonadmitted assets			22
Adjustment for prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 12

(in millions)	June 30, 2006	December 31, 2005	Change
Total deferred tax assets	$ 1,868	$ 1,968	$ (100)
Total deferred tax liabilities	(622)	(679)	57
Net deferred tax asset (liability)	$ 1,246	$ 1,289	(43)
Tax effect of unrealized gains (losses)			2
Tax effect of additional minimum pension liability			1
Change in net deferred income tax			(40)
Tax effect of nonadmitted assets			50
Adjustment for prior year tax liabilities			3
Change in net deferred income tax relating to the provision			$ (13)

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2007 and 2006 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from any reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with The Allstate Corporation ("Corporation")

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

(in millions) Date of payment	2007	2006
February 1	$ 400	$ -
March 15	300	-
April 2	300	-
May 7	400	-
June 1	500	-
July 2	600	-
September 13	-	300
October 27	-	400
November 29	-	311
Total	$ 2,500	$ 1,011

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

(in millions)	June 30, 2007	December 31, 2006
Allstate Life Insurance Company	$ 55	$ 539
Lincoln Benefit Life Company	47	33
American Heritage Life Insurance Company	12	11
Allstate Financial Services, LLC	11	14
Allstate Investments, LLC	8	12
Allstate Floridian Insurance Company	6	-
Allstate Indemnity Company	5	6
Allstate Motor Club, Inc.	4	6
Allstate Texas Lloyd's	4	5
E.R.J. Insurance Group, Inc.	4	2
Allstate Life Insurance Company of New York	2	2
First Colonial Insurance Company	2	-
Northbrook Services, Inc.	1	1
Allstate Insurance Company of Canada	1	1
Allstate Distributors, LLC	1	1
Allstate New Jersey Insurance Company	-	31
Encompass Insurance Company	-	2
Allstate Property and Casualty Insurance Company	-	1
Encompass Indemnity Company	-	1
Encompass Insurance Company of America	-	1
Total	$ 163	$ 669

The Company also reported the following as payable to affiliates:

(in millions)	June 30, 2007	December 31, 2006
Corporation	$ 92	$ 167
Allstate New Jersey Insurance Company	8	-
Allstate Property and Casualty Insurance Company	2	-
Allstate Floridian Insurance Company	-	27
Total	$ 102	$ 194

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

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

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At June 30, 2007 and December 31, 2006, the Company did not have any amounts outstanding. Total interest paid on intercompany debt during 2007 and 2006 was $105 thousand and $2 million, respectively. Since this debt was payable to the Corporation, it was combined with other amounts due to and receivable from the Corporation and classified as payable to parent, subsidiaries and affiliates.

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

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC has entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and providing certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $4.98 billion and $5 billion at June 30, 2007 and December 31, 2006, respectively.

NOTES TO FINANCIAL STATEMENTS

11. Debt

The Company had dollar reverse repurchase agreements outstanding as of June 30, 2007 and December 31, 2006 with total book and fair values of $232 million and $53 million, respectively. Under the terms of dollar reverse repurchase agreements, the Company sells a portion of its investments, generally mortgage-backed securities, and agrees to repurchase securities with the same or substantially the same projected cash flows at a specified date. The sold investments are not removed from their investment category on the Assets page and the proceeds from the sale are recorded as borrowed money in the Liabilities, Surplus and Other Funds page. The Company's policy is to maintain collateral equal to between 98% and 105% of the fair value of securities transferred. The Company is permitted to sell or re-pledge the collateral; however it has not done so in 2007 or 2006. Interest paid on dollar reverse repurchase agreements was $4 million for the six months ending June 30, 2007 and $14 million for the year ended December 31, 2006. The weighted average coupon rates for dollar reverse repurchase agreements transactions were 5.30% and 5.00% as of June 30, 2007 and December 31, 2006, respectively. All of the June 30, 2007 transactions ended by July 13, 2007. All of the December 31, 2006 transactions end by January 11, 2007.

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

8. In September 1996, the Company completed the sale of its United States based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR"). The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed National Association of Insurance Commissioners ("NAIC") accounting guidance for the treatment of retroactive contracts and reported the gain on the sale as a "write-in" adjustment to special surplus from retroactive reinsurance account. The balance of the special surplus funds was $31 million at June 30, 2007 compared to $41 million at December 31, 2006. The decrease in the special surplus funds balance was primarily the result of a reduction in salvage reserves due to a commutation.

14. Contingencies

A. Contingent Commitments

Commitments to acquire financial interests or make capital contributions

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

(in millions)	**June 30, 2007**	**December 31, 2006**
Limited partnerships	$ 856	$ 738
Economically targeted letters of credit	-	10
Low income housing tax credit properties	-	1

California Earthquake Authority ("CEA")

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

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

Shared Markets

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

Guarantees

The Company also provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective June 30, 2007, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $19 million at June 30, 2007. If all outstanding leases were terminated effective December 31, 2006, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $18 million at December 31, 2006. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

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

PMI Runoff Support Agreement

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

NOTES TO FINANCIAL STATEMENTS

D. All Other Contingencies

Regulation

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

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

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

Proceedings

There is one multi-state certified class action lawsuit pending against the Company in Washington state court alleging that its failure to pay "inherent diminished value" to insureds under the uninsured motorist property damage liability provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" as the difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the policy. This lawsuit is similar to others filed against other carriers in the industry. In this case the trial court certified a 19 state class action. The appellate court granted the Company's petition for review of the order of certification, and affirmed the certification. The Company filed a petition to appeal to the Washington Supreme Court, which was denied. The case has been remanded to the trial court for further proceedings. The Company has been vigorously defending this lawsuit, but the outcome remains uncertain.

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

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

The Company is defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including individual lawsuits and several statewide putative class action lawsuits pending in Mississippi, Louisiana and Texas. In one matter, the Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. In a putative class action in Mississippi, some members of the Mississippi Windstorm Underwriters Association ("MWUA") have filed suit again the MWUA board members and the companies they represent, including a subsidiary of the Company, alleging that the Board purchased insufficient reinsurance to protect the MWUA members. In a putative class action in Louisiana, the trial court judge ruled that the Company's and other carriers' flood, water and negligent construction exclusions do not apply to man-made floods (i.e., floods caused by human negligence), and therefore do not apply to flooding in the New Orleans area to the extent it was caused by human negligence in the design, construction and/or maintenance of the levees. The Company and other insurers pursued an interlocutory appeal with the Fifth Circuit Court of Appeals. The Fifth Circuit held oral argument on that appeal on June 6, 2007. A decision is expected in the near future. In another case, the federal district court for the Eastern District of Louisiana dismissed a putative class action brought against the Company and other carriers under Louisiana's Valued Policy Law, holding that the law did not apply where the cause of the policyholder's total loss was due in part to a non-covered peril, such as flood. Plaintiffs have appealed that ruling and oral argument was held in the Fifth Circuit Court of Appeals on July 9, 2007. In addition, a private plaintiff has filed a *qui tam* action under the Federal False Claims Act against the Company and certain other carriers in Louisiana federal court regarding claims that they administered under the National Flood Insurance Program. The various suits described above seek a variety of remedies, including actual and/or punitive damages in unspecified amounts and/or declaratory relief. All of these matters are in various stages of development and the Company intends to

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vigorously defend them. The outcome of these disputes is currently uncertain. In addition, the Company is responding to subpoenas and requests for information in connection with investigations into the insurance industry's handling of hurricane claims. These investigations are being conducted by federal and state authorities, including a federal grand jury sitting in the Southern District of Mississippi. Other insurers have received similar subpoenas and requests for information. The outcome of these investigations is currently uncertain.

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

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations (the "Romero I" suit). In March 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and on January 16, 2007, the judge denied their request. On June 20, 2007, the court granted the Company's motions for summary judgment. The EEOC also filed another lawsuit in October 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in October 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that the Company was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether the Company had reasonable factors other than age to support the rehire policy. The Company's petitions for interlocutory review of the trial court's summary judgment order were granted. The Company's interlocutory appeal is now pending in the Court of Appeals for the Eighth Circuit. The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contract and ERISA claims. A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in April 2005. On June 20, 2007, the court granted the Company's motion to dismiss the case. In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization. The outcome of these disputes is currently uncertain.

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

Other matters

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

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

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

Derivative financial instruments

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

	June 30, 2007		
(in millions)	**Notional Amount**	**Statement Value**	**Fair Value**
Interest rate contracts			
Interest rate swap agreements	$ 660	$ 17	$ 17
Financial futures contracts	70	-	-
Equity and index contracts			
Options, commodities and financial futures	921	1	1
Foreign currency contracts			
Foreign currency forward and option contracts	10	-	-
Other derivative financial instruments			
Replication excess return swaps	545	-	-
Credit default swaps – buying protection	255	-	-
Replication credit default swaps	76	-	(1)
Total other derivative financial instruments	876	-	(1)
Total derivative financial instruments	$ 2,537	$ 18	$ 17

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

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

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

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

2. The credit risk, market risk and cash requirements of the Company's derivative instruments are discussed in Note 8, Part A of the December 31, 2006 Annual Statement notes. The accounting policies for the Company's derivatives are disclosed in Note 1, Part C and Note 8, Part C of the December 31, 2006 Annual Statement notes.

3. The credit exposure of the Company's interest rate swap contracts was $17 million and $1 million at June 30, 2007 and December 31, 2006, respectively.

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

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

   The Company is required to post collateral for all exchange traded futures and option contracts. The amount of collateral required is determined by the type and fair value of the open futures or option contract position. In order to satisfy the collateral requirement, the Company pledged U.S. Treasury bonds. As of June 30, 2007 and December 31, 2006, the Company had pledged $22 million and $39 million, respectively, of securities in the form of margin deposits.

Other than derivative financial instruments

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

(in millions)	June 30, 2007	December 31, 2006
Commitments to invest	$ 705	$ 749
Commitments to extend mortgage loans	101	45
Private placement commitments	20	-
Credit guarantees	17	17

2. Commitments to invest generally represent commitments to acquire financial interests or instruments. The Company enters into these agreements to allow for additional participation in certain limited partnership investments. Commitments to invest are generally callable at the counterparty's request.

   Commitments to extend mortgage loans are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses. Commitments to extend mortgage loans, which are secured by the underlying properties, are valued based on estimates of fees charged by other institutions to make similar commitments to similar borrowers.

   Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company regularly enters into these agreements in the normal course of business.

   Credit guarantees represent conditional commitments included in certain bonds owned by the Company. These commitments provide for obligations to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of credit events for the referenced entities. The Company enters into these transactions in order to achieve higher yields than direct investment in referenced entities. The fees for assuming the conditional commitments are reflected in the interest receipts reported in net investment income over the lives of the contracts.

3. For commitments to invest, commitments to extend mortgage loans and private placement commitments the contractual amounts presented in Part 1 above represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

   For credit guarantees, in the event of bankruptcy or other default of the referenced entities, the Company's maximum amount at risk, assuming the value of the referenced credits becomes worthless, is the amount of the aggregate initial investment, which totaled $17 million at both June 30, 2007 and December 31, 2006. The Company includes the impact of credit guarantees in its analysis of credit risk, and the referenced credit guarantees were current to their contractual terms at June 30, 2007 and December 31, 2006.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

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

C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below of bonds and NAIC designation P/RP3 or below of preferred stock, sold and reacquired within 30 days of the sale date were:

	June 30, 2007			
($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	1	1	1	-
NAIC 4	2	2	2	-
NAIC 5	-	-	-	-
Preferred stock				
P/RP3	-	-	-	-
P/RP4	4	1	1	-

	December 31, 2006			
($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	2	$ 4	$ 4	$ -
NAIC 4	22	21	22	1
NAIC 5	5	5	5	-
NAIC 6	-	-	-	-
Preferred stock				
NAIC P/RP3	1	$ 1	$ 1	$ -
NAIC P/RP4	1	-	1	-

21. Other Items

C. Other Disclosures

Credit facility

In May 2007, the Company replaced its existing primary credit facility expiring in 2009. The new $1 billion unsecured revolving line of credit has an initial term of five years expiring in 2012 with two one-year extensions that can be exercised in the first or second year of the facility if approved. It also contains an increase provision that would make up to an additional $500 million available for borrowing provided the increased portion could be fully syndicated at a later date among existing or new lenders. There were no borrowings under the existing or new credit facility during the first half of 2007 or 2006.

F. Hybrid Securities

The Company had $125 million and $143 million of hybrid securities at June 30, 2007 and December 31, 2006, respectively.

22. Events Subsequent

On July 9, 2007, the Company declared a cash dividend of $500 million to the Corporation, which was paid on August 1, 2007.

23. Reinsurance

D. Uncollectible Reinsurance

In 2007, the Company did not write-off reinsurance balances. In 2006, the Company wrote-off reinsurance balances within incurred losses of $1 million with Vesta Group Companies.

F. Retroactive Reinsurance

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

(in millions)	June 30, 2007	December 31, 2006
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments – prior years	(370)	(383)
3. Adjustments – current year	(10)	13
4. Current total	$ 31	$ 41
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments – prior years	(22)	(35)
3. Adjustments – current year	(10)	13
4. Current year restricted surplus	$ 31	$ 41
5. Cumulative total transferred to unassigned funds	$ -	$ -

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company estimated accrued retrospective premium adjustments on certain commercial insurance policies through the review of each individual retrospectively rated risk, comparing the known loss development, including IBNR reserves, with that anticipated in the policy contract to arrive at the best estimate of returned or additional retrospective premium.

During 2007 the Company started to assume retrospective premium adjustments related to certain Your Choice Home ("YCH") and Allstate Blue policies in eligible states from two of its subsidiaries. The Company also accrues and assumes estimated retrospective premium adjustments related to Your Choice Auto platinum ("YCA") policies in eligible states. YCA and YCH policies that are claim free during the

NOTES TO FINANCIAL STATEMENTS

policy period receive 5% of the premium paid for certain major coverages as a billing credit or refund, depending on whether or not the policy is renewed. Allstate Blue policies that remain inforce for the entire policy period are eligible to receive 5% or 10% of the premium paid for certain major coverages as a billing credit or refund depending on whether or not the policy is renewed. The amount of accrued retrospective premium adjustment was determined by analyzing historical loss experience.

C. The amount of net premiums written by the Company in the first six months of 2007 and 2006 subject to YCA, YCH and Allstate Blue retrospective rating features were $338 million and $167 million, respectively. These amounts represented 3.0% and 1.3% of total net premiums written in the first six months of 2007 and 2006, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2003

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/02/2005

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
THE CODE OF ETHICS WAS AMENDED MAY 14, 2007 FOR ALL EMPLOYEES. WHILE NO SUBSTANTIVE CHANGES WERE MADE, IT WAS MADE MORE READER FRIENDLY AND NOW ENCOURAGES CONVERSATIONS ABOUT COMPLIANCE AND ETHICS.

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, explain:

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

12.2 If yes, give full and complete information relating thereto:
$232,305,539 REVERSE DOLLAR REPURCHASE AGREEMENTS, $32,767,580 PLEDGED AS COLLATERAL, $17,125,042 LETTER STOCK OR SECURITIES RESTRICTED TO SALE.

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: $449,077,626

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

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

15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21 Bonds	$	$
15.22 Preferred Stock	$	$
15.23 Common Stock	$ 5,027,253,384	$ 5,186,655,562
15.24 Short-Term Investments	$	$
15.25 Mortgage Loans on Real Estate	$	$
15.26 All Other	$	$
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 5,027,253,384	$ 5,186,655,562
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	299,131,887	279,006,786
2.	Increase (decrease) by adjustment	(14,578,733)	(30,489,594)
3.	Cost of acquired		64,179,927
4.	Cost of additions to and permanent improvements	3,178,231	14,469,458
5.	Total profit (loss) on sales	187,260	22,754,425
6.	Increase (decrease) by foreign exchange adjustment		
7.	Amount received on sales	291,648	50,789,116
8.	Book/adjusted carrying value at end of current period	287,626,997	299,131,887
9.	Total valuation allowance		
10.	Subtotal (Lines 8 plus 9)	287,626,997	299,131,887
11.	Total nonadmitted amounts		
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	287,626,997	299,131,887

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	648,449,686	506,754,765
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	151,729,407	157,137,500
	2.2. Additional investment made after acquisitions	(21,688)	(125,533)
3.	Accrual of discount and mortgage interest points and commitment fees	6,821	6,994
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the period	78,701,415	15,324,040
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	721,462,811	648,449,686
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	721,462,811	648,449,686
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	721,462,811	648,449,686

SCHEDULE BA - VERIFICATION

Other Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	1,279,460,341	811,624,047
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	66,849,455	282,772,743
	2.2. Additional investment made after acquisitions	221,208,601	402,960,725
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	160,598,927	148,008,488
5.	Total profit (loss) on sale	193,277,454	18,030,005
6.	Amounts paid on account or in full during the period	424,800,625	384,238,421
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		302,753
9.	Book/adjusted carrying value of long-term invested assets at end of current period	1,496,594,153	1,279,460,341
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	1,496,594,153	1,279,460,341
12.	Total nonadmitted amounts	29,637,760	6,909,478
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	1,466,956,393	1,272,550,863

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,551,647,109	37,456,227,056
2.	Cost of bonds and stocks acquired	8,680,551,937	18,528,498,337
3.	Accrual of discount	40,122,810	92,308,590
4.	Increase (decrease) by adjustment	(20,551,917)	111,298,837
5.	Increase (decrease) by foreign exchange adjustment	1,720,496	29,132,730
6.	Total profit (loss) on disposal	591,200,650	426,956,086
7.	Consideration for bonds and stocks disposed of	9,487,852,866	18,019,476,060
8.	Amortization of premium	31,064,625	73,298,467
9.	Book value/adjusted carrying value, current period	38,325,773,594	38,551,647,109
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	38,325,773,594	38,551,647,109
12.	Total nonadmitted amounts	20,808,843	21,160,526
13.	Statement value	38,304,964,750	38,530,486,583

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	25,658,483,997	26,154,254,356	25,867,618,245	57,227,081	25,658,483,997	26,002,347,189		24,571,067,507
2. Class 2	1,930,636,097	255,208,034	212,561,148	(22,464,329)	1,930,636,097	1,950,818,654		1,975,756,324
3. Class 3	664,831,081	89,853,913	73,473,614	39,789,961	664,831,081	721,001,341		717,357,382
4. Class 4	798,705,306	122,959,344	82,390,969	(65,106,682)	798,705,306	774,166,999		813,583,080
5. Class 5	255,370,198	40,838,091	35,115,710	(6,106,714)	255,370,198	254,985,865		246,524,288
6. Class 6	47,849,653	3,302,036	19,079,924	1,623,334	47,849,653	33,695,099		48,303,651
7. Total Bonds	29,355,876,331	26,666,415,774	26,290,239,610	4,962,651	29,355,876,331	29,737,015,146		28,372,592,232
PREFERRED STOCK								
8. Class 1	147,062,302	6,500,000	25,854,267	6,612,017	147,062,302	134,320,053		136,816,938
9. Class 2	111,565,413	21,222,300	35,644,410	7,657,899	111,565,413	104,801,202		143,199,382
10. Class 3	42,986,471	57,768,820	31,959,017	13,664,654	42,986,471	82,460,928		45,627,428
11. Class 4	62,741,368	18,913,944	7,968,361	1,932,384	62,741,368	75,619,336		48,310,325
12. Class 5	2,275,133	2,109,228		2,007,813	2,275,133	6,392,174		1,492,741
13. Class 6								1,078,188
14. Total Preferred Stock	366,630,687	106,514,292	101,426,054	31,874,766	366,630,687	403,593,691		376,525,002
15. Total Bonds and Preferred Stock	29,722,507,018	26,772,930,066	26,391,665,664	36,837,417	29,722,507,018	30,140,608,837		28,749,117,234

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
8299999 Totals	32,046,482	XXX	31,875,054	20,984	

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	195,610	36,820,936
2.	Cost of short-term investments acquired	492,586,925	977,506,385
3.	Increase (decrease) by adjustment	171,428	1,912,925
4.	Increase (decrease) by foreign exchange adjustment		
5.	Total profit (loss) on disposal of short-term investments		(132)
6.	Consideration received on disposal of short-term investments	460,907,481	1,016,044,503
7.	Book/adjusted carrying value, current period	32,046,483	195,610
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)	32,046,483	195,610
10.	Total nonadmitted amounts		
11.	Statement value (Lines 9 minus 10)	32,046,483	195,610
12.	Income collected during period	356,667	2,303,114
13.	Income earned during period	367,327	2,296,538

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
01958XG@0	MIRANT MID-ATLANTIC LLC 8.6% with 6/30/2012 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4	1,750,980	1,751,256	CDS CS2026884 ON ALLIED WASTE INDS INC	275	60467M-AA-9	MIRANT MID-ATLANTIC LLC	1,750,980	1,750,980	3FE
01958XG@0	MOHEGAN TRIBAL GAMING 6.8% with 2/15/2015 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4	1,292,563	1,295,962	CDS CS2026884 ON ALLIED WASTE INDS INC	203	608328-AR-1	MOHEGAN TRIBAL GAMING	1,292,563	1,295,759	4FE
85375CA@0	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) SERIES B 6.5% with 4/19/2018 maturity.CDS CS2034581 ON STANDARD PACIFIC CORP.	3	1,000,000	950,161	CDS CS2034581 ON STANDARD PACIFIC CORP.	(40,189)	P4564#-AE-9	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) SERIES B	1,000,000	990,350	2
552078N#0	CENTERPOINT PROPERTIES TR. SER B 6.1% with 6/15/2013 maturity.CDS CS2044804 ON LYONDELL CHEMICAL COMPA	3	2,000,000	1,965,948	CDS CS2044804 ON LYONDELL CHEMICAL COMPA	(38,937)	151895-B*-9	CENTERPOINT PROPERTIES TR. SER B	2,000,000	2,004,885	2
003669A#5	U.S. BANCORP - RITS 2006-5 SERIES B 12.0% with 4/10/2026 maturity.CDS CS2067904 ON ABITIBI-CONSOLID	1Z	4,432,467	4,450,422	CDS CS2067904 ON ABITIBI-CONSOLID	(348,778)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	4,432,467	4,799,200	1FE
007903B#3	U.S. BANCORP - RITS 2006-5 SERIES B 12.0% with 4/10/2026 maturity.CDS CS2070429 ON ADVANCED MICRO DEVICES	4	2,216,234	2,234,844	CDS CS2070429 ON ADVANCED MICRO DEVICES	(164,756)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	2,216,234	2,399,600	1FE
58445MA@1	U.S. BANCORP - RITS 2006-5 SERIES B 12.0% with 4/10/2026 maturity.CDS CS2070445 ON MEDIACOM LLC	4Z	3,324,351	3,492,048	CDS CS2070445 ON MEDIACOM LLC	(107,352)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	3,324,351	3,599,400	1FE
857689A*4	U.S. BANCORP - RITS 2006-6 SERIES B 12.4% with 4/10/2026 maturity.CDS CS2078091 ON STATION CASINOS, INC.	1Z	4,431,837	4,732,511	CDS CS2078091 ON STATION CASINOS, INC.	(66,689)	05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B	4,431,837	4,799,200	1FE
800907A@6	UNION PACIFIC RAILROAD LEASE-BACKED NOTES 2007-1 5.5% with 1/2/2014 maturity.CDS CS2096002 ON SANMINA SCI CORP	1Z	1,250,000	1,256,391	CDS CS2096002 ON SANMINA SCI CORP	5,059	90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTES 2007-1	1,250,000	1,251,332	1Z
442488A*3	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006 5.6% with 1/15/2019 maturity.CDS CS2108807 ON HOVNANIAN K ENTERPRISES	1Z	1,000,000	978,819	CDS CS2108807 ON HOVNANIAN K ENTERPRISES	(7,480)	94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 2006	1,000,000	986,300	1
442488A@1	GOLDMAN SACHS - RITS 2006-7 11.6% with 6/8/2026 maturity.CDS CS2111363 ON HOVNANIAN K ENTERPRISES	1Z	1,185,901	1,139,320	CDS CS2111363 ON HOVNANIAN K ENTERPRISES	(16,880)	05069M-30-6	GOLDMAN SACHS - RITS 2006-7	1,185,901	1,156,200	1FE
APPLIED	GOLDMAN SACHS - RITS 2006-7 11.6% with 6/8/2026 maturity.CDS CS2126726 ON FOREST OIL CORPORATION	4Z	4,743,604	4,573,239	CDS CS2126726 ON FOREST OIL CORPORATION	(51,561)	05069M-30-6	GOLDMAN SACHS - RITS 2006-7	4,743,604	4,624,800	1FE
APPLIED	GOLDMAN SACHS CAP III 6.1% with 9/29/2049 maturity.CDS CS2131858 ON LYONDELL CHEMICAL COMPA	1Z	2,000,000	1,958,220	CDS CS2131858 ON LYONDELL CHEMICAL COMPA	(40,800)	38144Q-AA-7	GOLDMAN SACHS CAP III	2,000,000	1,999,020	P2UZ*
APPLIED	CPS 2007-A A2 5.2% with 10/15/2010 maturity.CDS CS2149777 ON GENERAL MOTORS	3Z	5,999,684	5,979,729	CDS CS2149777 ON GENERAL MOTORS	(10,556)	12619R-AB-4	CPS 2007-A A2	5,999,684	5,990,285	1FE
532776A#8	LAMAR MEDIA CORP 7.2% with 1/1/2013 maturity.CDS SP3302RJ2 ON LIN TELEVISION CORP	4	2,940,874	3,080,806	CDS SP3302RJ2 ON LIN TELEVISION CORP	88,306	513075-AG-6	LAMAR MEDIA CORP	2,940,874	2,992,500	4FE
33938EA@6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS 6.1% with 7/28/2012 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,000,000	1,979,058	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(20,942)	955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS	2,000,000	2,000,000	2
043353A*2	GOLDMAN SACHS - RITS 2006-8 11.8% with 6/8/2026 maturity.CDS SP7401ZI1 ON ARVINMERITOR INC	3	3,557,480	3,513,237	CDS SP7401ZI1 ON ARVINMERITOR INC	44,637	05069G-30-9	GOLDMAN SACHS - RITS 2006-8	3,557,480	3,468,600	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
85590AA@3	SAMSON INV CO FLOAT RATE, SER 2005-C 5.7% with 5/24/2012 maturity.CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	3	1,000,000	996,571	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	(3,429)	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	1,000,000	1,000,000	2
37247DB@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPG4026L4 ON GENWORTH FINANCIAL INC	1	5,000,000	4,691,241	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	24,930	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,666,311	1
571748A@1	ST. JOE CO. SER G SR NTS 5.2% with 8/25/2015 maturity.CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	2	5,000,000	4,616,109	CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	4,480	790148-C*-9	ST. JOE CO. SER G SR NTS	5,000,000	4,611,629	2
29364GB#9	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS 5.2% with 8/23/2015 maturity.CDS SPM401XK1 ON ENTERGY CORP	2	5,000,000	4,771,969	CDS SPM401XK1 ON ENTERGY CORP	6,018	18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS	5,000,000	4,765,951	1
144141D@4	KIRBY CORP FLOAT RATE NTS 5.8% with 2/28/2013 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	4,736,842	4,741,671	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	4,829	497266-A@-5	KIRBY CORP FLOAT RATE NTS	4,736,842	4,736,842	2
144141D@4	SAMSON INV CO FLOAT RATE, SER 2005-C 5.7% with 5/24/2012 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	6,631,579	6,638,340	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	6,761	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	6,631,579	6,631,579	2
144141D@4	TCW GLOBAL PROJECT FUND III CL. B-2 5.7% with 9/1/2017 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	6,631,579	5,971,866	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	6,761	872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2	6,631,579	5,965,105	1FE
APPLIED	CCCIT 2004-A7, A7 5.4% with 11/25/2013 maturity.INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	1Z	30,054,223	30,075,693	INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	30	17305E-CG-8	CCCIT 2004-A7, A7	30,054,223	30,075,663	1FE
APPLIED	SLMA 2004-9, A4 5.4% with 4/25/2017 maturity.INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	1Z	50,129,266	50,162,050	INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	50	78442G-MX-1	SLMA 2004-9, A4	50,129,266	50,162,000	1FE
APPLIED	BRAZOS 2005-1, A2 5.4% with 12/26/2018 maturity.INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	1Z	15,000,000	15,000,013	INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	13	106238-LC-0	BRAZOS 2005-1, A2	15,000,000	15,000,000	1FE
APPLIED	CCCIT 2004-A7, A7 5.4% with 11/25/2013 maturity.INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	1Z	15,027,112	15,037,845	INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	14	17305E-CG-8	CCCIT 2004-A7, A7	15,027,112	15,037,832	1FE
APPLIED	GRANM 2006-1A, A5 5.4% with 12/20/2054 maturity.INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	1Z	12,502,509	12,501,970	INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	18	38741Y-BJ-7	GRANM 2006-1A, A5	12,502,509	12,501,953	1FE
APPLIED	HSBC FINANCE CORP 5.6% with 11/16/2009 maturity.INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	1Z	25,044,803	25,125,935	INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	35	441812-KJ-2	HSBC FINANCE CORP	25,044,803	25,125,900	1FE
APPLIED	BRHEA 2006-1, A2 5.4% with 6/25/2023 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	12,000,000	12,027,136	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	16	10620N-AN-8	BRHEA 2006-1, A2	12,000,000	12,027,120	1FE
APPLIED	CWHEL 2005-B, 2A 5.5% with 5/15/2035 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	5,786,162	5,787,263	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	8	126685-AB-2	CWHEL 2005-B, 2A	5,786,162	5,787,255	1FE
APPLIED	GRANM 2006-1A, A5 5.4% with 12/20/2054 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	10,002,773	10,001,575	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	13	38741Y-BJ-7	GRANM 2006-1A, A5	10,002,773	10,001,562	1FE
APPLIED	SASCO 2005-WF3, A3 5.6% with 7/25/2035 maturity.INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	1Z	5,000,000	5,055,561	INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	7	86359D-LK-1	SASCO 2005-WF3, A3	5,000,000	5,055,554	1FE
APPLIED	AMERICAN GENERAL FINANCE 5.4% with 1/18/2008 maturity.INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	1Z	20,009,909	20,013,029	INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	29	02635P-ST-1	AMERICAN GENERAL FINANCE	20,009,909	20,013,000	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
APPLIED	SANTANDER US DEBT SA UNI 5.4% with 9/19/2008 maturity.INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	1Z	10,000,468	10,007,345	INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	15	802815-AB-6	SANTANDER US DEBT SA UNI	10,000,468	10,007,330	1FE
APPLIED	GCOE 2005-1, A3L 5.4% with 11/25/2020 maturity.INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	1Z	40,000,000	39,791,795	INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	195	36156H-AK-4	GCOE 2005-1, A3L	40,000,000	39,791,600	1FE
APPLIED	NCSLT 2004-2, A2 5.4% with 10/27/2025 maturity.INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	1Z	20,017,530	20,076,278	INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	98	63543P-AV-8	NCSLT 2004-2, A2	20,017,530	20,076,180	1FE
APPLIED	SLMA 2006-3, A4 5.4% with 7/25/2019 maturity.INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	19,999,297	INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	97	78442G-SC-1	SLMA 2006-3, A4	20,000,000	19,999,200	1FE
APPLIED	PERMA 9A, 2A 5.4% with 3/10/2015 maturity.INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	1Z	30,000,000	29,996,336	INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	146	71419X-AD-5	PERMA 9A, 2A	30,000,000	29,996,190	1FE
APPLIED	SLMA 2006-3, A5 5.4% with 1/25/2021 maturity.INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	1Z	25,293,000	25,321,213	INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	123	78442G-SD-9	SLMA 2006-3, A5	25,293,000	25,321,090	1FE
APPLIED	SUN LIFE FINANCIAL GLB 5.5% with 7/6/2011 maturity.INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	1Z	25,000,000	25,008,471	INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	121	86679W-AA-6	SUN LIFE FINANCIAL GLB	25,000,000	25,008,350	1FE
APPLIED	ACE 2006-HE4, A2D 5.5% with 10/25/2036 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	20,074,793	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	(235)	00442B-AE-1	ACE 2006-HE4, A2D	20,000,000	20,075,028	1FE
APPLIED	CREDIT SUISSE FB USA INC 5.4% with 12/9/2008 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	15,013,242	15,035,523	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	(177)	22541L-BR-3	CREDIT SUISSE FB USA INC	15,013,242	15,035,700	1FE
APPLIED	ROYAL BK OF SCOTLAND PLC 5.3% with 4/11/2008 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	20,003,048	20,015,025	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	(235)	78010J-CD-2	ROYAL BK OF SCOTLAND PLC	20,003,048	20,015,260	1FE
APPLIED	BALTA 2005-4 1A2 5.5% with 4/25/2035 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	13,389,974	13,409,853	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	(370)	07386H-SQ-5	BALTA 2005-4 1A2	13,389,974	13,410,223	1FE
APPLIED	GRAN 2003-3, 1 A3 5.5% with 1/20/2044 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	6,137,265	6,139,736	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	(170)	38741U-AC-1	GRAN 2003-3, 1 A3	6,137,265	6,139,905	1FE
APPLIED	HFP 10A, 2A 5.3% with 1/15/2021 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,006,834	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	(276)	43638X-AC-1	HFP 10A, 2A	10,000,000	10,007,110	1FE
APPLIED	MASSMUTUAL GLOBAL FUNDIN 5.4% with 8/26/2011 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	15,000,000	15,003,020	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	(415)	57629W-AW-0	MASSMUTUAL GLOBAL FUNDIN	15,000,000	15,003,435	1FE
APPLIED	POPLR 2006-D, A3 5.5% with 11/25/2046 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,021,818	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	(276)	73316Q-AC-2	POPLR 2006-D, A3	10,000,000	10,022,094	1FE
APPLIED	BRAZOS 2005-1, A2 5.4% with 12/26/2018 maturity.INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	9,999,749	INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	(251)	106238-LC-0	BRAZOS 2005-1, A2	10,000,000	10,000,000	1FE
APPLIED	GMACM 2005-HE1, A3 5.5% with 8/25/2035 maturity.INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	20,025,091	INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	(503)	361856-EC-7	GMACM 2005-HE1, A3	20,000,000	20,025,594	1FE
APPLIED	SANTANDER US DEBT SA UNI 5.4% with 9/19/2008 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	16,000,749	16,011,151	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	(577)	802815-AB-6	SANTANDER US DEBT SA UNI	16,000,749	16,011,728	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
APPLIED	SLMA 2006-A, A2 5.4% with 12/15/2020 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	17,000,000	16,998,877	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	(613)	78443C-CF-9	SLMA 2006-A, A2	17,000,000	16,999,490	1FE
APPLIED	WALT DISNEY COMPANY 5.4% with 9/10/2009 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,013,760	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	(360)	25468P-CD-6	WALT DISNEY COMPANY	10,000,000	10,014,120	1FE
APPLIED	PERMA 9A, 2A 5.4% with 3/10/2015 maturity.INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	1Z	50,000,000	49,991,326	INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	(2,324)	71419X-AD-5	PERMA 9A, 2A	50,000,000	49,993,650	1FE
9999999 - Totals			682,538,008	681,495,099	XXX	(731,844)	XXX	XXX	682,538,008	682,226,944	XXX

SCHEDULE DB - PART F - Section 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	30	708,032,292	34	722,827,207					30	708,032,292
2. Add: Opened or Acquired Transactions	13	207,412,250	5	17,929,189					18	225,341,439
3. Add: Increases in Replicated Asset Statement Value	XXX	4,720,300	XXX	1,818,298	XXX		XXX		XXX	6,538,598
4. Less: Closed or Disposed of Transactions	9	195,659,906	6	56,120,633					15	251,780,539
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,677,729	XXX	3,916,053	XXX		XXX		XXX	5,593,782
7. Ending Inventory	34	722,827,207	33	682,538,008					33	682,538,008

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
	AA-3190906	AEOLUS RE LTD	BM	NO
	AA-3194122	DAVINCI REINS LTD	BM	NO
	AA-3190886	HARBOR POINT RE LTD	BM	NO
	AA-3194174	PLATINUM BERMUDA	BM	NO
	AA-1464104	ALLIANZ RISK TRANSFER ZURICH	CH	NO
	AA-3770309	WILLOW RE LTD	GB	NO
	AA-1120075	LLOYD'S SYNDICATE NUMBER 4020	GB	YES
	AA-1126958	LLOYD'S SYNDICATE NUMBER 958	GB	YES
	AA-1120071	LLOYD'S SYNDICATE NUMBER 2007	GB	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, etc.	Is Insurer Licensed? (Yes or No)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama AL	YES	98,779,877	103,674,303	49,590,027	75,848,689	62,214,738	65,386,860
2.	Alaska AK	YES	52,651,360	55,918,997	23,747,039	29,809,332	38,603,139	40,089,501
3.	Arizona AZ	YES	87,227,241	101,602,498	45,537,970	48,060,658	70,475,134	79,468,860
4.	Arkansas AR	YES	49,532,713	54,215,884	22,800,455	34,807,402	27,910,300	32,909,343
5.	California CA	YES	744,867,206	763,088,920	279,225,453	292,237,974	573,026,935	566,849,605
6.	Colorado CO	YES	74,793,172	82,163,274	30,050,212	36,018,517	54,527,213	59,692,157
7.	Connecticut CT	YES	133,670,313	141,529,022	62,651,180	67,570,170	181,139,103	203,478,018
8.	Delaware DE	YES	16,888,228	18,156,142	9,023,973	9,373,435	61,079,431	62,775,966
9.	District of Columbia DC	YES	11,964,480	12,673,875	4,739,494	4,155,642	7,109,341	7,605,666
10.	Florida FL	YES	476,577,178	517,253,984	259,284,608	381,002,681	476,309,440	578,707,147
11.	Georgia GA	YES	232,577,181	243,612,818	107,282,270	125,999,811	106,693,216	137,873,724
12.	Hawaii HI	YES	37,573,716	36,024,555	13,942,804	13,452,082	23,823,217	24,251,078
13.	Idaho ID	YES	22,745,087	25,421,167	10,390,124	12,957,051	17,931,872	20,636,492
14.	Illinois IL	YES	262,941,352	285,295,174	137,628,447	141,060,547	374,724,504	391,207,234
15.	Indiana IN	YES	84,094,498	93,183,943	43,857,035	72,745,763	60,054,525	67,394,651
16.	Iowa IA	YES	12,421,119	14,247,000	5,055,372	6,179,776	7,876,454	9,709,959
17.	Kansas KS	YES	24,999,525	28,080,223	12,069,904	21,818,069	13,311,611	16,737,911
18.	Kentucky KY	YES	73,693,865	81,193,509	33,581,133	41,494,144	40,071,499	47,926,185
19.	Louisiana LA	YES	207,839,171	217,886,710	141,264,846	1,082,501,166	345,392,838	604,762,422
20.	Maine ME	YES	24,569,374	26,615,205	13,175,108	14,314,342	22,685,354	22,802,237
21.	Maryland MD	YES	243,976,802	250,884,160	126,202,744	118,231,697	144,850,189	159,433,876
22.	Massachusetts MA	YES			309,805	(48,258)	35,301,351	37,767,494
23.	Michigan MI	YES	148,042,971	181,078,349	100,896,064	108,212,087	1,051,743,783	1,093,238,572
24.	Minnesota MN	YES	42,383,694	48,933,928	20,893,757	23,398,027	52,890,496	49,228,628
25.	Mississippi MS	YES	56,358,957	57,170,977	36,751,812	180,709,490	101,701,813	167,947,092
26.	Missouri MO	YES	37,318,242	42,731,229	22,487,656	35,754,515	32,035,914	35,828,567
27.	Montana MT	YES	9,584,596	11,103,381	4,553,999	4,870,514	9,377,467	17,946,379
28.	Nebraska NE	YES	15,414,973	17,565,474	7,133,247	6,173,267	14,188,427	17,078,245
29.	Nevada NV	YES	55,638,094	63,500,256	29,193,636	33,633,292	49,834,373	56,093,739
30.	New Hampshire NH	YES	24,699,198	26,370,506	12,033,449	12,606,725	20,240,607	22,969,750
31.	New Jersey NJ	NO	25,348	(9,709)	16,759,559	17,353,794	295,608,570	307,380,203
32.	New Mexico NM	YES	40,095,755	41,640,596	23,047,464	19,816,966	31,778,438	30,617,217
33.	New York NY	YES	982,569,775	1,057,040,942	548,187,822	577,710,603	1,354,473,387	1,465,731,498
34.	North Carolina NC	YES	159,125,989	172,528,653	75,771,995	83,217,735	94,992,515	104,290,326
35.	North Dakota ND	YES	4,297,720	4,522,666	1,588,677	1,796,846	3,430,275	3,839,168
36.	Ohio OH	YES	147,594,422	157,035,716	93,266,046	80,691,809	200,861,339	210,858,912
37.	Oklahoma OK	YES	61,980,080	69,197,821	28,586,735	34,805,779	35,211,200	40,388,233
38.	Oregon OR	YES	62,131,021	71,867,298	34,406,087	32,934,607	47,393,339	54,404,771
39.	Pennsylvania PA	YES	384,938,258	421,103,209	215,843,521	218,721,332	658,838,601	715,082,649
40.	Rhode Island RI	YES	37,209,773	35,772,883	17,875,021	15,608,486	42,961,789	46,421,238
41.	South Carolina SC	YES	143,678,531	153,304,883	61,114,168	71,577,492	85,775,026	90,823,176
42.	South Dakota SD	YES	2,654,602	2,890,423	1,136,344	1,853,443	2,404,853	2,822,309
43.	Tennessee TN	YES	87,964,975	94,382,891	45,268,981	57,771,419	64,174,826	72,036,473
44.	Texas TX	YES	80,274,888	85,333,947	37,938,990	55,724,011	113,487,282	124,833,477
45.	Utah UT	YES	63,146,902	70,689,294	30,674,779	35,615,130	45,663,454	48,993,196
46.	Vermont VT	YES	13,601,024	14,752,930	7,105,699	6,125,149	10,654,223	13,886,848
47.	Virginia VA	YES	189,155,806	200,301,718	87,851,992	93,865,640	113,571,580	130,190,335
48.	Washington WA	YES	148,573,936	161,181,846	105,104,931	82,110,130	134,573,384	148,203,801
49.	West Virginia WV	YES	35,774,635	37,496,648	19,684,670	18,076,194	29,301,735	34,040,756
50.	Wisconsin WI	YES	33,057,515	35,916,952	15,894,928	19,902,613	111,477,387	75,748,718
51.	Wyoming WY	YES	5,893,961	6,419,906	2,367,060	2,824,528	4,124,553	3,039,532
52.	American Samoa AS	NO						
53.	Guam GU	NO						
54.	Puerto Rico PR	YES	(602)	(2,010)	(2,975)	95,023	4,341,861	4,692,674
55.	U.S. Virgin Islands VI	NO						
56.	Nothern Mariana Islands MP	NO						
57.	Canada CN	YES						
58.	Aggregate Other Alien OT	XXX				196,076	1,537,165	696,337
59.	Totals	(a) 51	6,047,568,497	6,494,544,966	3,134,826,117	4,563,343,412	7,563,761,066	8,426,819,205
	DETAILS OF WRITE-INS							
5801.	Other Alien	XXX				196,076	1,537,165	696,337
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				196,076	1,537,165	696,337

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

STATEMENT AS OF JUNE 30, 2007 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	17,115,110	11,476,590	67.1	51.3
2.	Allied Lines	140,187,135	38,285,377	27.3	3.9
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,687,715,897	714,549,280	42.3	33.6
5.	Commercial multiple peril	267,937,639	124,748,104	46.6	41.8
6.	Mortgage guaranty				
8.	Ocean marine	1,590,978	350,724	22.0	19.1
9.	Inland marine	64,442,473	19,510,642	30.3	31.5
10.	Financial guaranty				
11.1	Medical malpractice - occurrence				
11.2	Medical malpractice - claims-made				
12.	Earthquake	8,042,832	(856,871)	(10.7)	(3.7)
13.	Group accident and health				
14.	Credit accident and health				(794.0)
15.	Other accident and health				
16.	Workers' compensation		(1,262,867)		(43,275.6)
17.1	Other liability - occurrence	38,659,309	8,973,855	23.2	60.1
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	1,018,644	9,074,929	890.9	639.7
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	2,175,250,725	1,134,070,582	52.1	48.7
19.3,19.4	Commercial auto liability	113,620,548	54,414,180	47.9	58.8
21.	Auto physical damage	1,726,195,931	708,107,790	41.0	41.2
22.	Aircraft (all perils)	23,722			(10.9)
23.	Fidelity	175,054	27,821	15.9	85.4
24.	Surety	1,645	(178)	(10.8)	
26.	Burglary and theft	450,015	45,759	10.2	26.8
27.	Boiler and machinery	881,878	81,964	9.3	(14.3)
28.	Credit				
29.	International				
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	451,465	315,937	70.0	68.2
34.	Totals	6,243,761,000	2,821,913,618	45.2	41.5
	DETAILS OF WRITE-INS				
3301.	Mechanical breakdown	451,465	315,937	70.0	68.2
3302.					
3303.					
3398.	Summary of remaining write-ins for Line 33 from overflow page			0.0	
3399.	Totals (Lines 3301 through 3303 plus 3398)(Line 33 above)	451,465	315,937	70.0	68.2

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	8,141,678	16,211,362	17,154,373
2.	Allied Lines	81,298,696	135,791,406	129,921,259
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	877,041,619	1,592,798,472	1,637,773,738
5.	Commercial multiple peril	126,176,479	254,018,437	278,634,476
6.	Mortgage guaranty			
8.	Ocean marine	1,033,970	1,699,693	2,035,094
9.	Inland marine	40,610,958	66,348,665	71,116,412
10.	Financial guaranty			
11.1	Medical malpractice - occurrence			
11.2	Medical malpractice - claims-made			
12.	Earthquake	667,262	1,114,164	16,417,308
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	21,008,937	38,812,745	40,474,596
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	464,992	987,617	1,048,928
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	1,032,543,878	2,117,406,663	2,349,624,220
19.3,19.4	Commercial auto liability	60,997,006	120,364,138	125,166,392
21.	Auto physical damage	830,339,455	1,700,528,901	1,823,528,600
22.	Aircraft (all perils)	12,937	24,311	24,615
23.	Fidelity	87,152	168,869	197,737
24.	Surety			2,440
26.	Burglary and theft	216,689	430,235	492,799
27.	Boiler and machinery	440,982	871,144	987,429
28.	Credit			
29.	International			
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	(7,527)	(8,327)	(55,448)
34.	Totals	3,081,075,163	6,047,568,495	6,494,544,968
	DETAILS OF WRITE-INS			
3301.	Mechanical breakdown	(7,527)	(8,327)	(55,448)
3302.				
3303.				
3398.	Summary of remaining write-ins for Line 33 from overflow page			
3399.	Totals (Lines 3301 through 3303 plus 3398)(Line 33 above)	(7,527)	(8,327)	(55,448)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2007 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2004 + Prior	3,506,714	1,919,725	5,426,440	824,001	44,030	868,031	2,781,826	55,101	1,690,035	4,526,962	99,113	(130,559)	(31,447)
2. 2005	2,069,677	1,036,493	3,106,170	683,319	34,624	717,943	1,481,228	48,170	646,333	2,175,730	94,870	(307,367)	(212,497)
3. Subtotals 2005 + Prior	5,576,391	2,956,219	8,532,610	1,507,320	78,654	1,585,974	4,263,054	103,271	2,336,368	6,702,692	193,983	(437,926)	(243,944)
4. 2006	4,703,468	1,104,288	5,807,756	2,049,578	354,865	2,404,442	2,441,566	259,836	748,918	3,450,320	(212,324)	259,331	47,007
5. Subtotals 2006 + Prior	10,279,859	4,060,507	14,340,366	3,556,897	433,519	3,990,416	6,704,620	363,106	3,085,286	10,153,013	(18,342)	(178,595)	(196,937)
6. 2007	XXX	XXX	XXX	XXX	3,993,506	3,993,506	XXX	3,128,587	825,260	3,953,847	XXX	XXX	XXX
7. Totals	10,279,859	4,060,507	14,340,366	3,556,897	4,427,025	7,983,922	6,704,620	3,491,694	3,910,547	14,106,860	(18,342)	(178,595)	(196,937)
8. Prior Year-End Surplus As Regards Policyholders	19,129,160										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.2)	2. (4.4)	3. (1.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (1.0)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

3.

Bar Codes:

1. 1 9 2 3 2 2 0 0 7 4 9 0 0 0 0 0 2

Trusteed Surplus Statement [Document Identifier 490]

3. 1 9 2 3 2 2 0 0 7 3 6 5 0 0 0 0 2

Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid reinsurance premium	20,941,591		20,941,591	26,188,895
2305.	Transferable state tax credits	800,604		800,604	800,604
2306.	Equities and deposits in pools and associations	754,230		754,230	754,230
2307.	Escrow on real estate sale				12,780,840
2308.	Prepaid expenses	1,048,684,086	1,048,684,086		
2309.	Advances	93,990,383	93,990,383		
2397.	Summary of remaining write-ins for Line 23 from overflow page	1,165,170,895	1,142,674,470	22,496,425	40,524,569

Additional Write-ins for Liabilities Line 23

2304.	Deposit for assumed reinsurance from CNA	39,699,309	42,579,467
2305.	Deferred gain on intercompany asset transfer	18,812,007	18,431,851
2306.	Retroactive reinsurance reserve ceded	(31,068,809)	(40,746,525)
2397.	Summary of remaining write-ins for Line 23 from overflow page	27,442,507	20,264,793

Schedule A - Part 2

N O N E

Schedule A - Part 3

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
	2	3									
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
550002	SAN FRANCISCO	CA		50,411,720	04/03/2007	6.820	24,631,108			71,970,093	04/02/2007
550001	SAN FRANCISCO	CA		32,080,186	04/03/2007	6.520	15,674,342			45,799,150	04/02/2007
123021	CARLSTADT	NJ		15,000,000	06/28/2007	5.610	15,000,000			22,965,517	05/22/2007
122976	EATONTOWN	NJ		8,500,000	05/14/2007	5.650	8,500,000			12,125,000	03/30/2007
123000	NEWTOWN SQUARE	PA		6,100,000	06/20/2007	5.880	6,100,000			8,650,000	05/07/2007
0599999. Mortgages in good standing - Commercial mortgages-all other				112,091,906	XXX	XXX	69,905,450			161,509,760	XXX
0899999. Total Mortgages in good standing				112,091,906	XXX	XXX	69,905,450			161,509,760	XXX
1699999. Total - Restructured Mortgages					XXX	XXX					XXX
2499999. Total - Mortgages with overdue interest over 90 days					XXX	XXX					XXX
3299999. Total - Mortgages in the process of foreclosure					XXX	XXX					XXX
9999999 - Totals				112,091,906	XXX	XXX	69,905,450			161,509,760	XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
107006	LAKE OSWEGO	OR		03/18/1997	4,495,557			4,444,474	4,444,474			
122450	MONROEVILLE	PA		07/29/2004	9,606,075			9,544,658	9,544,658			
0199999. Mortgages closed by repayment					14,101,632			13,989,132	13,989,132			
9999999 - Totals					14,101,632			13,989,132	13,989,132			

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	Starwood Capital		01/10/2006		2,100,000		14,496,935	14,496,935	3,731,982		11,550,000	2.630
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	GREENWICH	CT	Starwood Capital		01/10/2006		4,802,069		11,332,436	11,332,436	1,202,887		10,250,000	5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								6,902,069		25,829,371	25,829,371	4,934,869		21,800,000	XXX
000000-00-0	IMPACT CHILDCARE LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		01/03/2006				585,487	585,487	(2,608)			14.890
000000-00-0	IMPACT HEALTHCARE	SAN FRANCISCO	CA	IMPACT COMMUNITY		09/26/2005				411,618	411,618	(5,234)			12.960
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated										997,105	997,105	(7,842)			XXX
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	5	09/03/2004		318,845		2,860,341	2,860,341	61,109		1,284,273	1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP (AIC)	BOSTON	MA	Hancock Partners	5	12/30/2003		437,429		3,658,533	3,658,533	233,491		715,806	4.950
58988#-10-0	MERIT MEZZANINE FUND IV	BOSTON	MA	MERIT CPTL PTNRS	RP5A	01/13/2005		313,187		2,204,929	2,204,929	14,416		2,761,813	0.670
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	Mezzanine Mgmnt	5	11/15/1999				14,255,265	14,255,265				7.000
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Alt Group	RP5A	04/28/2005		545,791		3,966,118	3,966,118	90,385		5,749,420	1.330
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								1,615,252		26,945,186	26,945,186	399,401		10,511,312	XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	Gordon Brothers		11/30/2006		842,912		2,744,089	2,744,089			9,890,839	3.880
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	BOSTON	MA	ABRY Partners		03/19/1997		1,365		3,253,566	3,253,566	(455,418)			1.720
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	AFFINITY EQUITY PRTN		01/29/2007				130,858	130,858			10,869,142	0.880
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs		05/24/2004		2,170,810		19,400,454	19,400,454	2,075,625		1,002,404	5.410
000000-00-0	AIG HIGHSTAR III	NEW YORK	NY	AIG Global Investmen		05/25/2007		12,602,748		9,689,097	9,689,097			8,883,861	0.620
000000-00-0	ALERIAN CAPITAL PARTNERS	NEW YORK	NY	ALERIAN CAPITAL MGMT		04/30/2007		11,000,000		11,000,000	11,000,000				4.660
000000-00-0	APAX CAPITAL RISQUE II	PARIS	FR	PATRICOF & COMPANY		09/01/1988				23,628	23,628	23,628			4.740
000000-00-0	APAX EUROPE IV	PARIS	FR	APAX Partners		03/23/2000									1.260
000000-00-0	APAX VENTURES III	LONDON	EG	APAX PARTNERS		12/02/1987				31,009	31,009	14,803			2.400
000000-00-0	APAX VENTURES IV	LONDON	EG	APAX PARTNERS		12/16/1991				26,705	26,705	4,753			5.760
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	Apollo Capital		05/11/2006		5,793,267		8,931,816	8,931,816			15,746,602	0.410
000000-00-0	ARCH VENTURE FUND II, L.P.	CHICAGO	IL	ARCH Partners		09/01/1994				94,557	94,557	(129,757)			3.190
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - AIC	BOSTON	MA	ArcLight Partners		12/16/2003				8,881,061	8,881,061			2,983,203	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital		02/12/2007		199,296		6,272,215	6,272,215			2,880,192	1.740
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	Avenue Capital Group		07/20/2006		1,111,000		2,034,996	2,034,996	(130,358)		7,933,363	0.340
000000-00-0	BAKER COMMUNICATIONS FUND I, L.P.	NEW YORK	NY	Baker Capital Corp.		05/22/1997									3.700
000000-00-0	BAKER COMMUNICATIONS FUND II (QP), L.P.	NEW YORK	NY	Baker Capital Corp.		04/17/2000									0.890
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	Birch Hill Equity Pa		03/17/2006		1,513,928		6,439,758	6,439,758	(218,744)		10,926,865	2.350
000000-00-0	BIV	WELLESLEY	MA	DDJ Capital Mgmt		03/28/2003				7,380,247	7,380,247			959,938	2.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group		01/30/2006		676,137		3,794,723	3,794,723	593,159		5,258,055	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	BLACKSTONE		04/18/2007		433,356		433,356	433,356			3,166,644	0.070
000000-00-0	BRAIT IV LP	JOHANNESBURG	SF	Brait		04/02/2007		4,119,453		2,980,853	2,980,853			8,043,805	2.320
000000-00-0	CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS FUND	SAN FRANCISCO	CA	Belvedere Prtnrs		04/13/1998				12,980	12,980	(154)			6.250
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	Cerberus		03/07/2007		1,336,500		2,169,563	2,169,563			5,953,500	0.130
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS II LP	NEW YORK	NY	Cypress Advisors		03/29/1999									0.630
000000-00-0	CYPRESS MERCHANT BANKING PARTNERS L.P.	NEW YORK	NY	Cypress Advisors		09/11/1997									1.000
000000-00-0	DOUGHTY HANSON & CO v	LONDON	EG	DOUGHTY HANSON & CO		05/04/2007		2,853,452		2,853,452	2,853,452			12,292,134	0.390
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone		04/18/2006		1,247,178		2,170,284	2,170,284	(164,896)		6,327,413	1.410
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone		04/18/2006		1,198,994		2,166,927	2,166,927	(155,334)		6,307,778	1.410
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	Elevation Assoc		12/13/2004		52,500		4,207,978	4,207,978	(37,669)		9,409,460	0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY, ALBERTA	AB	ENERVEST MANAGEMENT		06/22/2007		4,964,865		4,964,865	4,964,865			11,835,135	1.680
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		12/01/2006		2,922,883		3,367,810	3,367,810				0.190
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SF	Ethos Equity Ltd.		10/20/2006		1,926,973		3,138,771	3,138,771			9,427,291	3.020
000000-00-0	FFC PARTNERS I, L.P.	GREENWICH	CT	Ferrer Freeman & Co		12/23/1996		13,390		2,839,224	2,839,224	550,544			4.760
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	NA	FIMI Opportunity LTD		10/11/2005		596,990		2,123,325	2,123,325	428,514		5,079,292	2.410
000000-00-0	FRANCISCO PARTNERS II, LP	MENLO PARK	CA	Francisco Partners		07/10/2006		2,763,750		5,955,458	5,955,458	(376,042)		13,768,500	1.010
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	Advent Group		04/08/1994				241,116	241,116	16,201			3.810
000000-00-0	GLOBAL PRIVATE EQUITY III	BOSTON	MA	Advent Group		03/19/1997				3,325,374	3,325,374	407,446			2.300
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner		12/01/2006		1,105,886		1,069,153	1,069,153	59,595		12,220,185	0.910
000000-00-0	GTCR FUND VIII	CHICAGO	IL	GTCR Golder Rauner		09/29/2003		687,500		15,435,321	15,435,321	2,623,630		2,000,000	1.600
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	HarbourVest Ptrs		11/12/2003		640,000		10,055,552	10,055,552	812,023		6,720,000	1.070
000000-00-0	HARBOURVEST VENTURE FUND	BOSTON	MA	HarbourVest Ptrs		11/12/2003		220,000		2,163,521	2,163,521	104,489		1,920,000	0.110
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	Kohlberg & Co		12/28/2004		2,307,500		9,722,627	9,722,627	(14,959)		3,143,858	2.250
000000-00-0	KOHLBERG INVESTORS VI, LP	MOUNT KISCO	NY	Kohlberg & Co		06/20/2007		809,738		809,738	809,738			12,190,262	1.300
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG Capital Ptrs		06/08/2005		126,335		5,894,846	5,894,846	(31,945)		5,646,752	2.670
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	Landmark Prtnrs		07/01/2003		94,353		3,937,324	3,937,324	150,332		1,395,129	1.820
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Assoc		07/21/2004		1,455,837		10,042,116	10,042,116	630,317		3,380,009	2.800
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	Lehman Bros Inv Mgmt		11/17/2004		869,103		8,990,968	8,990,968	73,265		2,642,585	1.400
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	Lexington Prtnrs		06/27/2003				23,639,018	23,639,018				2.000

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Ptrs		10/01/2004		51,967				2,059,884		6,053,253	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		08/17/2006		1,421,967		2,798,535	2,798,535			8,183,672	0.700
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	DENVER	KY	KRG CAPITAL PARTNERS		03/19/2007				9,800,000	9,800,000				2.450
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	CAMBRIDGE	MA	Monitor Clipper		12/05/2003				17,414,138	17,414,138	22,134		5,429,558	3.190
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	Oak Hill Prtnrs		12/28/2004		2,138,542		11,335,841	11,335,841	593,657		5,628,833	0.910
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	Oak Hill Prtnrs		12/19/2003				7,068,869	7,068,869			2,438,984	1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Prtnrs		08/27/2004		1,248,924		10,881,940	10,881,940	1,715,864		7,662,077	2.670
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	GUERNSEY	GR	PARTNERS GROUP MGMT		06/27/2006		1,140,366		4,561,255	4,561,255			14,283,413	4.700
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Prtnrs		09/30/2005		807,500		2,934,787	2,934,787	28,452		5,546,250	2.560
000000-00-0	PRIME VIII	AUSTIN	TX	Prime New Vent		03/02/2001									4.960
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC		11/28/2006				5,000,000	5,000,000				0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI - AIC	PROVIDENCE	RI	Providence Equity Pa		03/16/2007		1,348,799		1,910,005	1,910,005			12,189,995	0.190
000000-00-0	PROVIDENCE PARTNERS	PROVIDENCE	RI	Providence Ptnrs		12/19/1996				1,821,686	1,821,686	845,965			3.630
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	Quadrangle Group		02/28/2006		1,231,208		6,682,121	6,682,121	1,005,399		11,599,074	1.130
000000-00-0	REALOGY CORP CO-INVEST	NEW YORK	NY	Apollo Management		04/04/2007		10,900,000		10,900,000	10,900,000				1.350
000000-00-0	SALIX VENTURES, L.P.	NASHVILLE	TN	Salix Ventures		01/16/1998									4.880
000000-00-0	SARATOGA PARTNERS IV, L.P.	NEW YORK	NY	Saratoga Prtnrs		09/23/1998									4.270
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	Sentinel Prtnrs		05/20/2005				2,479,631	2,479,631	474,243		5,939,262	2.500
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	Sterling Prtnrs		08/18/2005		2,538,536		7,166,539	7,166,539	1,116,789		5,810,400	2.540
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	Tenaska, Inc.		03/25/2005				8,953,193	8,953,193	46,990		1,775,545	2.340
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	TFCP III		11/02/2006				342,113	342,113			14,470,038	0.440
000000-00-0	TPG IV	FORT WORTH	TX	Texas Pacific Grp		12/09/2003				11,694,944	11,694,944	1,616,966		1,133,740	0.230
000000-00-0	TPG V	FORT WORTH	TX	Texas Pacific Grp		06/27/2006		834,467		4,203,897	4,203,897			10,897,519	0.200
000000-00-0	WAND EQUITY PORTFOLIO II LP	NEW YORK	NY	Wand Partners		08/28/1997									7.860
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus		07/26/2005		900,000		11,879,777	11,879,777	643,663		6,660,000	0.290
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners		02/17/2006		1,552,500		10,103,777	10,103,777	946,568		1,739,851	0.940
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS VI	CHICAGO	IL	Wm Blair Partners		03/29/1999									5.560
000000-00-0	WILLIAM BLAIR VII QP	CHICAGO	IL	Wm Blair Partners		05/01/2001									2.580
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	Willis Stein		04/24/1996				11,173	11,173	1,151,320			4.070
000000-00-0	WILLIS STEIN & PARTNERS II	CHICAGO	IL	Willis Stein		07/14/1998									1.270
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	Willis Stein		01/16/2001									0.590
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	Wind Point Prtnrs		02/15/2006		813,874		2,826,812	2,826,812	(89,161)		7,556,676	2.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated								95,586,649		377,611,332	377,611,332	19,031,781		355,202,336	XXX
000000-00-0	ARK DIRECT CAPITAL FUND, L.P.	CHICAGO	IL	ARK DIRECT		10/28/1996				170,689	170,689				12.780
000000-00-0	BAIRD CAPITAL PARTNERS II, L.P.	MILWAUKEE	WI	Baird Capital Partne		10/01/1996									34.530
000000-00-0	BAYVIEW FINANCIAL TRADING GROUP	CORAL GABLES	FL	BAYVIEW		12/31/1997									11.750
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners		03/17/2006		3,264,000		8,723,266	8,723,266	(80,040)		10,906,875	5.830
000000-00-0	CHISHOLM PARTNERS III	PROVIDENCE	RI	Silverado III		10/29/1996				2,645,069	2,645,069	(84,083)			14.380
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	HARTFORD	CT	Conning Partners		07/16/1994				318,868	318,868	142,546			10.760
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	Eaglestone Prtnrs		02/26/1999				7,758,911	7,758,911	(884,899)		205,078	30.000
000000-00-0	EXCELLERE CAPITAL FUND LP - AIC	DENVER	CO	EXCELLERE PARTNERS		03/27/2007				116,378	116,378			9,283,622	6.040
000000-00-0	FLEMING US DISCOVERY FUND III, LP	NEW YORK	NY	Robert Fleming		06/02/1997				2,574,828	2,574,828	197			12.210
000000-00-0	GRYPHON PARTNERS III CO-INVESTMENT	SAN FRANCISCO	CA	Gryphon Partners		12/03/2004									6.670
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	NEW YORK	NY	GUGGENHEIM ADVISORS		02/26/2007		(30,000)		201,215,976	201,215,976	9,528,343			77.500
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL		01/31/1992				13,752,260	13,752,260				12.120
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A	SAN FRANCISCO	CA	IMPACT COMMUNITY		03/17/1998				47,559	47,559	(42,109)			11.560
000000-00-0	KBSI HOLDINGS LP	NEW YORK	NY	KENNER & COMPANY		01/15/2007									23.000
000000-00-0	KINGDOM FILMS	DOVER	DE	CSFB - Alt Mgr		08/16/2005						(5,250,000)			8.400
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	Landmark Prtnrs		12/13/2004		112,346		11,578,454	11,578,454	660,122		2,724,403	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	Lehman Crossroads Gr		06/27/2005				5,106,655	5,106,655			5,500,000	14.670
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs		06/25/2004		218,185		3,613,302	3,613,302	323,931		8,094,930	5.470
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	INVESTCORP		04/26/2006				172,060,823	172,060,823	9,517,688			77.500
000000-00-0	SUMMER STREET CAPITAL II LP	BUFFALO	NY	SUMMER STREET CAP PT		05/01/2007		930,000		930,000	930,000			8,370,000	4.970
000000-00-0	TPF GENCO CO-INVESTMENT FUND, LP	OMAHA	NB	TENASKA, INC		12/13/2006				9,400,000	9,400,000				7.410
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	WAND PARTNERS	NY	WAND PARTNERS		12/27/1996				541,149	541,149				11.380
000000-00-0	WAND/PARAGON INVESTMENTS I L.P.	NEW YORK	NY	WAND PARTNERS		10/20/2006				3,460	3,460				13.340
1699999. Joint Venture Interests - Common Stock - Affiliated								4,494,531		440,557,647	440,557,647	13,831,696		45,084,908	XXX
000000-00-0	ASLAN REALTY PARTNERS	Chicago	IL	TRANSWESTERN INV		12/18/1998				295,813	295,813	16,205			5.870
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	BOSTON	MA	Beacon Partners		06/22/2006				8,502,351	8,502,351	775,576		7,258,000	0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	Blackstone Group		10/22/2003		46,330		16,404,133	16,404,133	3,936,124		1,852,725	0.900
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group		04/21/2006		622,917		24,008,222	24,008,222	4,322,506		8,435,237	0.640
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORK	NY	Broadway Partners		07/31/2006				10,263,932	10,263,932			318,000	2.650

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

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	Cabot Industrial		11/15/2005		489,000		3,745,674	3,745,674	44,293		7,332,500	2.500
000000-00-0	CB STRATEGIC PARTNERS III	LOS ANGELES	CA	CB Richard Ellis		01/06/2004				16,565,314	16,565,314	2,206,421			3.010
000000-00-0	CB STRATEGIC PARTNERS IV, LP	Los Angeles	CA	CB RICHARD ELLIS		12/07/2005		342,257		7,519,288	7,519,288	899,713		8,377,140	1.270
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	NEW YORK	NY	Blackacre Capital		05/06/2004				7,713,488	7,713,488			5,530,159	2.670
000000-00-0	DRA GROWTH & INCOME I	NEW YORK	NY	DRA Advisors		03/31/1998				1,418,502	1,418,502				8.570
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DRA Advisors		05/29/2003				11,723,918	11,723,918				2.720
000000-00-0	EMERGING MARKETS I	LOS ANGELES	CA	TCW/Hines		09/16/1996				540,772	540,772				3.480
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Cptl		10/26/2005		239,185		1,796,752	1,796,752			7,890,815	3.610
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006		233,175		1,518,733	1,518,733				8.330
000000-00-0	ING REALTY PARTNERS, L.P.	NEW YORK	NY	ING Realty		10/02/1998		1,883				220,030			3.700
000000-00-0	JER FUND I	MCLEAN	VA	JER Realty		07/31/1997				77,349	77,349	77,349			5.750
000000-00-0	JER FUND II	MCLEAN	VA	JER Realty		06/04/1999		3,138		1,409,882	1,409,882	747,891			2.520
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty		01/05/2005		659,241		9,722,484	9,722,484	988,339		8,475,134	2.400
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	KONSHOHOCKER	PA	KTR Capital Ptrs		10/24/2005		2,689,500		8,557,563	8,557,563	165,850		5,280,000	2.930
000000-00-0	LANDMARK FUND IV	SIMSBURY	CT	Landmark Prtnrs		03/27/2002				505,763	505,763	41,205		274,003	5.000
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	Landmark Prtnrs		07/27/2005		772,007		1,677,499	1,677,499	77,323		11,172,595	4.000
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	LaSalle Inv Mgt		07/01/2003		195,221		4,858,317	4,858,317	175,699			4.880
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	Lehman Bros Inv Mgmt		08/26/2005		1,832,754		7,928,913	7,928,913	252,800		1,727,388	0.650
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	LF Realty Invrs		03/06/1998				16,537,375	16,537,375				1.640
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING Clarion		11/02/2005				23,045,482	23,045,482	2,073,962			2.470
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	Morgan Stanley RE GP		01/23/1995		10,280		8,099,894	8,099,894	3,378,223			3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	Morgan Stanley RE GP		06/05/1998		10,300		3,448,639	3,448,639	1,499,240			8.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	Morgan Stanley RE GP		10/10/2006		4,739,468		10,572,506	10,572,506			13,407,113	1.600
000000-00-0	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	Morgan Stanley RE GP		11/06/2002		71,009		4,752,056	4,752,056	575,969		1,010,033	5.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	O'Connor Group		09/30/2004		752,084		8,623,967	8,623,967	541,440		5,314,458	2.650
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ Cptl Prtnrs		06/12/2006		491,291		10,690,421	10,690,421	279,468		5,434,776	2.820
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	RLJ Cptl Prtnrs		04/29/2005		257,292		4,871,457	4,871,457			2,043,709	5.000
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	Rockpoint Group		09/28/2004		21,531		4,694,237	4,694,237	940,821		260,654	1.750
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	TX	Rockpoint Group		09/29/2005		3,258,938		13,701,434	13,701,434	497,553		4,441,324	1.200
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	Rockwood Capital		04/15/2004				3,945,990	3,945,990			956,535	2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	Rockwood Capital		10/19/2006		9,751,392		13,552,133	13,552,133			11,846,363	2.990
000000-00-0	STARWOOD OPPORTUNITY FUND IV	GREENWICH	CT	Starwood Capital		01/22/1997				2,558,076	2,558,076	(334,828)			3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V	GREENWICH	CT	Starwood Capital		05/14/1999				1,445,760	1,445,760				4.840
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005				13,281,895	13,281,895				1.600
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	Walton Street		10/08/2003				18,403,767	18,403,767			453,639	2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	Walton Street		08/08/2006		10,913,840		21,737,483	21,737,483			7,062,517	1.920
000000-00-0	WESTBROOK REAL ESTATE FUND I	NEW YORK	NY	Westbrook Prtnrs		03/29/1995				2,317,783	2,317,783	160,720			4.070
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	Westbrook Prtnrs		06/12/1997		3,858		1,787,713	1,787,713	(377,805)			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND II (UBS)	NEW YORK	NY	WESTBROOK PRTNRS		09/10/2004		1,403		650,066	650,066	(142,351)			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	Westbrook Prtnrs		09/01/1998		2,510		1,474,990	1,474,990	(10,560)			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND III_(UBS)	NEW YORK	NY	WESTBROOK PRTNRS		09/13/2004		837		491,665	491,665	(3,520)			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	Westbrook Prtnrs		10/17/2000		11,023		2,153,273	2,153,273	170,162			1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Prtnrs		05/04/2006		4,026,056		16,011,045	16,011,045	171,566			2.670
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	Westbrook Prtnrs		10/01/2004		235,228		8,057,923	8,057,923	4,335,648			4.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								42,684,948		363,661,692	363,661,692	28,703,032		126,154,817	XXX
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DRA Advisors		11/01/1998				699,855	699,855				11.570
000000-00-0	EOP/LAJOLLA	NORTHBROOK	IL	EOP Corp		07/01/1994									20.000
000000-00-0	IMPACT WORKFORCE HOUSING	DOVER	DE	IMPACT COMMUNITY		11/28/2005				428,722	428,722	(22,778)			21.000
000000-00-0	LANDMARK REAL ESTATE FUND VI	SIMSBURY	CT	Landmark Prtnrs		12/18/1996				49,501	49,501	707			15.220
000000-00-0	LANDMARK REAL ESTATE FUND VII	SIMSBURY	CT	Landmark Prtnrs		10/20/1997				1,461,875	1,461,875				11.430
000000-00-0	MEADOWBROOK	ARLINGTON HEIGHTS	IL	Concord Homes		08/25/1993				90,433	90,433				30.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	NEW YORK	NY	Morgan Stanley RE GP		09/28/1994				2,683,049	2,683,049	2,465,895			12.000
000000-00-0	TRANSWESTERN OFFICE PARTNERS II	CHICAGO	IL	Transwestern Inv		05/19/1997									19.910
000000-00-0	WESTMINSTER FUND II, LP	LAKE FOREST	IL	Westminster Advs		08/03/1998				822,981	822,981				18.670
1899999. Joint Venture Interests - Real Estate - Affiliated										6,236,416	6,236,416	2,443,824			XXX
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		09/21/2006				665,495	665,495	12,046			14.890
1999999. Joint Venture Interests - Other - Unaffiliated										665,495	665,495	12,046			XXX
02000#-AB-8	ALLSTATE COUNTY MUTUAL INS SURPLUS NOTE	Dallas	TX	ALSTATE COUNTY MUTUAL		12/31/2005				12,450,000	12,450,000				100.000
02008#-AA-2	ALLSTATE FLORIDIAN INS CO SURPLUS NOTE	Northbrook	IL	ALLSTATE FLORIDIAN		09/30/2004				175,000,000	175,000,000				100.000
02004@-AA-8	ALLSTATE TEXAS LLOYDS	Irving	TX	ALLSTATE TEXAS		12/31/2005				12,600,000	12,600,000				100.000
2299999. Surplus Debentures, etc - Affiliated										200,050,000	200,050,000				XXX

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	CHICAGO EQUITY FUND (CEF)	Chicago	IL	CHICAGO EQUITY		05/29/1998				137,075	137,075	(14,418)			3.670
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										137,075	137,075	(14,418)			XXX
000000-00-0	ILLINOIS EQUITY FUND (IEF)	Chicago	IL	ILLINOIS EQUITY		05/28/1998				322,829	322,829	(20,362)			10.000
000000-00-0	LEHMAN HOUSING VII (LH7-a)	Dover	DE	LEHMAN HOUSING		11/20/1998				2,348,915	2,348,915	(212,504)			24.930
000000-00-0	LEHMAN HOUSING VIII (LH7-b)	Dover	DE	LEHMAN HOUSING		11/20/1998				1,656,562	1,656,562	(149,867)			24.930
000000-00-0	NATIONAL EQUITY FUND (NEF)	Chicago	IL	NATIONAL EQUITY		02/02/1998				4,954,436	4,954,436	(478,594)			28.500
000000-00-0	RELATED CORPORATE PARTNERS VII (RCP)	Dover	DE	RELATED CORP PARTNERS		07/01/1998				4,626,599	4,626,599	(377,492)			17.500
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated										13,909,341	13,909,341	(1,238,819)			XXX
000000-00-0	MOGA TAX CREDIT FUND II	NEW YORK	NY	MORGAN STANLEY		12/05/2006		2,984		17,400,712	17,400,712	(744,931)			51.960
000000-00-0	VIRGINIA TCF A/V-1, LLC (WACHOVIA)	CHARLOTTE	NC	WACHOVIA		12/22/2006				8,749,306	8,749,306				78.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								2,984		26,150,018	26,150,018	(744,931)			XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB		12/12/2006				4,594,204	4,594,204	(184,022)			11.760
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	CHARLOTTE	NC	WACHOVIA		10/31/2006				9,249,267	9,249,267	(29,961)			91.000
3499999. State Low Income Housing Tax Credit - Affiliated										13,843,471	13,843,471	(213,983)			XXX
3999999. Total - Unaffiliated								146,788,918		794,850,151	794,850,151	53,066,711		513,668,465	XXX
4099999. Total - Affiliated								4,497,515		701,743,998	701,743,998	14,069,945		45,084,908	XXX
4199999 - Totals								151,286,433		1,496,594,149	1,496,594,149	67,136,656		558,753,373	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
131388-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	DISTRIBUTION	09/03/2004	3,001,938			406,666	406,666				
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP (AIC)	BOSTON	MA	VARIOUS	12/30/2003	3,316,656			346,358	346,358				
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	DISTRIBUTION	11/15/1999	13,665,505	11,755,071		236,328	236,328				11,755,071
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	DISTRIBUTION	04/28/2005	3,375,669			67,745	67,745				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated						23,359,768	11,755,071		1,057,097	1,057,097				11,755,071
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	BOSTON	MA	DISTRIBUTION	01/28/2000	3,781,188			21,699	21,699				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	DIRECT	01/29/2007				78,515	78,515				
000000-00-0	AIG HIGHSTAR III	NEW YORK	NY	DISTRIBUTION	05/25/2007				2,913,651	2,913,651				
000000-00-0	APAX CR III	PARIS	FR	DIRECT	01/01/2007		845,734		845,734			(845,734)	(845,734)	845,734
000000-00-0	APAX EUROPEAN BUY - IN FUND	PARIS	FR	DISTRIBUTION	11/22/1989	273,333	664,715		938,048	938,048				664,715
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	DISTRIBUTION	05/11/2006	4,248,244			1,526,008	1,526,008				
000000-00-0	ARCH VENTURE FUND III, L.P.	CHICAGO	IL	DIRECT	01/01/2007		(582,564)		(582,564)			582,564	582,564	(582,564)
000000-00-0	ARCH VENTURE FUND IV, L.P.	CHICAGO	IL	DIRECT	01/01/2007		(38,282)		(38,282)			38,282	38,282	(38,282)
000000-00-0	ARCH VENTURE FUND V	CHICAGO	IL	DIRECT	01/01/2007		104,903		104,903			(104,903)	(104,903)	104,903
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - AIC	BOSTON	MA	DISTRIBUTION	12/16/2003	9,273,823	730,931		854,776	854,776				398,875
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	DISTRIBUTION	02/12/2007				598,121	598,121				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	DISTRIBUTION	03/17/2006	5,615,361			633,491	633,491				
000000-00-0	BIV	WELLESLEY	MA	DISTRIBUTION	03/28/2003	8,526,211	(327,401)		2,000,000	2,000,000				264,564
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	VARIOUS	01/30/2006	3,046,020			353,147	353,147				
000000-00-0	BRAIT IV LP	JOHANNESBURG	SF	DIRECT	12/07/2006	447,053			1,788,512	1,788,512				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	DISTRIBUTION	04/18/2006	861,012			162,802	162,802				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	VARIOUS	04/18/2006	866,437			360,593	360,593				
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	DISTRIBUTION	12/13/2004	4,191,204			11,432	11,432				
000000-00-0	EQT V FUND	STOCKHOLM	SW	VARIOUS	11/10/2006	529,155			367,646	367,646				
000000-00-0	FFC PARTNERS I, L.P.	GREENWICH	CT	DISTRIBUTION	12/23/1996	2,587,460			657,208	657,208				
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	DISTRIBUTION	10/11/2005	964,015			200,508	200,508				
000000-00-0	GRYPHON PARTNERS III, LP	SAN FRANCISCO	CA	DIRECT	01/01/2007		(156,904)		(156,904)			156,904	156,904	(156,904)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	GTCR FUND IX	CHICAGO	IL	VARIOUS	12/01/2006	1,275,399			1,371,727	1,392,915		21,188	21,188	
000000-00-0	GTCR FUND VIII	CHICAGO	IL	DISTRIBUTION	09/29/2003	8,038,048			3,888,628	3,888,628				
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	VARIOUS	01/01/2007					2,239		2,239	2,239	
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	VARIOUS	01/01/2007					117,561		117,561	117,561	
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	DISTRIBUTION	07/01/2003	4,741,517			888,098	888,098				
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	DISTRIBUTION	11/17/2004	8,951,947			1,016,743	1,016,743				
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	DISTRIBUTION	06/27/2003	24,982,387	3,424,998		4,091,417	4,091,417				1,571,833
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	DISTRIBUTION	10/01/2004	3,816,323			5,926,915	5,926,915				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	VARIOUS	08/17/2006	922,099			901,341	901,341				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	DISTRIBUTION	12/28/2004	7,205,691			157,596	157,596				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	DISTRIBUTION	08/27/2004	9,387,063			4,467,800	4,467,800				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	DISTRIBUTION	03/16/2007				44,784	44,784				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	DISTRIBUTION	08/18/2005	4,313,946			254,808	254,808				
000000-00-0	SWANDER PACE CAPITAL FUND, L..P.	SAN FRANCISCO	CA	DIRECT	01/01/2007		(86,926)		(86,926)			86,926	86,926	(86,926)
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	VARIOUS	11/02/2006	549,827			160,840	160,840				
000000-00-0	TPG IV	FORT WORTH	TX	DISTRIBUTION	12/09/2003	9,763,550			631,259	631,259				
000000-00-0	TPG V	FORT WORTH	TX	DISTRIBUTION	06/27/2006	1,856,717			540,257	540,257				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	DISTRIBUTION	07/26/2005	7,936,089			180,000	180,000				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	DISTRIBUTION	02/17/2006	8,991,286			695,250	695,250				
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	DISTRIBUTION	04/24/1996	3,258,510			4,391,865	4,391,865				
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	DISTRIBUTION	02/15/2006	1,683,745			409,005	409,005				
1599999. Joint Venture Interests - Common Stock - Unaffiliated						152,884,660	4,579,204		43,570,450	43,625,477		55,027	55,027	2,985,948
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	DISTRIBUTION	03/17/2006	6,482,553			433,499	433,499				
000000-00-0	GRYPHON PARTNERS III CO-INVESTMENT	SAN FRANCISCO	CA	DIRECT	01/01/2007		42,917		42,917			(42,917)	(42,917)	42,917
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	DISTRIBUTION	01/31/1992	14,495,260	107,823		477,823	477,823				107,823
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	DISTRIBUTION	12/13/2004	15,289,311			2,620,497	2,620,497				
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	DISTRIBUTION	06/27/2005	4,408,758	177,743		41,841	41,841				24,835
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	DISTRIBUTION	06/25/2004	2,738,448			172,800	172,800				
000000-00-0	PFINGSTEN EXECUTIVE FUND II	DEERFIELD	IL	DISTRIBUTION	09/15/1997	507,047	(661,872)		309,204	309,204				(661,872)
000000-00-0	TPF GENCO CO-INVESTMENT FUND, LP	OMAHA	NB	DIRECT	12/13/2006	10,000,000			600,000	600,000				
1699999. Joint Venture Interests - Common Stock - Affiliated						53,921,377	(333,389)		4,698,581	4,655,664		(42,917)	(42,917)	(486,297)
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	VARIOUS	12/14/2004	16,058,673	6,694,480		22,753,153	29,005,548		6,252,395	6,252,395	681,038
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	DISTRIBUTION	10/22/2003	15,355,905			3,874,153	3,874,153				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	DISTRIBUTION	04/21/2006	10,399,263			590,690	590,690				
000000-00-0	CABOT INDUSTRIAL VALUE FUND, LP	BOSTON	MA	DISTRIBUTION	01/01/2007					9,344		9,344	9,344	
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	NEW YORK	NY	DISTRIBUTION	05/06/2004	9,296,200	670,001		3,918,747	3,918,747				146,054
000000-00-0	DRA GROWTH & INCOME I	NEW YORK	NY	DISTRIBUTION	03/31/1998		2,768,478		1,349,976	1,349,976				1,556,753
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DISTRIBUTION	05/29/2003	9,527,100	3,494,118		142,510	142,510				1,085,466
000000-00-0	EMERGING MARKETS I	LOS ANGELES	CA	DISTRIBUTION	11/03/1999		624,368		83,596	83,596				624,368
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	DISTRIBUTION	10/26/2005	1,741,969			1,594,185	1,594,185				
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	DISTRIBUTION	10/18/2006	1,017,548			17,290	17,290				
000000-00-0	ING REALTY PARTNERS, L.P.	NEW YORK	NY	DISTRIBUTION	10/02/1998	472,532			221,913	221,913				
000000-00-0	JER FUND II	MCLEAN	VA	DISTRIBUTION	06/04/1999	957,030			3,137	3,137				
000000-00-0	JER FUND III	MCLEAN	VA	DISTRIBUTION	01/05/2005	10,764,535			3,486,119	3,486,119				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	DISTRIBUTION	07/27/2005	444,218			707,435	707,435				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	DISTRIBUTION	07/01/2003	5,598,985			1,177,655	1,177,655				
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	DISTRIBUTION	08/26/2005	3,429,311			1,365,797	1,365,797				
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	DISTRIBUTION	03/06/1998	19,378,474	3,814,620		6,387,241	6,387,241				296,369
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	DISTRIBUTION	01/23/1995	7,642,501			95,715	95,715				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	DISTRIBUTION	06/05/1998	2,693,428			405,731	405,731				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	DISTRIBUTION	10/10/2006	3,892,752			165,107	165,107				
000000-00-0	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	DISTRIBUTION	11/06/2002	3,599,461			212,270	212,270				
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	DISTRIBUTION	06/12/2006	10,124,905			239,267	239,267				
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	DISTRIBUTION	04/29/2005	5,153,698			237,866	237,866				
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	DISTRIBUTION	09/28/2004	6,385,716			2,646,698	2,646,698				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	DISTRIBUTION	04/15/2004	7,652,636	298,467		2,319,561	2,319,561				(9,334)
000000-00-0	STARWOOD OPPORTUNITY FUND V	GREENWICH	CT	DISTRIBUTION	05/14/1999	1,805,907	(44,334)		349,234	349,234				(621,652)
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	DISTRIBUTION	10/08/2003	19,324,676	2,824,295		2,449,650	2,449,650				4,236,410
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	DISTRIBUTION	10/17/2000	2,104,076			273,002	273,002				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	DISTRIBUTION	05/04/2006	2,460,033			2,973,082	2,973,082				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	DISTRIBUTION	10/01/2004	14,512,970			11,416,643	11,416,643				

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1799999. Joint Venture Interests - Real Estate - Unaffiliated						191,794,502	21,144,493		71,457,422	77,719,161		6,261,739	6,261,739	7,995,472
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DISTRIBUTION	11/01/1998	1,708,597	599,772		(100,083)	(100,083)				415,133
000000-00-0	LANDMARK REAL ESTATE FUND VII	SIMSBURY	CT	DISTRIBUTION	10/20/1997	1,430,183	34,272		90,000	90,000				11,603
1899999. Joint Venture Interests - Real Estate - Affiliated						3,138,780	634,044		(10,083)	(10,083)				426,736
3999999. Total - Unaffiliated						368,038,930	37,478,768		116,084,969	122,401,735		6,316,766	6,316,766	22,736,491
4099999. Total - Affiliated						57,060,157	300,655		4,688,498	4,645,581		(42,917)	(42,917)	(59,561)
4199999 - Totals						425,099,087	37,779,423		120,773,467	127,047,317		6,273,849	6,273,849	22,676,930

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
01N050-6S-1	CONT-TBA 05/01/2037		06/30/2007	DEUTSCHE BANK SECURITIES		2,619	2,698	7	1
912827-4F-6	US TREASURY 5.625 05/15/08 05/15/2008		06/07/2007	BARCLAYS BANK		50,246,095	50,000,000	183,424	1
912810-EQ-7	US TREASURY N/B 08/15/2023		04/19/2007	BARCLAYS BANK		976,371	850,000	9,392	1
912828-BM-1	US TREASURY N/B 10/15/2008		06/07/2007	BEAR STEARNS SECURITIES CORP.		44,842,815	46,000,000	212,090	1Z
912828-DT-4	US TREASURY N/B 05/15/2008		06/07/2007	BARCLAYS BANK		49,406,250	50,000,000	122,283	1Z
912828-GH-7	US TREASURY N/B 02/15/2017		05/08/2007	Various		129,671,878	130,000,000	1,309,565	1
912828-GS-3	US TREASURY N/B 05/15/2017		06/14/2007	Various		260,863,475	271,000,000	610,435	1
0399999. Bonds - U.S. Governments						536,009,502	547,852,698	2,447,196	XXX
J26160-VV-0	JAPAN-33 (15 YEAR ISSUE) 03/20/2020	D	06/29/2007	SALOMON SMITH BARNEY		10,204,279	10,949,972	21,708	1Z
G92450-NU-8	TSY 5 2014 09/07/2014	D	06/19/2007	SALOMON SMITH BARNEY		9,622,047	9,970,000	144,944	1FE
1099999. Bonds - All Other Governments						19,826,326	20,919,972	166,652	XXX
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG 07/01/2018		04/19/2007	DAIN RAUSCHER INCORPORATED		1,103,717	1,030,000		1FE
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG 07/01/2019		04/19/2007	DAIN RAUSCHER INCORPORATED		1,491,255	1,395,000		1FE
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG 07/01/2021		04/19/2007	DAIN RAUSCHER INCORPORATED		1,744,763	1,640,000		1FE
041042-KQ-4	ARKANSAS ST HIGHER ED G O 200 06/01/2026		05/04/2007	STEPHENS, INC.		19,590,869	19,435,000	4,859	1FE
13062T-ZA-5	CALIFORNIA ST G O VAR PURP 20 12/01/2034		05/18/2007	PRAGER MCCARTHY & SEALY		11,685,600	12,000,000	168,000	1FE
151847-DH-0	CENTER CA UNI SCH DIST 91 ELE 08/01/2024		05/18/2007	UNION BANK OF SWITZERLAND		1,330,920	3,000,000		1FE
151847-DJ-6	CENTER CA UNI SCH DIST 91 ELE 08/01/2025		05/18/2007	UNION BANK OF SWITZERLAND		843,260	2,000,000		1FE
151847-DK-3	CENTER CA UNI SCH DIST 91 ELE 08/01/2026		05/18/2007	UNION BANK OF SWITZERLAND		1,203,930	3,000,000		1FE
151847-DL-1	CENTER CA UNI SCH DIST 91 ELE 08/01/2027		05/18/2007	UNION BANK OF SWITZERLAND		1,141,170	3,000,000		1FE
344643-DH-1	FONTANA CA USD COP 2007 09/01/2028		04/25/2007	DAIN RAUSCHER INCORPORATED		9,223,637	9,325,000		1FE
545152-SE-1	LOS ANGELES CNTY CA COP SCHL 06/01/2027		06/08/2007	DAIN RAUSCHER INCORPORATED		9,975,744	10,040,000		1FE
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 05/01/2026		04/18/2007	DAIN RAUSCHER INCORPORATED		5,003,950	5,000,000		1FE
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 07/01/2037		06/13/2007	STONE & YOUNGBERG		2,786,535	2,885,000		1FE
919185-AV-0	VALLECITOS CA WTR DIST COP 05 07/01/2032		06/22/2007	UNION BANK OF SWITZERLAND		14,929,129	15,060,000		1FE
937416-BA-2	WASHINGTON CA UNI SCH DIST YO 08/01/2024		06/14/2007	STONE & YOUNGBERG		2,429,076	2,380,000		1FE
937416-BB-0	WASHINGTON CA UNI SCH DIST YO 08/01/2025		06/14/2007	STONE & YOUNGBERG		2,245,131	2,205,000		1FE
20772G-WV-6	CONNECTICUT ST G O 2007 SER A 05/01/2025		04/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,128,300	10,000,000		1FE
20772G-WW-4	CONNECTICUT ST G O 2007 SER A 05/01/2026		04/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,060,100	5,000,000		1FE
416414-4J-6	HARTFORD CT G O 2007 A 08/15/2021		06/13/2007	SEIBERT BRANFORD		3,854,731	3,685,000		1FE
072231-EA-7	BAY CNTY FL SCH BRD COP 2007A 07/01/2025		04/11/2007	CITIGROUP GLOBAL MARKETS		6,512,947	6,215,000		1FE
56879E-FR-5	MARION CNTY FL SCH BRD COP 20 06/01/2026		05/23/2007	DAIN RAUSCHER INCORPORATED		4,039,777	3,870,000		1FE
56879E-FS-3	MARION CNTY FL SCH BRD COP 20 06/01/2027		05/23/2007	DAIN RAUSCHER INCORPORATED		4,349,519	4,170,000		1FE
702528-EL-0	PASCO CNTY FL SCH BRD COP 200 08/01/2025		06/14/2007	CITIGROUP GLOBAL MARKETS		5,442,307	5,320,000		1FE
702528-EM-8	PASCO CNTY FL SCH BRD COP 200 08/01/2026		06/14/2007	CITIGROUP GLOBAL MARKETS		5,744,652	5,620,000		1FE
968852-VA-8	WILL CNTY IL CUSD NO 122 NEW 10/01/2023		05/17/2007	PRE-REFUNDING		2,987,318	2,975,000	17,106	1FE
968852-VB-6	WILL CNTY IL CUSD NO 122 NEW 10/01/2024		05/17/2007	PRE-REFUNDING		680,935	680,000	3,910	1FE
968852-VC-4	WILL CNTY IL CUSD NO 122 NEW 10/01/2025		05/17/2007	PRE-REFUNDING		3,351,660	3,360,000	19,320	1FE
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW 10/01/2023		05/17/2007	PRE-REFUNDING		3,765,527	3,750,000	21,563	1FE
968852-VE-0	WILL CNTY IL CUSD NO 122 NEW 10/01/2024		05/17/2007	PRE-REFUNDING		861,182	860,000	4,945	1FE
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW 10/01/2025		05/17/2007	PRE-REFUNDING		4,204,538	4,215,000	24,236	1FE
594381-EZ-4	MICHIGAN CITY IN SCH BLDG COR 07/15/2019		06/14/2007	CITY SECURITIES CORPORATION		1,575,645	1,515,000		1FE
594381-FB-6	MICHIGAN CITY IN SCH BLDG COR 07/15/2020		06/14/2007	CITY SECURITIES CORPORATION		1,653,616	1,595,000		1FE
594381-FD-2	MICHIGAN CITY IN SCH BLDG COR 07/15/2021		06/14/2007	CITY SECURITIES CORPORATION		2,273,678	2,200,000		1FE
926740-CD-1	VIGO CNTY IN SCH BLDG CORP 1S 01/10/2025		04/26/2007	HILLIARD LYONS		3,495,555	3,500,000		1FE
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1S 01/10/2027		04/26/2007	HILLIARD LYONS		5,028,613	5,055,000		1FE
481502-D2-5	JUNCTION CITY KS GO REF & IMP 09/01/2026		05/16/2007	BAUM, GEORGE K. & COMPANY		2,204,874	2,075,000	4,323	1FE
481502-D3-3	JUNCTION CITY KS GO REF & IMP 09/01/2027		05/16/2007	BAUM, GEORGE K. & COMPANY		2,314,593	2,180,000	4,542	1FE
680454-QF-5	OLDHAM CNTY KY SCH DIST BLDG 06/01/2026		06/20/2007	CITIGROUP GLOBAL MARKETS		7,425,752	7,590,000	26,328	1FE
560425-K6-6	MAINE HLTH & HIGHER EDL FACS 07/01/2023		06/28/2007	UNION BANK OF SWITZERLAND		4,776,102	4,765,000		1FE
560425-K7-4	MAINE HLTH & HIGHER EDL FACS 07/01/2024		06/28/2007	UNION BANK OF SWITZERLAND		4,995,000	4,995,000		1FE
560425-K8-2	MAINE HLTH & HIGHER EDL FACS 07/01/2025		06/28/2007	UNION BANK OF SWITZERLAND		5,232,307	5,245,000		1FE
560425-K9-0	MAINE HLTH & HIGHER EDL FACS 07/01/2026		06/28/2007	UNION BANK OF SWITZERLAND		5,454,524	5,475,000		1FE
071446-AU-2	BATTLE CREEK MI SCH DIST BLD 05/01/2028		06/14/2007	RAYMOND JAMES & ASSOCIATES, INC.		6,771,014	6,825,000		1FE
415072-GF-8	HARRISON CNTY MS SCH DIST LTD 10/01/2021		05/31/2007	PRAGER MCCARTHY & SEALY		1,114,850	1,055,000		1FE
472538-GQ-4	JEFFERSON CITY MO SCH DIST 20 03/01/2023		06/12/2007	BAUM, GEORGE K. & COMPANY		1,557,030	1,500,000	2,500	1FE
472538-GR-2	JEFFERSON CITY MO SCH DIST 20 03/01/2024		06/12/2007	BAUM, GEORGE K. & COMPANY		1,036,430	1,000,000	1,667	1FE
472538-GS-0	JEFFERSON CITY MO SCH DIST 20 03/01/2025		06/12/2007	BAUM, GEORGE K. & COMPANY		2,071,260	2,000,000	3,333	1FE
472538-GU-5	JEFFERSON CITY MO SCH DIST 20 03/01/2027		06/12/2007	BAUM, GEORGE K. & COMPANY		1,551,075	1,500,000	2,500	1FE
653424-CF-6	NIAGARA FALLS NY CITY SD HS C 06/15/2021		06/20/2007	STERNE AGEE & LEACH		3,721,544	3,595,000	4,993	1FE
653424-CG-4	NIAGARA FALLS NY CITY SD HS C 06/15/2022		06/20/2007	STERNE AGEE & LEACH		3,895,051	3,770,000	5,236	1FE
986082-EY-7	YONKERS NY G O 2007 A 05/01/2019		04/26/2007	STERNE AGEE & LEACH		2,237,535	2,075,000		1FE
986082-FT-7	YONKERS NY G O 2007 B 05/01/2028		04/26/2007	STERNE AGEE & LEACH		2,276,810	2,140,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
467736-DA-9	JACKSON CNTY OR SD NO 5 ASHLA 06/15/2015		06/13/2007	SEATTLE NORTHWEST SECURITIES CORP.		3,698,873	3,510,000		1FE
986408-BP-6	YORK CNTY PA SCH TECH COP 07 02/15/2022		04/19/2007	DAIN RAUSCHER INCORPORATED		2,825,060	2,800,000	2,450	1FE
986408-BQ-4	YORK CNTY PA SCH TECH COP 07 02/15/2023		04/19/2007	DAIN RAUSCHER INCORPORATED		2,194,126	2,180,000	1,908	1FE
121385-PW-2	BURLESON TX COP 2007 03/01/2027		06/29/2007	SOUTHWEST SECURITIES, INC.		2,078,790	2,100,000	13,023	1FE
127253-NK-4	CADDO MILLS TX INDPT SCH DIST 08/15/2032		06/29/2007	SOUTHWEST SECURITIES, INC.		1,969,559	2,010,000	12,200	1FE
270301-GB-4	EARLY TX INDPT SCH DIST SCH B 02/15/2029		06/07/2007	SOUTHWEST SECURITIES, INC.		3,212,189	3,100,000	17,653	1FE
356865-BF-1	FREER TX INDPT SCH DIST SCH B 08/15/2024		06/20/2007	SOUTHWEST SECURITIES, INC.		1,472,568	1,435,000	9,367	1FE
356865-BG-9	FREER TX INDPT SCH DIST SCH B 08/15/2026		06/20/2007	SOUTHWEST SECURITIES, INC.		1,622,660	1,585,000	10,347	1FE
356865-BH-7	FREER TX INDPT SCH DIST SCH B 08/15/2028		06/20/2007	SOUTHWEST SECURITIES, INC.		1,783,652	1,745,000	11,391	1FE
386154-3G-1	GRAND PRAIRIE TX ISD REF 2007 02/15/2026		04/27/2007	SOUTHWEST SECURITIES, INC.		3,416,164	3,425,000	13,700	1FE
412702-5X-6	HARLANDALE TX INDPT SCH DIST 08/15/2031		06/20/2007	MORGAN STANLEY DEAN WITTER		6,046,640	5,925,000	106,979	1FE
442402-8S-5	HOUSTON TX INDPT SCH DIST 99A 02/15/2012		05/22/2007	PRE-REFUNDING		1,825,702	2,300,000		1FE
442402-8T-3	HOUSTON TX INDPT SCH DIST 99A 02/15/2012		05/22/2007	PRE-REFUNDING		1,924,925	2,425,000		1FE
442402-8Y-2	HOUSTON TX INDPT SCH DIST 99A 02/15/2026		05/10/2007	PRE-REFUNDING		6,635,000	6,635,000	74,413	1FE
442402-8Z-9	HOUSTON TX INDPT SCH DIST 99A 02/15/2026		05/10/2007	PRE-REFUNDING		665,000	665,000	7,458	1FE
445042-4N-1	HUMBLE TX INDPT SCH DIST G O 02/15/2033		04/11/2007	PRAGER MCCARTHY & SEALY		2,124,402	2,100,000	2,494	1FE
509552-WB-7	LAKE DALLAS TX ISD G O SCH BL 08/15/2032		03/29/2007	PRE-REFUNDING		514,783	2,230,000		1FE
509552-WC-5	LAKE DALLAS TX ISD G O SCH BL 08/15/2033		03/29/2007	PRE-REFUNDING		596,515	2,745,000		1FE
509552-WD-3	LAKE DALLAS TX ISD G O SCH BL 08/15/2034		03/29/2007	PRE-REFUNDING		811,063	3,955,000		1FE
509552-WV-3	LAKE DALLAS TX ISD G O SCH BL 08/15/2032		03/29/2007	PRE-REFUNDING		16,159	70,000		1FE
509552-WW-1	LAKE DALLAS TX ISD G O SCH BL 08/15/2033		03/29/2007	PRE-REFUNDING		17,385	80,000		1FE
509552-WX-9	LAKE DALLAS TX ISD G O SCH BL 08/15/2034		03/29/2007	PRE-REFUNDING		24,609	120,000		1FE
947100-MB-6	WEATHERFORD TX COP 2007 03/01/2016		05/09/2007	SOUTHWEST SECURITIES, INC.		1,493,466	1,510,000	6,040	1FE
572274-BM-9	MARSHALL CNTY WV SCH DIST PUB 05/01/2020		06/15/2007	BAIRD (ROBERT W.) & CO. INC.		2,322,970	2,235,000		1FE
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB 05/01/2021		06/15/2007	BAIRD (ROBERT W.) & CO. INC.		2,409,026	2,325,000		1FE
572274-BP-2	MARSHALL CNTY WV SCH DIST PUB 05/01/2022		06/15/2007	BAIRD (ROBERT W.) & CO. INC.		2,496,458	2,415,000		1FE
2499999. Bonds - Political Subdivisions						274,572,781	286,390,000	608,782	XXX
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD # 05/01/2037		05/18/2007	MORGAN STANLEY DEAN WITTER		2,788,850	2,996,246	4,120	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD # 05/01/2037		05/18/2007	MORGAN STANLEY DEAN WITTER		813,289	873,771	1,201	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD # 06/01/2037		05/18/2007	MORGAN STANLEY DEAN WITTER		866,381	930,811	1,280	1
3128M4-T2-9	FED HOME LOAN MTG CORP GOLD # 05/01/2037		06/06/2007	MERRILL LYNCH CAPITAL MARKETS		24,823,438	24,924,695	45,695	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD # 02/01/2037		05/18/2007	MORGAN STANLEY DEAN WITTER		185,387	199,174	274	1
31371N-G7-4	FED NATL MTG ASSOC #256822 06/01/2037		05/18/2007	CHASE SECURITIES		12,169,588	12,700,426	19,403	1
31410W-MR-6	FED NATL MTG ASSOC #899568 06/01/2037		05/18/2007	CHASE SECURITIES		4,065,455	4,242,791	6,482	1
31411F-K9-4	FED NATL MTG ASSOC #906720 01/01/2037		05/18/2007	CHASE SECURITIES		4,518,443	4,715,538	7,204	1
31411U-GL-9	FED NATL MTG ASSOC #914703 04/01/2037		05/18/2007	CHASE SECURITIES		11,771,000	12,284,452	18,768	1
31411W-FK-8	FED NATL MTG ASSOC #916470 05/01/2037		05/18/2007	CHASE SECURITIES		3,832,814	4,000,002	6,111	1
31411W-4L-8	FED NATL MTG ASSOC #917127 06/01/2037		05/18/2007	CHASE SECURITIES		7,010,639	7,316,444	11,178	1
31411X-EF-8	FED NATL MTG ASSOC #917334 04/01/2037		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		5,015	4,915	10	1
31413A-FS-7	FED NATL MTG ASSOC #939477 06/01/2037		05/18/2007	CHASE SECURITIES		3,161,662	3,299,574	5,041	1
31413A-GS-6	FED NATL MTG ASSOC #939509 06/01/2037		05/18/2007	CHASE SECURITIES		1,380,563	1,440,783	2,201	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		06/01/2007	SCHEDULED PAY UP		72,397	72,397		1
31395W-ZJ-9	FHR 3016 ZC 08/15/2035		06/01/2007	SCHEDULED PAY UP		414,761	414,761		1
31396R-KV-8	FHR 3153 JE 01/15/2034		04/30/2007	LEHMAN BROTHERS INC.		8,804,220	8,992,500	2,748	1
31397G-SS-0	FHR 3305 AU 10/15/2033		04/17/2007	MERRILL LYNCH CAPITAL MARKETS		741,127	743,917	3,596	1
31397G-UZ-1	FHR 3305 Z 04/15/2027		04/17/2007	MERRILL LYNCH CAPITAL MARKETS		4,474,159	4,500,883	19,941	1
375306-AL-1	GILBERT AZ WTR RES MUN PPTY S 10/01/2018		06/13/2007	PEACOCK, HISLOP, STALEY & GIVEN, INC.		4,649,525	4,425,000		1FE
375306-AM-9	GILBERT AZ WTR RES MUN PPTY S 10/01/2019		06/13/2007	PEACOCK, HISLOP, STALEY & GIVEN, INC.		4,776,346	4,575,000		1FE
375306-AN-7	GILBERT AZ WTR RES MUN PPTY S 10/01/2020		06/13/2007	PEACOCK, HISLOP, STALEY & GIVEN, INC.		5,459,108	5,250,000		1FE
04109L-AV-7	ARKANSAS DEV FIN GAME FISH CO 07/15/2027		06/21/2007	STEPHENS, INC.		2,157,478	2,105,000	3,216	1FE
041186-VB-0	ARKANSAS ST UNIV REV 07 03/01/2022		06/06/2007	STEPHENS, INC.		1,334,170	1,265,000	3,514	1FE
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 03/01/2037		06/06/2007	STEPHENS, INC.		4,636,921	4,615,000	12,178	1FE
007947-A@-3	SPRINGDALE AR INDL DEV AERT I 10/01/2008		06/08/2007	GATES CAPITAL CORP.		4,999,987	5,684,000		4Z
914115-UH-1	UNIVERSITY OF CENTRAL AR STUD 11/01/2027		06/19/2007	CREWS & ASSOC.		1,726,758	1,675,000	6,281	1FE
130685-EK-2	CALIFORNIA PUB WKS LSE REV ME 06/01/2027		06/13/2007	UNION BANK OF SWITZERLAND		4,871,060	4,915,000		1FE
130795-CL-9	CALIFORNIA STWIDE CMNTY ENERT 12/01/2033		04/11/2007	DEUTSCHE BANK SECURITIES		9,337,190	11,485,000		3Z
130795-CS-4	CALIFORNIA STWIDE CMNTY ENERT 12/01/2032		04/11/2007	DEUTSCHE BANK SECURITIES		7,048,623	8,670,000		4Z
130795-FZ-5	CALIFORNIA STWIDE CMNTY VALLE 07/15/2031		05/18/2007	RAYMOND JAMES & ASSOCIATES, INC.		4,000,000	4,000,000		3Z
533021-AV-3	LINCOLN CA CMNTY FAC DIST 200 09/01/2034		05/09/2007	PIPER JAFFRAY INC.		9,799,100	10,000,000		1FE
767495-EH-3	RIPON CA REDEV AGY RIPON CMNT 11/01/2036		05/24/2007	E.J. DE LA ROSA & CO.		1,772,797	1,770,000		1FE
77781P-BJ-5	ROSEVILLE CA CMNTY FAC DISTS 09/01/2033		05/04/2007	PIPER JAFFRAY INC.		977,310	1,000,000		1FE
785849-QP-8	SACRAMENTO CA CITY FING TAX A 12/01/2031		06/27/2007	APEX PRYOR SECURITITES		2,552,990	8,545,000		1FE
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH S 09/01/2030		06/22/2007	STONE & YOUNGBERG		2,817,049	2,760,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH S 09/01/2035		06/22/2007	STONE & YOUNGBERG		2,491,784	2,550,000		1FE
246395-NZ-6	DELAWARE HSG AUTH SGL FAM MTG 07/01/2027		05/17/2007	BAUM, GEORGE K. & COMPANY		2,200,000	2,200,000		1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG 07/01/2032		05/17/2007	BAUM, GEORGE K. & COMPANY		3,000,000	3,000,000		1FE
339176-AP-4	FLEMING ISLAND PLANTATION FL 05/01/2022		04/20/2007	PRAGER MCCARTHY & SEALY		1,784,254	1,780,000	445	1FE
339176-AQ-2	FLEMING ISLAND PLANTATION FL 05/01/2027		04/20/2007	PRAGER MCCARTHY & SEALY		1,981,760	2,000,000	500	1FE
339176-AR-0	FLEMING ISLAND PLANTATION FL 05/01/2031		04/20/2007	PRAGER MCCARTHY & SEALY		2,220,705	2,250,000	563	1FE
43233A-CR-5	HILLSBOROUGH CNTY FL IND TAMP 10/01/2036		05/17/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,210,914	2,185,000	15,477	1FE
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAII 05/01/2026		06/22/2007	DAIN RAUSCHER INCORPORATED		7,569,120	8,000,000	57,244	1FE
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT 03/01/2029		06/15/2007	ABN AMRO SECURITIES (USA) INC.		3,670,000	3,670,000		1FE
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX R 03/01/2025		06/15/2007	ABN AMRO SECURITIES (USA) INC.		1,000,000	1,000,000		1FE
45201Y-TC-1	ILLINOIS HSG DEV AUTH HMEOWNE 08/01/2022		04/12/2007	UNION BANK OF SWITZERLAND		3,820,000	3,820,000		1FE
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 06/01/2025		05/22/2007	LEHMAN BROTHERS INC.		7,500,000	7,500,000		1FE
926742-BY-2	VIGO CNTY IN UNION HOSPITAL 2 09/01/2047		06/27/2007	RAYMOND JAMES & ASSOCIATES, INC.		13,955,480	14,000,000		3Z
505392-BU-3	LABETTE CNTY KS LABETTE HEALT 09/01/2037		06/22/2007	STIFEL NICOLAUS & CO, INC.		1,131,790	1,100,000		3Z
546267-CH-6	LOUISIANA HSG FIN MULTI ORLEA 04/15/2022		04/15/2007	SCHEDULED PAY UP		259,380	259,380		6
546398-SK-5	LOUISIANA PUB FAC TULANE UNIV 12/15/2022		05/02/2007	MORGAN KEEGAN & COMPANY, INC.		2,500,000	2,500,000		1FE
56052E-YY-8	MAINE HSG AUTH MTG PUR 2007 S 11/15/2022		04/20/2007	UNION BANK OF SWITZERLAND		4,255,000	4,255,000		1FE
560459-ZG-7	MAINE MUN BOND BANK 2007 C 11/01/2024		04/25/2007	UNION BANK OF SWITZERLAND		3,190,219	2,985,000		1FE
560459-ZJ-1	MAINE MUN BOND BANK 2007 C 11/01/2026		04/25/2007	UNION BANK OF SWITZERLAND		4,107,950	3,850,000		1FE
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2 03/01/2026		06/08/2007	PRAGER MCCARTHY & SEALY		1,542,823	1,580,000		1FE
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2 03/01/2027		06/08/2007	PRAGER MCCARTHY & SEALY		1,602,954	1,645,000		1FE
914399-JD-3	UNIVERSITY OF MAINE SYS REV 2 03/01/2028		06/08/2007	PRAGER MCCARTHY & SEALY		1,662,770	1,710,000		1FE
914399-JE-1	UNIVERSITY OF MAINE SYS REV 2 03/01/2029		06/08/2007	PRAGER MCCARTHY & SEALY		1,766,963	1,790,000		1FE
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2 03/01/2030		06/08/2007	PRAGER MCCARTHY & SEALY		1,857,536	1,885,000		1FE
914399-JG-6	UNIVERSITY OF MAINE SYS REV 2 03/01/2031		06/08/2007	PRAGER MCCARTHY & SEALY		1,942,748	1,975,000		1FE
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2 03/01/2032		06/08/2007	PRAGER MCCARTHY & SEALY		2,063,028	2,060,000		1FE
059231-SB-7	BALTIMORE MD WTR REF SER 2007 07/01/2032		05/17/2007	CITIGROUP GLOBAL MARKETS		22,995,000	22,995,000		1FE
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 200 12/01/2023		04/13/2007	UNION BANK OF SWITZERLAND		2,525,000	2,525,000		1FE
60411K-AR-3	MINNESOTA PUB FACS AUTH WTR P 03/01/2023		06/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,254,240	7,000,000	38,889	1FE
91336T-CE-8	UNIVERSITY OF SOUTHERN MS ATH 03/01/2027		04/13/2007	MORGAN KEEGAN & COMPANY, INC.		2,470,750	2,500,000		1FE
139404-DK-0	CAPE GIRARDEAU CNTY MO SE MO 06/01/2032		04/20/2007	PRE-REFUNDING		3,328,581	3,355,000	74,486	1FE
139404-DR-5	CAPE GIRARDEAU CNTY MO SE MO 06/01/2032		04/20/2007	PRE-REFUNDING		639,921	645,000	14,320	2FE
48503S-CZ-0	KANSAS CITY MO DWNTWN REDEV D 12/01/2026		05/23/2007	FAHNESTOCK & CO., INC.		7,547,371	7,655,000		1FE
48503S-DA-4	KANSAS CITY MO DWNTWN REDEV D 12/01/2027		05/23/2007	FAHNESTOCK & CO., INC.		8,139,334	8,270,000		1FE
60636P-YE-4	MISSOURI ENVIR WTR PCR ST REV 01/01/2025		04/19/2007	EDWARDS, A.G., & SONS, INC.		1,555,035	1,500,000		1FE
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 04/01/2020		04/04/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,374,679	2,215,000		1FE
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 04/01/2021		04/04/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,488,680	2,325,000		1FE
755146-AK-3	RAYTOWN MO REDEV PROJ AREA 1 12/01/2031		06/13/2007	PIPER JAFFRAY INC.		3,352,104	3,320,000		1FE
755146-AQ-0	RAYTOWN MO REDEV PROJ AREA 1 12/01/2025		06/13/2007	PIPER JAFFRAY INC.		1,446,589	1,425,000		1FE
791676-AF-6	ST LOUIS MO PKG 2006 A 12/15/2020		04/12/2007	POPULAR SECURITIES		2,194,703	2,060,000	35,192	1FE
64579F-QN-6	NEW JERSEY HLTH TRINITAS HOSP 07/01/2014		05/11/2007	GOLDMAN, SACHS & CO.		4,750,000	4,750,000		2FE
64579F-QP-1	NEW JERSEY HLTH TRINITAS HOSP 07/01/2023		05/10/2007	GOLDMAN, SACHS & CO.		40,000,000	40,000,000		2FE
649852-AH-3	NEW YORK ST SOLID WASTE MGMT 05/01/2012		05/15/2007	PRAGER MCCARTHY & SEALY		2,007,000	2,000,000	4,297	2FE
68607D-KH-7	OREGON ST DEPT TRANSN HWY USE 11/15/2032		05/17/2007	MORGAN STANLEY DEAN WITTER		19,909,200	20,000,000		1FE
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH C 11/01/2026		06/08/2007	WACHOVIA SECURITIES		3,461,259	3,325,000	5,080	1FE
805777-JK-6	SAYRE PA HLTH CARE FAC GUTHRI 12/01/2031		04/17/2007	PRE-REFUNDING		3,819,268	3,880,000	86,114	1FE
805777-JU-4	SAYRE PA HLTH CARE FAC GUTHRI 12/01/2031		04/17/2007	PRE-REFUNDING		1,102,469	1,120,000	24,858	1FE
01852L-BL-3	ALLIANCE ARPT AUTH TX AMERICA 12/01/2029		03/22/2007	CITIGROUP GLOBAL MARKETS		(2,880)			5Z
052409-BY-4	AUSTIN TX CONV CTR FIRST TIER 01/01/2019		05/18/2007	DAIN RAUSCHER INCORPORATED		1,083,890	1,000,000	24,208	1FE
052409-CA-5	AUSTIN TX CONV CTR FIRST TIER 01/01/2024		05/18/2007	DAIN RAUSCHER INCORPORATED		3,787,800	3,540,000	85,698	1FE
87638T-AR-4	TARRANT CNTY TX CULT TX HLTH 02/15/2026		04/26/2007	MORGAN STANLEY DEAN WITTER		5,154,800	5,000,000		1FE
875906-MK-2	TARRANT CNTY TX HLTH COOK CHL 12/01/2018		06/13/2007	CITIGROUP GLOBAL MARKETS		2,939,464	2,830,000		1FE
875906-MV-8	TARRANT CNTY TX HLTH COOK CHL 12/01/2030		06/13/2007	CITIGROUP GLOBAL MARKETS		13,865,287	13,655,000		1FE
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2 07/15/2025		04/17/2007	UNION BANK OF SWITZERLAND		7,648,754	7,725,000		1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2 07/15/2026		04/17/2007	UNION BANK OF SWITZERLAND		7,913,183	8,005,000		1FE
902261-GN-0	TYLER TX HLTH FAC MOTHER FRAN 07/01/2033		04/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,038,800	10,000,000		2FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 10/01/2025		03/14/2007	BAUM, GEORGE K. & COMPANY		10,032			1FE
3199999. Bonds - Special Revenues						441,903,089	453,562,458	647,814	XXX
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		06/06/2007	MCMAHAN SECURITIES CO LP		344,610	300,000	3,117	2FE
26816L-AY-8	DYNEGY HOLDINGS INC 06/01/2015		06/28/2007	Various		3,315,188	3,450,000	20,010	4FE
60467P-AH-7	MIRANT AMERICAS GENERATION, L 05/01/2011		04/13/2007	Various		3,042,656	2,875,000	110,465	6
743263-AD-7	PROGRESS ENERGY 03/01/2011		05/17/2007	J. P. MORGAN SECURITIES, INC.		7,431,620	7,000,000	111,825	2FE
88031V-AA-7	TENASKA GATEWAY 12/31/2023		05/31/2007	BNP PARIBAS SECURITIES CORP		15,000,000	15,000,000		2FE

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3899999. Bonds - Public Utilities						29,134,074	28,625,000	245,417	XXX
396789-LL-1	GCCFC 2005-GG5, A5 04/10/2037		05/02/2007	GREENWICH CAPITAL MARKETS, INC.		7,803,720	7,863,000	6,846	1FE
04541G-NA-6	ABSHE 2004-HE9 M1 12/25/2034		05/09/2007	MERRILL LYNCH CAPITAL MARKETS		14,404,142	14,339,167	45,180	1FE
003890-AC-4	ACADEMIC FIN CORP SERIES 2005 06/01/2042		05/23/2007	CITIGROUP GLOBAL MARKETS		13,000,000	13,000,000		1FE
004421-EX-7	ACE 2004-OP1, M2 04/25/2034		04/04/2007	CANTOR FITZGERALD		7,967,500	8,000,000	21,233	1FE
000886-AB-7	ADC TELECOMMUNICATIONS 3.0650 06/15/2013		06/20/2007	MCMAHAN SECURITIES CO LP		1,079,375	1,100,000	1,751	4
007903-AK-3	ADVANCED MICRO DEVICES 6.0000 05/01/2015		06/28/2007	Various		5,377,036	5,500,000	45,833	4FE
00826T-AF-5	AFFYMETRIX INC .750000% 12/15 12/15/2033		05/10/2007	DEUTSCHE BANK CAPITAL CORP.		1,039,090	1,000,000	3,125	3
023135-AF-3	AMAZON.COM INC 02/01/2009		06/14/2007	MORGAN STANLEY DEAN WITTER		2,580,000	2,500,000	44,597	4FE
023178-AB-2	AMBASSADORS INTL INC 3.750000 04/15/2027		05/16/2007	THOMAS WEISEL PARTNERS		1,132,355	1,250,000	6,042	4Z
026874-AX-5	AMERICAN INTL GROUP 10/01/2015		06/07/2007	BANK OF AMERICA		3,801,400	4,000,000	39,839	1FE
02744M-AA-6	AMERICAN MEDICAL SYSTEMS 3.25 07/01/2036		06/05/2007	Various		2,684,541	2,350,000	27,512	4FE
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		04/09/2007	CITIGROUP GLOBAL MARKETS		922,800	1,000,000	247	1FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		04/16/2007	MORGAN STANLEY DEAN WITTER		924,620	1,000,000	813	1FE
03027W-AA-0	AMTT 2007-1 A-FX 04/15/2037		04/27/2007	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
025826-AM-0	AMXCA 2006-2 C 01/15/2014		06/07/2007	GOLDMAN, SACHS & CO.		9,956,250	10,000,000	42,375	2FE
032346-AD-0	AMYLIN PHARMACEUTICALS 2.5000 04/15/2011		06/04/2007	CIBC WORLD MARKETS		2,125,660	1,500,000	2,847	5
032346-AE-8	AMYLIN PHARMACEUTICALS 3.0000 06/15/2014		06/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,979,720	2,000,000	667	5Z
039483-AV-4	ARCHER DANIELS .875000% 02/15 02/15/2014		05/01/2007	Various		2,728,708	2,650,000	3,869	1FE
007036-HV-1	ARMT 2005-3 2A1 07/25/2035		04/18/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,774,204	4,841,532	18,297	1FE
05947U-R8-3	BACM 2005-3, A4 07/10/2043		05/02/2007	BEAR STEARNS SECURITIES CORP.		5,746,172	6,000,000	4,668	1FE
06050T-KW-1	BANK OF AMERICA NA 06/15/2017		06/14/2007	BANK OF AMERICA		4,996,000	5,000,000		1FE
067806-AD-1	BARNES GROUP INC 3.375000% 03 03/15/2027		05/10/2007	BANK OF AMERICA SECURITIES LLC		1,499,418	1,250,000	7,383	4Z
059484-AB-1	BASAT 2006-G1 A2 03/18/2009		05/11/2007	BARCLAYS BANK		5,996,953	6,000,000	24,733	1FE
07556Q-AQ-8	BEAZER HOMES USA 06/15/2016		04/13/2007	WARBURG DILLION READ LLC		957,500	1,000,000	27,760	3FE
075811-AC-3	BECKMAN COULTER INC 2.500000% 12/15/2036		05/02/2007	J. P. MORGAN SECURITIES, INC.		1,025,656	1,000,000	9,861	2FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022 01/15/2022		06/06/2007	Various		1,112,525	1,000,000	8,594	2FE
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875 04/23/2017		04/17/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,000,000	1,000,000		5FE
091935-AA-4	BLACKBOARD INC 3.250000% 07/0 07/01/2027		06/15/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,000,000	1,000,000		3Z
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		06/13/2007	CITIGROUP GLOBAL MARKETS		1,011,250	1,000,000	405	1FE
110394-AA-1	BRISTOW GROUP INC 09/15/2017		06/08/2007	Various		2,559,888	2,550,000		3FE
073879-QX-9	BSABS 2005-HE2 3A1 02/25/2035		06/29/2007	J. P. MORGAN SECURITIES, INC.		4,507,962	4,507,786	6,962	1FE
12189T-AY-0	BURLINGTON NORTH SANTA F 05/01/2017		04/10/2007	J. P. MORGAN SECURITIES, INC.		5,997,000	6,000,000		2FE
12189T-AZ-7	BURLINGTON NORTH SANTA F 05/01/2037		04/10/2007	GOLDMAN, SACHS & CO.		8,492,605	8,500,000		2FE
14040E-HG-0	CAPITAL ONE BANK 06/13/2013		06/01/2007	BARCLAYS BANK		2,072,400	2,000,000	62,472	2FE
140661-AA-7	CAPMARK FINANCIAL GROUP 05/10/2017		05/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,990,340	6,000,000		2FE
14149Y-AN-8	CARDINAL HEALTH INC 06/15/2017		06/05/2007	BARCLAYS BANK		5,981,160	6,000,000		2FE
14912L-2Y-6	CATERPILLAR FIN SERV CRP 03/15/2016		06/13/2007	BANK OF AMERICA		2,906,340	3,000,000	42,625	1FE
12489W-LB-8	CBASS 2005-CB3 AF2 09/25/2028		06/11/2007	HSBC SECURITIES, INC.		9,070,238	9,209,459	14,789	1FE
12489W-NM-2	CBASS 2005-CB6 A2 07/25/2035		06/13/2007	J. P. MORGAN SECURITIES, INC.		2,965,078	3,000,000	6,860	1FE
12489W-NN-0	CBASS 2005-CB6 A3 07/25/2035		06/29/2007	MERRILL LYNCH CAPITAL MARKETS		2,769,480	2,826,000	1,608	1FE
12489W-PH-1	CBASS 2005-CB7 AF2 11/25/2035		04/13/2007	GOLDMAN, SACHS & CO.		4,953,125	5,000,000	12,153	1FE
22822R-AF-7	CCI 2006-1A AFX 11/15/2036		06/07/2007	DEUTSCHE BANK SECURITIES		22,449,485	22,925,000	90,174	1FE
161571-AC-8	CHAIT 2004-A9 A9 06/15/2010		05/24/2007	BARCLAYS BANK		24,799,805	25,000,000	33,542	1FE
172967-DU-2	CITIGROUP INC 09/29/2011		06/06/2007	SALOMON SMITH BARNEY		8,860,320	9,000,000	91,800	1FE
172967-EC-1	CITIGROUP INC 05/29/2037		05/18/2007	SALOMON SMITH BARNEY		8,881,290	9,000,000		1FE
179584-AA-5	CLAIRE'S STORES INC 06/01/2015		05/22/2007	BEAR STEARNS SECURITIES CORP.		875,000	875,000		5Z
179584-AD-9	CLAIRE'S STORES INC 06/01/2015		05/22/2007	BEAR STEARNS SECURITIES CORP.		875,000	875,000		5FE
179584-AG-2	CLAIRE'S STORES INC 06/01/2017		05/22/2007	BEAR STEARNS SECURITIES CORP.		875,000	875,000		5Z
990976-9A-2	CLAIRE'S STORES INC. TERM B 05/29/2014		06/19/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,985,000	3,000,000		4FE
454797-7C-9	CLARIAN IND HEALTH FACILITY F 03/01/2033		05/01/2007	CITIGROUP GLOBAL MARKETS		22,875,000	22,875,000	16,870	1FE
161581-DE-0	CMAOT 2003-C A4 06/15/2010		05/16/2007	ABN AMRO SECURITIES (USA) INC.		3,811,373	3,845,623	1,884	1FE
17312B-AB-8	CMLTI 2007-WFH2 A2 03/25/2037		03/13/2007	SALOMON SMITH BARNEY		(1,000,000)	(1,000,000)		1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		06/28/2007	DAIN RAUSCHER INCORPORATED		11,400,000	11,400,000		1FE
12543D-AD-2	COMMUNITY HEALTH SYSTEMS 07/15/2015		06/27/2007	Various		6,758,996	6,800,000		4FE
14041P-BD-7	COPAR 2005-1 A3 08/15/2009		04/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		7,365,440	7,400,709	15,097	1FE
22238H-GQ-7	COUNTRYWIDE FINL CORP 06/07/2012		06/04/2007	GOLDMAN, SACHS & CO.		9,481,665	9,500,000		1FE
12619M-AB-5	CPS 2007-B A2 06/15/2017		06/25/2007	BEAR STEARNS SECURITIES CORP.		12,499,261	12,500,000		1FE
22541H-BV-3	CREDIT SUISSE NEW YORK 1.7500 05/05/2014		05/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000	5,000,000		4Z
126304-AR-5	CSC HOLDINGS INC 04/15/2012		04/27/2007	EXCHANGE		1,449,447	1,500,000	3,375	4FE
126408-GJ-6	CSX CORP 05/01/2017		04/20/2007	SALOMON SMITH BARNEY		5,989,020	6,000,000		2FE
126408-GK-3	CSX CORP 05/01/2037		04/20/2007	MORGAN STANLEY DEAN WITTER		8,991,270	9,000,000		2FE
126650-BG-4	CVS CAREMARK CORP 06/01/2010		05/22/2007	LEHMAN BROTHERS INC.		5,000,000	5,000,000		2FE

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126650-BJ-8	CVS CAREMARK CORP 06/01/2027		05/22/2007	LEHMAN BROTHERS INC.		7,431,450	7,500,000		2FE
02151L-AA-4	CWALT 2007-20 A1 06/25/2047		06/19/2007	GREENWICH CAPITAL MARKETS, INC.		13,000,000	13,000,000	8,407	1Z
126673-WW-8	CWL 2005-1, 3AV3 07/25/2035		05/07/2007	BARCLAYS BANK		5,173,390	5,171,774	12,003	1FE
12666R-AF-7	CWL 2006-9 1AF6 10/25/2046		04/11/2007	BEAR STEARNS SECURITIES CORP.		4,036,094	4,000,000	9,982	1FE
152314-DP-2	CXHE 2001-B A5 07/25/2032		06/29/2007	J. P. MORGAN SECURITIES, INC.		3,061,821	3,069,494	2,500	1FE
152314-KG-4	CXHE 2004-C, AF3 04/25/2028		01/02/2007	J. P. MORGAN SECURITIES, INC.		(334,551)	(336,761)	(150)	1FE
152314-NM-8	CXHE 2005-C AF3 06/25/2035		06/13/2007	J. P. MORGAN SECURITIES, INC.		1,983,828	2,000,000	4,089	1FE
232806-AJ-8	CYPRESS SEMICONDUCTOR CO 1.00 09/15/2009		04/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,036,020	1,000,000	972	1Z
232806-AK-5	CYPRESS SEMICONDUCTOR CO 1.00 09/15/2009		06/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,146,250	2,000,000	4,889	4Z
245217-AM-6	DEL MONTE CORP 12/15/2012		04/16/2007	MORGAN STANLEY DEAN WITTER		2,102,500	2,000,000	59,417	4FE
248019-AJ-0	DELUXE CORP 06/01/2015		05/09/2007	J. P. MORGAN SECURITIES, INC.		220,000	220,000		3Z
254543-AA-9	DIODES INC 2.250000% 10/01/20 10/01/2026		06/04/2007	Various		2,390,800	2,500,000	7,688	4Z
254709-AB-4	DISCOVER FINANCIAL SVS 06/12/2017		06/05/2007	MORGAN STANLEY DEAN WITTER		7,983,680	8,000,000		2FE
26157V-9C-3	DRESSER, INC. 2ND LIEN 05/04/2015		05/31/2007	LEHMAN BROTHERS INC.		500,000	500,000		5FE
277461-BE-8	EASTMAN KODAK CO 3.375000% 10 10/15/2033		04/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		503,125	500,000	47	4FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		06/22/2007	CITIGROUP GLOBAL MARKETS		400,000	400,000		1FE
28140U-AD-7	EDUCATION FUNDING CAPITAL TRU 12/15/2032		06/19/2007	DAIN RAUSCHER INCORPORATED		3,450,000	3,450,000		1FE
28140V-AE-3	EDUCATION FUNDING CAPITAL TRU 06/15/2043		05/18/2007	CITIGROUP GLOBAL MARKETS		1,650,000	1,650,000		1FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES 06/01/2042		06/20/2007	CITIGROUP GLOBAL MARKETS		12,450,000	12,450,000		1FE
29426L-AA-6	EPICOR SOFTWARE CORP 2.375000 05/15/2027		05/02/2007	LEHMAN BROTHERS INC.		1,000,000	1,000,000		4FE
313586-81-0	FANNIE MAE 01/01/1		06/13/2007	CITIGROUP GLOBAL MARKETS		2,514,375	2,500,000		1
31428N-AE-8	FEDERATED STUDENT FINANCE COR 06/01/2040		06/19/2007	DAIN RAUSCHER INCORPORATED		1,000,000	1,000,000		1FE
34460X-AA-7	FONTAINEBLEAU LAS VEGAS 06/15/2015		06/14/2007	BANK OF AMERICA		2,201,000	2,175,000	4,812	5FE
345370-CF-5	FORD MOTOR COMPANY 4.250000% 12/15/2036		06/12/2007	Various		1,716,000	1,500,000	17,236	5FE
34529A-AC-2	FORDO 2007-A A3A 08/15/2011		06/19/2007	ABN AMRO SECURITIES (USA) INC.		12,998,138	13,000,000		1FE
346091-AX-9	FOREST OIL CORPORATION 06/15/2019		06/01/2007	J. P. MORGAN SECURITIES, INC.		700,000	700,000		4FE
36159J-AR-2	GEMNT 2006-1 A 09/15/2012		06/13/2007	Various		51,285,503	51,685,000	69,293	1FE
369300-AD-0	GENERAL CABLE CORP .875000% 1 11/15/2013		04/30/2007	THOMAS WEISEL PARTNERS		1,635,213	1,250,000	5,104	4FE
370334-BC-7	GENERAL MILLS INC 5.250000% 0 04/11/2037		05/11/2007	MORGAN STANLEY DEAN WITTER		10,983,500	11,000,000	47,979	2FE
370442-69-1	GENERAL MOTORS CORP 1.500000% 06/01/2009		05/24/2007	CITIGROUP GLOBAL MARKETS		3,750,000	3,750,000		5Z
372917-AN-4	GENZYME CORP 1.250000% 12/01/ 12/01/2023		05/24/2007	Various		2,994,041	2,890,000	13,701	2FE
373298-BU-1	GEORGIA-PACIFIC CORP 05/15/2031		06/20/2007	J. P. MORGAN SECURITIES, INC.		2,229,375	2,175,000	21,448	4FE
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		04/05/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,327,200	2,000,000	5,556	3Z
382550-AU-5	GOODYEAR TIRE & RUBBER 07/01/2015		05/10/2007	GOLDMAN, SACHS & CO.		3,303,750	3,000,000	100,500	4FE
398905-AE-9	GROUP 1 AUTOMOTIVE INC 2.2500 06/15/2036		06/11/2007	BANK OF AMERICA SECURITIES LLC		1,755,256	2,000,000	22,375	3Z
40430H-DC-9	HASC 2006-OPT1 2A3 12/25/2035		05/08/2007	Various		8,590,594	8,600,000	20,387	1FE
40431C-AB-4	HAT 2006-3 A2 12/17/2009		04/27/2007	SALOMON SMITH BARNEY		9,999,219	10,000,000	22,417	1FE
420122-AG-8	HAWKER BEECHCRAFT ACQ CO 04/01/2017		05/02/2007	MORGAN STANLEY DEAN WITTER		2,687,500	2,500,000	27,760	5FE
404119-AY-5	HCA INC 11/15/2016		05/09/2007	MORGAN STANLEY DEAN WITTER		1,933,750	1,750,000	82,815	4FE
42805R-AC-3	HERTZ 2004-1A A3 05/25/2009		05/11/2007	Various		15,414,260	15,735,000	26,159	1FE
40431F-AD-3	HFCHC 2007-1 A1V 03/20/2036		04/18/2007	HSBC SECURITIES, INC.		2,250,000	2,250,000		1FE
40431F-AF-8	HFCHC 2007-1 A2V 03/20/2036		04/17/2007	HSBC SECURITIES, INC.		5,000,000	5,000,000		1FE
40431M-AD-8	HFCHC 2007-2 A1V 07/20/2036		05/17/2007	HSBC SECURITIES, INC.		21,000,000	21,000,000	3,156	1FE
40431M-AK-2	HFCHC 2007-2 M1 07/20/2036		05/17/2007	HSBC SECURITIES, INC.		7,000,000	7,000,000		1FE
40431M-AL-0	HFCHC 2007-2 M2 07/20/2036		05/17/2007	HSBC SECURITIES, INC.		4,000,000	4,000,000		1FE
444903-AK-4	HUMAN GENOME SCIENCES 2.25000 10/15/2011		04/09/2007	MCMAHAN SECURITIES CO LP		487,575	500,000	5,531	5Z
451055-AA-5	ICONIX BRAND GROUP INC 1.8750 06/30/2012		06/14/2007	LEHMAN BROTHERS INC.		2,500,000	2,500,000		4FE
460690-AV-2	INTERPUBLIC GROUP CO INC 11/15/2014		04/18/2007	SALOMON SMITH BARNEY		1,546,875	1,650,000	45,260	3FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000 12/15/2036		05/16/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,942,500	2,000,000	21,811	2FE
45974V-B4-9	INTL LEASE FINANCE CORP 06/01/2014		05/23/2007	BARCLAYS BANK		5,989,680	6,000,000		1FE
46126P-AC-0	INVERNESS MEDICAL INNOV 3.000 05/15/2016		05/09/2007	WARBURG DILLION READ LLC		4,000,000	4,000,000		4FE
46185R-AK-6	INVITROGEN CORPORATION 1.5000 02/15/2024		06/19/2007	MCMAHAN SECURITIES CO LP		1,839,400	2,000,000	10,583	2Z
46185R-AM-2	INVITROGEN CORPORATION 3.2500 06/15/2025		06/18/2007	EXCHANGE		1,441,541	1,400,000	379	2
44980Y-AH-0	IPCS INC 05/01/2013		04/11/2007	BANK OF AMERICA		875,000	875,000		4Z
47102X-AF-2	JANUS CAPITAL GROUP INC 06/15/2017		06/07/2007	SALOMON SMITH BARNEY		6,981,870	7,000,000		2FE
708130-AC-3	JC PENNEY CORPORATION IN 10/15/2036		04/25/2007	LEHMAN BROTHERS INC.		7,402,125	7,500,000		2FE
46629B-AF-6	JPMAC 2006-CW2 AF6 08/25/2036		04/11/2007	LEHMAN BROTHERS INC.		3,019,219	3,000,000	7,415	1FE
46626L-GZ-7	JPMAC 2006-FRE2 A3 02/25/2036		06/14/2007	MERRILL LYNCH CAPITAL MARKETS		19,067,480	19,067,480	72,827	1FE
46630M-AG-7	JPMAC 2007-CH2 AF6 01/25/2037		05/08/2007	J. P. MORGAN SECURITIES, INC.		1,887,309	1,900,000	2,930	1FE
442488-AM-4	K. HOVNANIAN ENTERPRISES 04/01/2012		06/28/2007	SALOMON SMITH BARNEY		1,581,000	1,700,000	38,557	4FE
48273V-AA-8	K-2 STUDENT LOAN TRUST I 07/01/2044		05/23/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
48238Q-AB-1	KAR HOLDINGS INC 05/01/2014		04/13/2007	GOLDMAN, SACHS & CO.		875,000	875,000		5FE
48238Q-AC-9	KAR HOLDINGS INC 05/01/2015		04/13/2007	GOLDMAN, SACHS & CO.		875,000	875,000		5FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
49130N-AF-6	KENTUCKY HIGHER EDUCATION 05/01/2030		05/22/2007	OPPENHEIMER & CO., INC.		3,400,000	3,400,000		1FE
49130N-AG-4	KENTUCKY HIGHER EDUCATION 05/01/2030		05/29/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,650,000	2,650,000		1FE
49925J-AA-5	KNOWLEDGE WORKS FOUNDATION - 12/01/2047		05/16/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		10,925,000	10,925,000		1FE
50075N-AB-0	KRAFT FOODS INC 11/01/2011		04/18/2007	BANK OF AMERICA		6,064,920	6,000,000	161,250	1FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B 05/23/2014		06/05/2007	GOLDMAN, SACHS & CO.		800,000	800,000		3FE
52107Q-AD-7	LAZARD GROUP 06/15/2017		06/18/2007	GOLDMAN, SACHS & CO.		5,982,120	6,000,000		3FE
52108H-3F-9	LBUBS 2005-C2, A4 04/15/2030		05/02/2007	J. P. MORGAN SECURITIES, INC.		29,715,234	30,000,000	108,290	1FE
524908-WH-9	LEHMAN BROTHERS HOLDINGS 05/03/2032		04/24/2007	LEHMAN BROTHERS INC.		5,920,920	6,000,000		1FE
535678-AA-4	LINEAR TECHNOLOGY CORP 3.0000 05/01/2027		05/23/2007	Various		4,617,135	4,500,000	12,292	3Z
539830-AP-4	LOCKHEED MARTIN CORP 3.018130 08/15/2033		06/11/2007	MORGAN STANLEY DEAN WITTER		688,405	500,000	2,129	1FE
552078-AW-7	LYONDELL CHEMICAL COMPAN 09/15/2014		05/03/2007	SALOMON SMITH BARNEY		1,846,250	1,750,000	20,611	4FE
577729-AE-6	MAXTOR CORP 2.375000% 08/15/2 08/15/2012		06/14/2007	THOMAS WEISEL PARTNERS		2,001,000	1,500,000	12,271	3FE
55262S-AC-9	MBNAM 1998-E C 09/15/2010		05/07/2007	BARCLAYS BANK		5,053,125	5,000,000	22,917	2FE
55264T-CZ-2	MBNAS 2005-A3, A3 10/15/2012		06/07/2007	GOLDMAN, SACHS & CO.		40,699,921	42,200,000	129,765	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOA 01/31/2014		03/30/2007	GOLDMAN, SACHS & CO.		2,512,453	2,493,750		4FE
584690-AB-7	MEDICIS PHARMACEUTICAL 1.5000 06/04/2033		05/07/2007	THOMAS WEISEL PARTNERS		1,260,313	1,250,000	7,917	3
585055-AL-0	MEDTRONIC INC 1.500000% 04/15 04/15/2011		04/17/2007	KBC FINANCIAL PRODUCTS USA INC		1,041,670	1,000,000	167	1FE
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		04/17/2007	BANK OF AMERICA SECURITIES LLC		1,054,074	1,000,000	226	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 2 05/30/2027		06/14/2007	J. P. MORGAN SECURITIES, INC.		7,630,000	7,000,000		1FE
595112-AH-6	MICRON TECHNOLOGY INC 1.87500 06/01/2014		06/22/2007	MORGAN STANLEY DEAN WITTER		7,963,140	7,500,000	9,870	3FE
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTA 09/01/2034		04/24/2007	CITIGROUP GLOBAL MARKETS		4,600,000	4,600,000		1FE
606072-FZ-4	MISSOURI HIGHER ED 01/01/2031		06/26/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		8,550,000	8,550,000		1FE
606072-GW-0	MISSOURI HIGHER ED 07/01/2032		05/16/2007	OPPENHEIMER & CO., INC.		3,400,000	3,400,000		1FE
60740F-AF-2	MOBILE MINI INC 05/01/2015		04/23/2007	DEUTSCHE BANK SECURITIES		871,045	875,000		4Z
990921-9B-6	MORENO GROUP LLC DELAYED DRAW 05/10/2014		05/21/2007	BANK OF AMERICA		66,667	66,667		4Z
990921-9A-8	MORENO GROUP LLC TERM LOAN B 05/10/2014		05/21/2007	BANK OF AMERICA		888,889	888,889		4Z
617446-H5-1	MORGAN STANLEY 04/27/2017		04/24/2007	MORGAN STANLEY DEAN WITTER		5,981,820	6,000,000		1FE
61755E-AB-4	MSAC 2007-NC4 A2A 05/25/2037		06/18/2007	MORGAN STANLEY DEAN WITTER		13,500,000	13,500,000		1FE
624758-AA-6	MUELLER WATER PRODUCTS 06/01/2017		05/16/2007	BANK OF AMERICA		220,000	220,000		4Z
571628-AA-4	MVCOT 2007-1A A 05/20/2029		05/22/2007	SALOMON SMITH BARNEY		19,999,516	20,000,000	21,459	1FE
628530-AG-2	MYLAN LABORATORIES INC 1.2500 03/15/2012		04/13/2007	Various		2,008,314	1,850,000	2,460	3FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		04/17/2007	BANK OF AMERICA SECURITIES LLC		479,052	500,000	2,024	1FE
637640-AD-5	NATIONAL SEMICONDUCTOR 06/15/2012		06/13/2007	GOLDMAN, SACHS & CO.		4,998,550	5,000,000		2FE
640094-AG-3	NEFF CORP 06/01/2015		05/23/2007	Various		2,022,500	1,970,000		5FE
640268-AH-1	NEKTAR THERAPEUTICS 3.250000% 09/28/2012		04/03/2007	MCMAHAN SECURITIES CO LP		2,404,650	2,460,000	2,443	5
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2032		06/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		10,500,000	10,500,000		1FE
65332V-AY-9	NEXTEL COMMUNIC 01/15/2010		06/13/2007	GOLDMAN, SACHS & CO.		990,000	1,000,000	22,313	2FE
62913F-AG-7	NII HOLDINGS INC 3.125000% 06 06/15/2012		05/31/2007	DEUTSCHE BANK CAPITAL CORP.		2,500,000	2,500,000		3Z
65543A-AA-2	NORANDA ALUMINIUM ACQUIS 05/15/2015		05/11/2007	Various		5,265,313	5,250,000		5FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATIO 07/01/2036		06/20/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
671040-AF-0	OSI PHARMACEUTICALS INC 2.000 12/15/2025		05/01/2007	Various		1,070,598	800,000	5,778	4Z
69121P-CG-6	OWNIT 2006-1 AF1 12/25/2036		06/07/2007	DEUTSCHE BANK SECURITIES		10,795,086	10,879,658	18,031	1FE
698476-DA-3	PANHANDLE TEX SERIES A-3 04/01/2031		05/24/2007	CITIGROUP GLOBAL MARKETS		54,000,000	54,000,000	87,252	1FE
698657-AG-8	PANTRY INC 02/15/2014		05/01/2007	Various		4,049,375	4,000,000	55,326	4FE
704549-AG-9	PEABODY ENERGY CORP 4.750000% 12/15/2066		06/14/2007	BANK OF AMERICA SECURITIES LLC		1,108,738	1,000,000	528	4FE
71722T-AF-1	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		06/07/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,950,000	4,950,000		1FE
69337N-AC-2	PHHMC 2007-3 A-3-1 05/18/2037		04/25/2007	W.J. MAYER & COMPANY		24,853,750	25,000,000	119,974	1FE
69336Q-AC-6	PHHMC 2007-4 A3 06/18/2037		06/08/2007	W.J. MAYER & COMPANY		13,619,550	14,000,000	62,769	1FE
726505-AD-2	PLAINS EXPLORATION & PRO 06/15/2015		06/13/2007	J. P. MORGAN SECURITIES, INC.		2,400,000	2,400,000		4FE
69344F-AD-8	PMC SIERRA INC 2.250000% 10/1 10/15/2025		05/09/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		293,658	250,000	453	4
69349L-AA-6	PNC BANK NA 01/15/2017		06/06/2007	MORGAN STANLEY DEAN WITTER		2,879,490	3,000,000	63,875	1FE
73102Q-AA-4	POLAR TANKERS INC 05/10/2037		05/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000		1FE
73316P-JD-3	POPLR 2005-6 A3 01/25/2036		05/10/2007	J. P. MORGAN SECURITIES, INC.		1,995,313	2,000,000	4,418	1FE
741503-AL-0	PRICELINE.COM INC .750000% 09 09/30/2013		05/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,277,495	1,500,000	1,073	4FE
74153Q-AD-4	PRIDE INTERNATIONAL INC 3.250 05/01/2033		04/25/2007	KBC FINANCIAL PRODUCTS USA INC		1,332,500	1,000,000	16,160	3FE
743862-AA-2	PROVIDENT COMPANIES INC 03/15/2028		04/12/2007	GOLDMAN, SACHS & CO.		883,520	840,000	5,413	3FE
744320-AX-3	PRUDENTIAL FINANCIAL INC 06/15/2012		06/14/2007	DEUTSCHE BANK SECURITIES		1,995,240	2,000,000		1FE
744320-AY-1	PRUDENTIAL FINANCIAL INC 06/15/2017		06/14/2007	SALOMON SMITH BARNEY		1,997,800	2,000,000		1FE
744320-AG-7	PRUDENTIAL FINANCIAL INC 2.94 12/12/2036		06/14/2007	Various		8,832,775	8,500,000	42,021	1FE
69366A-AB-6	PSS WORLD MEDICAL INC 2.25000 03/15/2024		06/05/2007	Various		2,095,232	1,750,000	8,234	4FE
14150B-AA-2	PTS ACQUISITION 04/15/2015		04/04/2007	MORGAN STANLEY DEAN WITTER		1,750,000	1,750,000		5Z
75970N-BD-8	RAMC 2005-3 AF3 11/25/2035		05/21/2007	J. P. MORGAN SECURITIES, INC.		18,788,477	19,000,000	58,437	1FE
75971E-AF-3	RAMC 2006-3, AF3 11/25/2036		04/24/2007	GOLDMAN, SACHS & CO.		4,984,375	5,000,000	20,172	1FE

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760985-4U-2	RAMP 2004-RZ2 AI6 03/25/2034		04/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		6,733,328	6,800,000	12,263	1FE
75605E-AK-6	REALOGY CORP 04/15/2014		04/05/2007	J. P. MORGAN SECURITIES, INC.		2,593,133	2,625,000		5FE
75605E-AR-1	REALOGY CORP 04/15/2015		04/05/2007	J. P. MORGAN SECURITIES, INC.		215,921	220,000		5FE
990897-9C-6	REALOGY CORP. CREDIT LINK FAC 10/10/2013		05/18/2007	J. P. MORGAN SECURITIES, INC.		955,739	954,545		3FE
990897-9A-0	REALOGY CORP. TERM B 10/10/2013		05/18/2007	J. P. MORGAN SECURITIES, INC.		3,549,886	3,545,455		3FE
75886F-AB-3	REGENERON PHARMACEUTICAL 5.50 10/17/2008		06/22/2007	CIBC WORLD MARKETS		3,585,000	3,500,000	36,667	5
76114E-AC-6	RESIDENTIAL CAPITAL LLC 06/01/2012		05/22/2007	BANK OF AMERICA		5,978,160	6,000,000		2FE
749941-AE-0	RF MICRO DEVICES INC 1.500000 07/01/2010		06/11/2007	Various		3,030,590	3,000,000	19,833	4
749685-AK-9	RPM INTERNATIONAL INC. 1.3890 05/13/2033		04/13/2007	CIBC WORLD MARKETS		893,250	1,500,000	8,971	2FE
781904-AR-8	RURAL CELLULAR CORP 06/01/2013		05/24/2007	BEAR STEARNS SECURITIES CORP.		1,312,000	1,312,000		5Z
80004C-AC-5	SANDISK CORP 1.000000% 05/15/ 05/15/2013		06/14/2007	Various		2,124,927	2,500,000	1,972	3FE
86363M-AA-9	SASC 2007-GEL2 A1 05/25/2037		05/03/2007	LEHMAN BROTHERS INC.		17,000,000	17,000,000	30,997	1FE
86364G-AB-9	SASC 2007-TC1 A-IO 04/25/2031		06/22/2007	LEHMAN BROTHERS INC.		1,500,000		100,205	1FE
805564-PP-0	SAST 2004-1 M2 03/25/2035		04/03/2007	DEUTSCHE BANK SECURITIES		9,004,219	9,000,000	22,575	1FE
80556Y-AB-1	SAST 2007-2 A2A 05/25/2047		04/18/2007	MORGAN STANLEY DEAN WITTER		4,000,000	4,000,000		1FE
805423-AA-8	SAVVIS INC 3.000000% 05/15/20 05/15/2012		06/12/2007	Various		3,033,840	3,000,000	4,500	4Z
78388J-AJ-5	SBA COMMUNICATIONS CORP .3750 12/01/2010		06/05/2007	DEUTSCHE BANK CAPITAL CORP.		2,180,460	2,000,000	146	4Z
808627-AA-1	SCIELE PHARMA INC 2.625000% 0 05/15/2027		06/04/2007	WARBURG DILLION READ LLC		3,160,720	3,000,000	3,354	2
82001C-AA-8	SHARP 2006-AHM5 N1 11/25/2046		04/17/2007	DEUTSCHE BANK SECURITIES		27,573,847	27,631,292	129,522	1FE
82459A-AA-9	SHINGLE SPRINGS TRIBAL G 06/15/2015		06/22/2007	MORGAN STANLEY DEAN WITTER		212,000	212,000		4Z
84649P-AF-2	SPANSION LLC 06/01/2013		05/11/2007	BANK OF AMERICA		875,000	875,000		4FE
790849-AC-7	ST JUDE MEDICAL INC 1.220000% 12/15/2008		06/07/2007	Various		4,035,341	4,000,000	3,745	2FE
86386M-AB-0	STUDENT LOAN CONSOLIDATION CE 03/01/2042		06/29/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000		1FE
84751P-HT-9	SURF 2005-BC4 A2B 09/25/2036		04/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		45,001,760	45,000,000	41,625	1FE
83612J-AC-8	SVHE 2006-EQ1 A3 10/25/2036		04/20/2007	GREENWICH CAPITAL MARKETS, INC.		8,308,300	8,320,000		1FE
871543-AB-0	SYMMETRICOM INC 3.250000% 06/ 06/15/2025		05/25/2007	THOMAS WEISEL PARTNERS		481,250	500,000	7,493	4
87612E-AP-1	TARGET CORP 05/01/2017		04/26/2007	J. P. MORGAN SECURITIES, INC.		14,959,800	15,000,000		1FE
89579A-AB-7	TAROT 2007-A A2 03/14/2011		05/22/2007	GOLDMAN, SACHS & CO.		11,999,914	12,000,000		1FE
879131-AG-5	TEKTRONIX 1.625000% 07/15/201 07/15/2012		06/25/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,000,000	2,000,000		3FE
881609-AU-5	TESORO CORP 06/01/2017		05/23/2007	LEHMAN BROTHERS INC.		1,400,000	1,400,000		3FE
88732J-AA-6	TIME WARNER CABLE INC 07/02/2012		04/04/2007	WACHOVIA SECURITIES		9,981,500	10,000,000		2FE
88732J-AC-2	TIME WARNER CABLE INC 05/01/2017		05/16/2007	BARCLAYS BANK		3,007,680	3,000,000	20,475	2FE
89417E-AD-1	TRAVELERS COS INC 06/15/2037		05/23/2007	BANK OF AMERICA		2,959,440	3,000,000		1FE
896522-AF-6	TRINITY INDUSTRIES INC 3.8750 06/01/2036		05/03/2007	LEHMAN BROTHERS INC.		2,220,000	2,000,000	30,785	4FE
91359P-AC-4	UNIVERSAL HOSPITAL SERVI 06/01/2015		05/22/2007	MERRILL LYNCH CAPITAL MARKETS		875,000	875,000		4FE
91359P-AD-2	UNIVERSAL HOSPITAL SERVI 06/01/2015		05/22/2007	Various		2,662,188	2,625,000		4FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRS 09/29/2014		03/30/2007	DEUTSCHE BANK SECURITIES		2,822,315	2,818,792		4FE
902973-AQ-9	US BANCORP INC 3.600000% 09/2 09/20/2036		05/29/2007	Various		6,498,883	6,500,000	38,400	1FE
90331H-KY-8	US BANK NA 12/05/2007		06/07/2007	BEAR STEARNS SECURITIES CORP.		3,000,132	3,000,000	3,086	1FE
912909-AB-4	US STEEL CORP 06/01/2013		05/16/2007	J. P. MORGAN SECURITIES, INC.		5,997,420	6,000,000		3FE
90333H-AD-3	USI HOLDINGS CORP 11/15/2014		04/26/2007	GOLDMAN, SACHS & CO.		435,000	435,000		5Z
90333H-AE-1	USI HOLDINGS CORP 05/15/2015		04/26/2007	GOLDMAN, SACHS & CO.		435,000	435,000		5Z
990936-9A-6	USI HOLDINGS CORP. TRANCHE B 05/04/2014		05/22/2007	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		4FE
912909-AD-0	USX-MARATHON OIL 06/01/2037		05/16/2007	J. P. MORGAN SECURITIES, INC.		4,473,225	4,500,000		2FE
990844-9B-0	VENETIAN MACAU LTD NEW PROJEC 05/25/2013		04/25/2007	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		4FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE 12/15/2038		06/07/2007	OPPENHEIMER & CO., INC.		1,050,000	1,050,000		1FE
92857W-AE-0	VODAFONE GROUP PLC 07/15/2018		06/14/2007	GREENWICH CAPITAL MARKETS, INC.		5,164,500	6,000,000	118,708	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		05/09/2007	LEHMAN BROTHERS INC.		627,255	500,000	856	1FE
93933W-AC-0	WASHINGTON MUTUAL BANK 01/15/2015		05/31/2007	GOLDMAN, SACHS & CO.		4,756,550	5,000,000	99,653	1FE
929766-7G-2	WBCMT 2005-C21, A4 10/15/2044		05/04/2007	WACHOVIA SECURITIES		19,926,562	20,000,000	23,872	1FE
94973V-AM-9	WELLPOINT INC 06/15/2017		06/05/2007	BANK OF AMERICA		4,964,100	5,000,000		2FE
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.00 03/15/2047		06/14/2007	WARBURG DILLION READ LLC		1,066,141	1,000,000	10,489	4Z
969457-AW-0	WILLIAMS COS 07/15/2019		06/20/2007	MORGAN STANLEY DEAN WITTER		2,152,500	2,000,000	67,778	3FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN 01/03/2012		03/30/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,002,703	1,980,424		4FE
977100-AJ-5	WISCONSIN STATE GENERAL REVEN 05/01/2032		06/15/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,900,000	4,900,000		1FE
92977Y-AV-3	WMLT 2005-WMC1 A3 10/25/2035		04/10/2007	MERRILL LYNCH CAPITAL MARKETS		19,981,250	20,000,000	55,800	1FE
984121-BS-1	XEROX CORPORATION 05/15/2012		05/14/2007	SALOMON SMITH BARNEY		11,953,560	12,000,000		2FE
983919-AC-5	XILINX INC 3.125000% 03/15/20 03/15/2037		04/04/2007	MORGAN STANLEY DEAN WITTER		2,502,630	2,500,000	7,465	3FE
13645R-AF-1	CANADIAN PACIFIC RR CO 05/15/2037	T	05/03/2007	MORGAN STANLEY DEAN WITTER		5,898,540	6,000,000		2FE
656568-AC-6	NORTEL NETWORKS CORP 1.750000 04/15/2012	T	05/24/2007	Various		6,986,729	7,000,000	11,691	4FE
12498N-AB-9	CBASS 2006-CB2 AF2 12/25/2036	F	05/16/2007	ABN AMRO SECURITIES (USA) INC.		3,683,106	3,699,000	11,305	1FE
23330N-AA-0	DUBAI PORTS WORLD 07/02/2017	F	06/21/2007	SALOMON SMITH BARNEY		5,985,900	6,000,000		1FE
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, S 04/07/2009	F	06/06/2007	VARIOUS		(7,500)			3

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
D4085M-HT-7	KFW 10/27/2008	F	06/18/2007	TORONTO DOMINION SECURITIES (USA) INC.		4,679,865	4,828,585	313,527	1FE
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 06/28/2019	F	06/08/2007	CITICORP SECURITIES		10,000,000	10,000,000		1Z
98372P-AK-4	XL CAPITAL LTD 05/15/2027	F	05/02/2007	GOLDMAN, SACHS & CO.		9,980,500	10,000,000		1FE
4599999. Bonds - Industrial and Miscellaneous						1,470,225,260	1,469,246,320	3,946,594	XXX
6099997. Total - Bonds - Part 3						2,771,671,033	2,806,596,448	8,062,456	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						2,771,671,033	2,806,596,448	8,062,456	XXX
69349H-20-6	PNM RESOURCES INC		04/25/2007	LAZARD FRERES & COMPANY	40,000.000	2,243,300	0.00		RP2LFE
6199999. Preferred Stocks - Public Utilities						2,243,300	XXX		XXX
23385H-20-8	DAIRY FARMERS OF AMERICA		06/04/2007	RAYMOND JAMES & ASSOCIATES, INC.	150,000.000	15,185,000	0.00		P3UZ
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM		05/16/2007	LEHMAN BROTHERS	260,000.000	6,500,000	0.00		P3UZ
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL		05/16/2007	DEUTSCHE BANK A.G.	260,000.000	6,500,000	0.00		P1LFE
G4933P-11-9	IPC HOLDINGS LTD	F	04/13/2007	LAZARD FRERES & COMPANY	40,000.000	1,103,000	0.00		P3LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						29,288,000	XXX		XXX
110394-40-0	BRISTOW GROUP INC		05/07/2007	CITIGROUP GLOBAL MARKETS	10,000.000	536,710	0.00		P4LFE
265338-30-1	DUNE ENERGY INC		05/01/2007	JEFFERIES & COMPANY, INC.	500.000	500,000	0.00		P4LZ
28336L-40-6	EL PASO CORPORATION		04/03/2007	BANK OF AMERICA SECURITIES LLC	2,000.000	2,605,028	0.00		P4LFE
35671D-79-0	FREEPORT-MC COPP		04/23/2007	JEFFERIES & COMPANY, INC.	1,400.000	2,245,320	0.00		P4L
35671D-78-2	FREEPORT-MCMORAN C & G		06/08/2007	Various	100,000.000	11,478,136	0.00		P4LFE
38144Q-AA-7	GOLDMAN SACHS CAP III		05/09/2007	GOLDMAN, SACHS & CO.	9,000,000.000	9,000,000	0.00		P2UZ*
44628M-AA-9	HUNTINGTON CAPITAL III		05/07/2007	GOLDMAN, SACHS & CO.	7,000,000.000	6,980,820	0.00		RP3UZ*
485170-80-7	KANSAS CITY SOUTHERN		04/03/2007	JEFFERIES & COMPANY, INC.	811.000	1,134,386	0.00		P5LFE
524908-WZ-9	LEHMAN BROS HLDG CP VIII		05/09/2007	LEHMAN BROTHERS INC.	9,000,000.000	9,000,000	0.00		P2UZ*
549462-30-7	LUCENT TECH CAP TRUST I		06/06/2007	CITIGROUP GLOBAL MARKETS	1,500.000	1,548,750	0.00		RP4L
651195-30-7	NEWELL FINANCIAL TRUST I		06/25/2007	LAZARD FRERES & COMPANY	20,000.000	979,000	0.00		RP2LFE
817315-AW-4	SEPRACOR INC 0% 10/15/2024		04/09/2007	BANK OF AMERICA SECURITIES LLC	1,000,000.000	974,842	0.00		RP5U
93935R-AA-3	WASH MUTUAL PFD FDG II		05/21/2007	GOLDMAN, SACHS & CO.	5,000,000.000	5,000,000	0.00		P3UZ*
98877C-AA-5	ZFS FINANCE USA TRUST I		05/03/2007	SALOMON SMITH BARNEY	10,000,000.000	10,000,000	0.00		RP3UZ*
853254-AB-6	STANDARD CHARTERED BANK	F	05/22/2007	MERRILL LYNCH CAPITAL MARKETS	3,000,000.000	3,000,000	0.00		P3UZ*
981058-AC-4	WOORI BANK	F	04/25/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000,000.000	10,000,000	0.00		RP3UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						74,982,993	XXX		XXX
6599997. Total - Preferred Stocks - Part 3						106,514,293	XXX		XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						106,514,293	XXX		XXX
00130H-10-5	AES CORP.		05/31/2007	BRIDGE TRADING CO.	119,600.000	2,867,350			L
001204-10-6	AGL RESOURCES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,936.000	84,219			L
023608-10-2	AMEREN CORPORATION		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	5,094			L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.		05/24/2007	Various	13,970.000	669,041			L
03836W-10-3	AQUA AMERICA INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,858.000	85,933			L
03840P-10-2	AQUILA INC		05/18/2007	MORGAN STANLEY DEAN WITTER	9,345.000	39,585			L
092113-10-9	BLACK HILLS CORP.		05/11/2007	CANTOR, FITZGERALD & CO.	2,200.000	92,655			L
209115-10-4	CONSOLIDATED EDISON INC.		05/25/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	33,080.000	1,610,971			L
210371-10-0	CONSTELLATION ENERG		05/31/2007	BRIDGE TRADING CO.	32,100.000	2,987,852			L
233293-10-9	D P L, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	555.000	17,050			L
25746U-10-9	DOMINION RESOURCES, INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	8,924			L
26441C-10-5	DUKE ENERGY CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	700.000	14,469			L
266233-10-5	DUQUESNE LIGHT HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,680.000	94,094			L
281020-10-7	EDISON INT'L		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	5,174			L
29266M-10-9	ENERGY EAST CORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	773.000	19,102			L
29364G-10-3	ENTERGY CORP NEW COM		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	11,182			L
294549-10-0	EQUITABLE RESOURCES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,239.000	167,451			L
30161N-10-1	EXELON CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	14,572			L
337932-10-7	FIRSTENERGY CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	6,770			L
302571-10-4	FPL GROUP INC COM		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	6,217			L
391164-10-0	GREAT PLAINS ENERGY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,895.000	125,444			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,058.000	52,251			L
451107-10-6	IDACORP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,309.000	43,295			L
552690-10-9	M D U RESOURCES GROUP, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	4,853.000	148,712			L
636180-10-1	NATIONAL FUEL GAS CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,732.000	80,224			L
67019E-10-7	NSTAR		05/18/2007	MORGAN STANLEY DEAN WITTER	2,540.000	92,961			L
69331C-10-8	P G & E CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	5,051			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
713291-10-2	PEPCO HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	5,332.000	162,788			L
69349H-10-7	PNM RESOURCES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,767.000	116,104			L
69351T-10-6	PPL CORPORATION		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,405			L
743263-10-5	PROGRESS ENERGY INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	5,126			L
744573-10-6	PUBLIC SVC ENTERPRISE GR		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	17,738			L
745310-10-2	PUGET ENERGY, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,082.000	80,631			L
748356-10-2	QUESTAR CORP.		06/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	8,280.000	893,493			L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		05/18/2007	MORGAN STANLEY DEAN WITTER	3,180.000	140,121			L
816851-10-9	SEMPRA ENERGY		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	6,449			L
826428-10-4	SIERRA PACIFIC RESOURCES		05/18/2007	MORGAN STANLEY DEAN WITTER	5,507.000	103,085			L
842587-10-7	SOUTHERN CO.		05/08/2007	Various	37,770.000	1,422,087			L
92240G-10-1	VECTREN CORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	1,857.000	54,826			L
95709T-10-0	WESTAR ENERGY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,278.000	63,250			L
92924F-10-6	WGL HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,397.000	49,078			L
976657-10-6	WISCONSIN ENERGY		05/18/2007	MORGAN STANLEY DEAN WITTER	2,928.000	144,925			L
J38468-10-4	KYUSHU ELEC POWER JPY500	D	05/23/2007	ALLIANCE BERNSTEIN	42,300.000	1,179,059			U
6699999. Common Stocks - Public Utilities						13,798,808	XXX		XXX
001055-10-2	AFLAC INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,500.000	72,975			L
010317-10-5	ALABAMA NATL BANCORP		06/22/2007	CANTOR, FITZGERALD & CO.	5,100.000	319,777			L
025816-10-9	AMERICAN EXPRESS		06/06/2007	Various	127,400.000	8,029,134			L
026874-10-7	AMERICAN INT'L. GRO		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	54,536			L
03060R-10-1	AMERICREDIT CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	3,261.000	82,195			L
037389-10-3	AON CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	3,956			L
363576-10-9	ARTHUR J GALLAGHER & CO		05/18/2007	MORGAN STANLEY DEAN WITTER	2,861.000	82,013			L
045487-10-5	ASSOCIATED BANC-CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,785.000	90,632			L
04621X-10-8	ASSURANT INC		04/16/2007	CANTOR, FITZGERALD & CO.	5,500.000	313,408			L
046265-10-4	ASTORIA FINANCIAL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,088.000	54,960			L
060505-10-4	BANK OF AMERICA CORP		06/12/2007	Various	55,940.000	2,834,892			V
062540-10-9	BANK OF HAWAII CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	967.000	52,448			L
064057-10-2	BANK OF NEW YORK CO., INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	8,312			L
58551A-10-8	BANK OF NEW YORK MELLON CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,412			V
054937-10-7	BB&T CORPORATION		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	8,108			L
073902-10-8	BEAR STEARNS COS., INC.		04/16/2007	BERNSTEIN (SANFORD C.) & CO., INC.	11,850.000	1,816,937			L
084423-10-2	BERKLEY W R CORP COM		05/18/2007	MORGAN STANLEY DEAN WITTER	4,380.000	141,797			L
115236-10-1	BROWN & BROWN		05/18/2007	MORGAN STANLEY DEAN WITTER	3,745.000	95,894			L
14040H-10-5	CAPITAL ONE FINL CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	31,090.000	2,374,247			L
149150-10-4	CATHAY GENERAL BANCORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,372.000	46,145			L
808513-10-5	CHARLES SCHWAB		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,900.000	93,590			L
167760-10-7	CHICAGO MERCANTILE		06/15/2007	Various	14,300.000	7,696,871			L
171232-10-1	CHUBB CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	5,304			L
172967-10-1	CITIGROUP INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	36,120.000	1,911,077			L
178566-10-5	CITY NATIONAL CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	689.000	53,006			L
195493-30-9	COLONIAL BANCGROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,348.000	83,794			L
200340-10-7	COMERICA INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	6,230			L
200641-10-8	COMMERCE GROUP INC		05/18/2007	Various	14,176.000	476,754			L
208464-88-3	CONSECO INC		05/02/2007	LAZARD FRERES & COMPANY	160,000.000	2,836,800			L
222372-10-4	COUNTRYWIDE FINANCI		04/17/2007	Various	127,700.000	4,599,034			L
229899-10-9	CULLEN FROST BANKERS, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,640.000	140,026			L
278265-10-3	EATON VANCE CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,858.000	113,639			L
313586-10-9	FANNIE MAE		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	28,820.000	1,631,901			L
31308T-10-0	FCSTONE GROUP		06/14/2007	KNIGHT SECURITIES, L.P.	11,600.000	636,005			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL, INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,932.000	74,871			L
316773-10-0	FIFTH THIRD BANCORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	7,838			L
318522-30-7	FIRST AMERICAN CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,373.000	120,463			L
33582V-10-8	FIRST NIAGARA FINL GRP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,229.000	30,426			L
337915-10-2	FIRSTMERIT CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,054.000	44,670			L
354613-10-1	FRANKLIN RESOURCES		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	65,624			L
313400-30-1	FREDDIE MAC		06/12/2007	Various	18,550.000	1,215,895			L
35907K-10-5	FRONTIER FINL CORP		04/16/2007	CANTOR, FITZGERALD & CO.	12,000.000	310,360			L
37247D-10-6	GENWORTH FINL INC		05/02/2007	Various	90,100.000	3,168,818			L
38141G-10-4	GOLDMAN SACHS GROUP		05/10/2007	Various	22,700.000	5,081,042			L
391648-10-2	GREATER BAY BANCORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,485.000	41,379			L
410867-10-5	HANOVER INS GROUP INC CO		05/18/2007	MORGAN STANLEY DEAN WITTER	1,421.000	69,640			L

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

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416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		05/17/2007	Various	1,200.000	124,864			L
404132-10-2	HCC INSURANCE HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,980.000	98,508			L
440327-10-4	HORACE MANN EDUCATORS		05/18/2007	MORGAN STANLEY DEAN WITTER	1,175.000	25,221			L
456607-10-0	INDYMAC BANCORP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,682.000	117,415			L
45865V-10-0	INTERCONTINENTAL EXCHANGE		06/20/2007	Various	40,462.000	6,345,058			U
461915-10-0	INVESTORS FINANCIAL SERVICES CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,711.000	105,069			L
472319-10-2	JEFFERIES GROUP INC NEW		05/18/2007	MORGAN STANLEY DEAN WITTER	3,760.000	115,093			L
46625H-10-0	JP MORGAN CHASE & CO		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	60,048			L
493267-10-8	KEYCORP NEW COM		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	3,644			L
524908-10-0	LEHMAN BROTHERS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,585			L
524908-56-3	LEHMAN BROTHERS HOLDINGS		04/05/2007	LAZARD FRERES & COMPANY	20,000.000	556,470			L
527288-10-4	LEUCADIA NATIONAL CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,504.000	120,123			L
534187-10-9	LINCOLN NATIONAL CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	6,937			L
571748-10-2	MARSH & MCLENNAN		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	6,302			L
571834-10-0	MARSHALL & ILSLEY C		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,744			L
589400-10-0	MERCURY GENERAL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	977.000	55,330			L
590188-10-8	MERRILL LYNCH & CO., INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	26,928			L
59156R-10-8	METLIFE INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	19,254			L
615369-10-5	MOODY'S CORP		04/24/2007	MORGAN STANLEY DEAN WITTER	91,200.000	6,222,877			L
617446-44-8	MORGAN STANLEY		06/12/2007	Various	13,480.000	1,176,359			L
635405-10-3	NATIONAL CITY CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	7,354			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/05/2007	CANTOR, FITZGERALD & CO.	11,000.000	196,050			L
67090F-10-6	NUVEEN INVESTMENTS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,996.000	107,794			L
677240-10-3	OHIO CAS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	522.000	22,470			L
680223-10-4	OLD REPUBLIC INTL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	6,064.000	131,013			L
693475-10-5	PNC FINANCIAL SERVICES GROUP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,379			L
74251V-10-2	PRINCIPAL FINANCIAL		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	74,968			L
743674-10-3	PROTECTIVE LIFE CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,805.000	91,471			L
744320-10-2	PRUDENTIAL FINANCIA		06/01/2007	Various	50,439.000	4,653,996			L
750236-10-1	RADIAN GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,342.000	84,283			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,227.000	98,964			L
7591EP-10-0	REGIONS FINANCIAL CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	6,848			L
G8018D-10-7	SECURITY CAPITAL ATLANTIC, INC.		04/13/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	11,300.000	321,269			A
82669G-10-4	SIGNATURE BK NEW YORK NY		05/21/2007	CANTOR, FITZGERALD & CO.	8,900.000	304,116			L
78442P-10-6	SLM CORPORATION		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	34,830.000	1,958,491			L
852891-10-0	STANCORP FINANCIAL GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	952.000	44,779			L
867914-10-3	SUNTRUST BANKS, INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	8,360			L
78486Q-10-1	SVB FINANCIAL GROUP		05/18/2007	MORGAN STANLEY DEAN WITTER	682.000	35,730			L
872275-10-2	TCF FINANCIAL		05/18/2007	MORGAN STANLEY DEAN WITTER	2,925.000	80,765			L
69344M-10-1	THE PMI GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,461.000	73,061			L
89417E-10-9	TRAVELERS COMPANIES INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	10,762			L
902973-30-4	U.S. BANCORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	20,730			L
90984P-10-5	UNITED COMMUNITY BANKS INC		06/07/2007	CANTOR, FITZGERALD & CO.	1,300.000	39,004			L
929903-10-2	WACHOVIA CORP. (NEW		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	700.000	38,585			L
930059-10-0	WADDELL & REED FINANCIAL		05/18/2007	MORGAN STANLEY DEAN WITTER	1,803.000	44,525			L
939322-10-3	WASH MUTUAL INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	12,156			L
938824-10-9	WASHINGTON FEDERAL		05/18/2007	MORGAN STANLEY DEAN WITTER	2,313.000	57,225			L
947890-10-9	WEBSTER FINANCIAL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,313.000	104,074			L
949746-10-1	WELLS FARGO & CO		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	113,290.000	4,005,268			L
957090-10-3	WESTAMERICA BANCORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	405.000	18,858			L
971807-10-2	WILMINGTON TRUST CORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	1,637.000	68,895			L
G98255-10-5	XL CAPITAL LTD	F	04/19/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	15,200.000	1,103,064			L
G88473-11-4	3I GROUP ORD GBP0.62784	D	04/30/2007	ALLIANCE BERNSTEIN	13,683.000	315,880			U
G0070K-10-3	ACE LIMITED	F	04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	5,851			L
D03080-11-2	ALLIANZ SE NPV (REGD) (VINKULIERT)	D	06/18/2007	ALLIANCE BERNSTEIN	6,100.000	1,424,281			U
21254X-10-6	CONVERSUS CAP	F	06/29/2007	BANK OF AMERICA SECURITIES LLC	688,000.000	17,200,000			L
T32760-13-3	CREDITO ITALIANO	D	06/14/2007	ALLIANCE BERNSTEIN	130,137.000	1,282,508			U
G3223R-10-8	EVEREST RE GROUP LTD	F	05/18/2007	MORGAN STANLEY DEAN WITTER	1,371.000	146,746			L
Q56993-16-7	MACQUARIE BANK LIM MACQUARIE BANK	D	05/16/2007	ALLIANCE BERNSTEIN	3,056.000	219,464			U
G5790V-11-5	MAN GROUP ORD USD0.03	D	04/30/2007	ALLIANCE BERNSTEIN	44,268.000	496,574			L
Q78063-11-4	QBE INS GROUP NPV	D	04/02/2007	ALLIANCE BERNSTEIN	4,864.000	122,778			U
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	06/08/2007	ALLIANCE BERNSTEIN	18,294.000	235,139			L
H89231-33-8	UBS AG CHF0.1	D	04/27/2007	ALLIANCE BERNSTEIN	33,328.000	2,189,440			L

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6799999. Common Stocks - Banks, Trust and Insurance Companies						99,670,633	XXX		XXX
885535-10-4	3 COM CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	11,548.000	53,799			L
65440K-10-6	99 CENTS ONLY STORES		05/18/2007	MORGAN STANLEY DEAN WITTER	850.000	12,464			L
000361-10-5	A A R CORP.		05/31/2007	BANC OF AMERICA SECURITIES	19,300.000	625,633			L
002824-10-0	ABBOTT LABS		06/01/2007	Various	48,144.000	3,518,667			L
002896-20-7	ABERCROMBIE & FITCH		06/01/2007	Various	81,697.000	6,649,283			L
000957-10-0	ABM INDUSTRIES		06/06/2007	INVESTMENT TECHNOLOGY GROUP, INC.	52,900.000	1,571,534			L
004930-20-2	ACTIVISION		05/18/2007	Various	160,089.000	3,302,858			L
00508X-20-3	ACTUANT CORP		05/30/2007	BANC OF AMERICA SECURITIES	1,800.000	97,550			L
00508Y-10-2	ACUITY BRANDS INC		05/30/2007	BANC OF AMERICA SECURITIES	900.000	54,308			L
005125-10-9	ACXIOM CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,027.000	56,524			L
000886-30-9	ADC TELECOMMUNICATI		06/29/2007	CANTOR, FITZGERALD & CO.	28,700.000	526,932			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,964.000	81,289			L
00763M-10-8	ADVANCED MEDICAL OPTICS		05/18/2007	MORGAN STANLEY DEAN WITTER	1,489.000	63,218			L
007974-10-8	ADVENT SOFTWARE		05/18/2007	MORGAN STANLEY DEAN WITTER	1,590.000	54,451			L
00762W-10-7	ADVISORY BOARD CO		05/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	51,000.000	2,507,073			L
007865-10-8	AEROPOSTALE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	759.000	35,707			L
00817Y-10-8	AETNA INC.		05/30/2007	BANC OF AMERICA SECURITIES	29,200.000	1,546,190			L
00826T-10-8	AFFYMETRIX INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,964.000	48,407			A
009363-10-2	AIRGAS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,109.000	89,536			L
00949P-10-8	AIRTRAN HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,451.000	29,483			L
001547-10-8	AK STEEL HOLDING CORP.		05/31/2007	BANC OF AMERICA SECURITIES	45,500.000	1,571,222			L
011659-10-9	ALASKA AIR GROUP, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,327.000	37,777			L
013078-10-0	ALBERTO CULVER CO		05/18/2007	MORGAN STANLEY DEAN WITTER	2,359.000	57,163			L
013817-10-1	ALCOA INC		05/09/2007	Various	29,610.000	1,143,765			L
014482-10-3	ALEXANDER & BALDWIN, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	707.000	37,605			L
01642T-10-8	ALKERMES INC		06/20/2007	CIBC WORLD MARKETS	12,500.000	192,563			L
01741R-10-2	ALLEGHENY TECHNOLOG		05/31/2007	CANTOR, FITZGERALD & CO.	2,400.000	276,012			L
018490-10-2	ALLERGAN INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	94,777			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,143.000	89,446			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	213.000	21,335			L
020039-10-3	ALLTEL CORP.		06/05/2007	Various	12,770.000	876,986			L
02076X-10-2	ALPHA NATURAL RESOURCES		05/31/2007	BANC OF AMERICA SECURITIES	82,700.000	1,597,117			L
023135-10-6	AMAZON CORP.		06/13/2007	Various	125,120.000	6,375,341			L
00163T-10-9	AMB PROPERTY CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	364.000	20,368			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		05/31/2007	BANC OF AMERICA SECURITIES	57,300.000	1,547,004			L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		05/18/2007	MORGAN STANLEY DEAN WITTER	1,248.000	31,834			L
029263-10-0	AMERICAN REPORGRAPHICS		06/01/2007	INVESTMENT TECHNOLOGY GROUP, INC.	51,800.000	1,598,327			L
029712-10-6	AMERICAN STANDARD		05/30/2007	BANC OF AMERICA SECURITIES	26,600.000	1,553,238			L
029912-20-1	AMERICAN TOWER CORP		04/19/2007	Various	60,000.000	2,372,776			L
031100-10-0	AMETEK INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,493.000	92,133			L
031162-10-0	AMGEN INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,000.000	240,457			L
031538-10-1	AMIS HOLDINGS INC		05/30/2007	CANTOR, FITZGERALD & CO.	19,700.000	254,514			L
032095-10-1	AMPHENOL GROUP		05/18/2007	MORGAN STANLEY DEAN WITTER	4,286.000	150,087			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		04/11/2007	CIBC WORLD MARKETS	20,000.000	765,465			L
032511-10-7	ANADARKO PETROLEUM		05/30/2007	Various	23,070.000	1,134,223			L
032654-10-5	ANALOG DEVICES		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	94,174			L
034425-10-8	ANDREW CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	696.000	9,134			L
036115-10-3	ANNTAYLOR STORES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,351.000	49,727			L
036384-10-5	ANSOFT CORP		05/07/2007	JONES TRADING	5,400.000	188,352			L
037411-10-5	APACHE CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,445			L
037833-10-0	APPLE INC.		06/29/2007	Various	95,854.000	11,421,690			L
037899-10-1	APPLEBEES INTL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,840.000	49,596			L
038222-10-5	APPLIED MATERIALS		05/30/2007	Various	355,700.000	7,159,797			L
037933-10-8	APRIA HEALTHCARE GROUP INC		05/30/2007	Various	54,884.000	1,574,229			L
039380-10-0	ARCH COAL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,242.000	129,596			L
039483-10-2	ARCHER-DANIELS-MIDL		05/30/2007	Various	127,400.000	4,973,571			L
042690-10-0	ARRIS GROUP INC		04/09/2007	CANTOR, FITZGERALD & CO.	32,900.000	484,209			L
042735-10-0	ARROW ELECTRONICS INC		06/04/2007	Various	41,214.000	1,692,415			L
043353-10-1	ARVINMERITOR INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,912.000	39,269			L
N07045-10-2	ASM INTERNATIONAL		06/04/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	57,900.000	1,529,112			L
00206R-10-2	AT&T INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	86,288			L
049513-10-4	ATMEL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	10,908.000	62,956			L

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052686-10-2	AUTHORIZE NET HOLDINGS INC		06/05/2007	CANTOR, FITZGERALD & CO.	8,500.000	148,538			L
052800-10-9	AUTOLIV INV		06/01/2007	BANC OF AMERICA SECURITIES	26,200.000	1,553,921			L
053774-10-5	AVIS BUDGET GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,671.000	75,629			L
053807-10-3	AVNET INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,460.000	146,517			L
053893-10-3	AVOCENT CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,910.000	52,533			L
054303-10-2	AVON PRODUCTS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	5,700.000	221,037			L
059815-10-0	BANDAG, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	298.000	15,125			L
067774-10-9	BARNES & NOBLE		05/18/2007	MORGAN STANLEY DEAN WITTER	813.000	33,380			L
06985P-10-0	BASICENERGY SERVICES INC		06/01/2007	JONES TRADING	59,000.000	1,570,000			L
071813-10-9	BAXTER INTERNATIONA		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	3,400.000	187,276			L
05534B-76-0	BCE INC.		06/04/2007	BANC OF AMERICA SECURITIES	41,900.000	1,547,164			L
07556Q-10-5	BEAZER HOMES USA		05/18/2007	MORGAN STANLEY DEAN WITTER	597.000	20,538			L
075811-10-9	BECKMAN COULTER INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,090.000	72,975			L
075896-10-0	BED BATH & BEYOND		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	3,000.000	123,890			L
080555-10-5	BELO CORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	1,646.000	33,201			L
081437-10-5	BEMIS CO., INC.		05/30/2007	BANC OF AMERICA SECURITIES	900.000	30,025			L
086516-10-1	BEST BUY CO. INC.		05/30/2007	Various	35,900.000	1,680,905			L
08915P-10-1	BIG 5 SPORTING GOODS CORP		06/13/2007	CANTOR, FITZGERALD & CO.	6,900.000	182,259			L
090572-20-7	BIO RAD LABORATORIES INC		06/04/2007	INVESTMENT TECHNOLOGY GROUP, INC.	20,700.000	1,541,473			L
09062X-10-3	BIOGEN IDEC INC		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	27,570.000	1,440,257			L
055472-10-4	BISYS GROUP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,957.000	34,838			L
055482-10-3	BJ SERVICES		05/30/2007	BANC OF AMERICA SECURITIES	600.000	17,694			L
05548J-10-6	BJ'S WHOLESALE CLUB		05/18/2007	MORGAN STANLEY DEAN WITTER	906.000	32,381			L
09643P-10-8	BLYTH INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	426.000	12,456			L
097023-10-5	BOEING COMPANY		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	371,232			L
099709-10-7	BORDERS GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	381.000	8,450			L
099724-10-6	BORG WARNER INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,672.000	138,210			L
101137-10-7	BOSTON SCIENTIFIC		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	213,020.000	3,342,284			L
102183-10-0	BOWATER, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,526.000	32,691			L
103304-10-1	BOYD GAMING CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	654.000	30,673			L
109641-10-0	BRINKER INTERNATIONAL, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,577.000	53,061			L
109696-10-4	BRINKS COMPANY		05/18/2007	MORGAN STANLEY DEAN WITTER	1,211.000	78,751			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/14/2007	Various	4,800.000	144,578			L
111320-10-7	BROADCOM CORPORATIO		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	3,900.000	126,789			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		04/05/2007	Various	48,450.000	878,877			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		05/30/2007	BANC OF AMERICA SECURITIES	13,300.000	121,296			L
115736-10-0	BROWN SHOE COMPANY		06/04/2007	Various	53,900.000	1,561,771			L
12189T-10-4	BURLINGTON NORTHERN		04/27/2007	Various	71,800.000	6,365,335			L
126408-10-3	C S X CORP.		04/27/2007	BERNSTEIN (SANFORD C.) & CO., INC.	87,200.000	3,799,607			L
12541W-20-9	C.H. ROBINSON WORLD		06/15/2007	Various	121,388.000	6,467,525			L
12673P-10-5	CA INC.		05/22/2007	THOMAS WEISEL PARTNERS	36,000.000	1,017,108			L
127055-10-1	CABOT CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,837.000	85,702			L
127387-10-8	CADENCE DESIGNS SYS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	6,349.000	137,463			L
131193-10-4	CALLOWAY GOLF COMPANY		05/18/2007	MORGAN STANLEY DEAN WITTER	918.000	16,160			L
13342B-10-5	CAMERON INTERNATIONAL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,846.000	130,389			L
14149Y-10-8	CARDINAL HEALTH IN		04/25/2007	WARBURG DILLION READ LLC	87,600.000	6,584,472			L
141665-10-9	CAREER EDUCATION CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,504.000	51,681			L
142339-10-0	CARLISLE CORP.		05/30/2007	Various	36,447.000	1,606,313			L
143658-30-0	CARNIVAL CRUISE LINES		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,670			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		06/14/2007	CANTOR, FITZGERALD & CO.	600.000	80,108			L
148867-10-4	CATALINA MARKETING CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	440.000	14,053			L
149123-10-1	CATERPILLAR INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	5,000.000	338,600			L
124857-20-2	CBS CORP- CL B		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	6,314			L
12512N-10-5	CDW CORPORATION		05/30/2007	Various	19,638.000	1,669,445			L
151020-10-4	CELGENE CORP.		05/15/2007	Various	58,300.000	3,729,616			L
156708-10-9	CEPHALON INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,941.000	239,346			L
156779-10-0	CERIDIAN CORP NEW		05/18/2007	MORGAN STANLEY DEAN WITTER	1,978.000	68,310			L
156782-10-4	CERNER CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,083.000	58,676			L
125269-10-0	CF INDUSTRIES HOLDING INC		06/05/2007	BANC OF AMERICA SECURITIES	36,400.000	1,701,720			L
161048-10-3	CHARLOTTE RUSSE HOLDING INC		06/06/2007	CANTOR, FITZGERALD & CO.	7,700.000	224,397			L
161133-10-3	CHARMING SHOPPES, INC.		05/22/2007	Various	129,631.000	1,623,954			L
162813-10-9	CHECKFREE CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,009.000	36,925			L
163893-10-0	CHEMTURA CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	6,361.000	66,843			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
165167-10-7	CHESAPEAKE ENERGY		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	25,850.000	901,648			L
166764-10-0	CHEVRON CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	700.000	54,600			L
168615-10-2	CHICO FAS INC		04/17/2007	Various	266,400.000	7,253,348			L
171340-10-2	CHURCH & DWIGHT CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,842.000	89,816			L
171798-10-1	CIMAREX ENERGY CO		05/18/2007	MORGAN STANLEY DEAN WITTER	2,057.000	83,731			L
171871-10-6	CINCINNATI BELL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	6,371.000	36,136			L
172908-10-5	CINTAS CORP.		06/01/2007	BANC OF AMERICA SECURITIES	41,100.000	1,548,885			L
17275R-10-2	CISCO SYSTEMS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	19,400.000	523,218			L
17285T-10-6	CITADEL BROADCAST		06/19/2007	Various	35,387.030	187,988			L
177376-10-0	CITRIX SYSTEMS		04/11/2007	J. P. MORGAN SECURITIES, INC.	153,800.000	5,109,552			L
179584-10-7	CLAIRES STORES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	885.000	29,131			L
179895-10-7	CLARCOR INCORPORATED		06/05/2007	BEAR STEARNS SECURITIES CORP.	46,800.000	1,560,335			L
184502-10-2	CLEAR CHANNEL COMMU		05/31/2007	Various	152,840.000	5,824,458			L
185896-10-7	CLEVELAND-CLIFFS, INC.		06/04/2007	BANC OF AMERICA SECURITIES	19,800.000	1,667,897			L
189054-10-9	CLOROX CO.		04/24/2007	Various	222,900.000	14,710,996			L
189754-10-4	COACH INC.		05/02/2007	Various	152,700.000	7,501,227			L
191216-10-0	COCA COLA CO.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	25,775			L
191219-10-4	COCA-COLA ENTERPRISES, INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	4,238			L
192446-10-2	COGNIZANT TECHNOLOG		05/02/2007	Various	42,100.000	3,572,039			L
193068-10-3	COLDWATER CREEK INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,566.000	31,419			L
198516-10-6	COLUMBIA SPORTSWEAR CO		04/02/2007	INVESTMENT TECHNOLOGY GROUP, INC.	10,200.000	642,035			L
20030N-10-1	COMCAST CORP.		04/25/2007	BEAR STEARNS SECURITIES CORP.	622,700.000	17,525,954			L
203372-10-7	COMMSCOPE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,935.000	98,147			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		05/18/2007	MORGAN STANLEY DEAN WITTER	1,171.000	43,360			L
205826-20-9	COMTECH TELECOMM CORP		06/05/2007	BEAR STEARNS SECURITIES CORP.	34,800.000	1,562,277			L
205862-40-2	COMVERSE TECHNOLOGY		05/23/2007	Various	37,500.000	862,703			L
205887-10-2	CONAGRA FOODS INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	2,509			L
20825C-10-4	CONOCOPHILLIPS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	35,160			L
212485-10-6	CONVERGYS CORP.		05/31/2007	BANC OF AMERICA SECURITIES	59,100.000	1,528,824			L
205944-10-1	CON-WAY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	736.000	41,073			L
217204-10-6	COPART INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,301.000	69,322			L
218868-10-7	CORINTHIAN COLLEGES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,201.000	31,069			L
219350-10-5	CORNING INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	11,700.000	277,407			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		05/18/2007	MORGAN STANLEY DEAN WITTER	565.000	36,463			L
220874-10-1	CORUS ENTM CL B		06/06/2007	BEAR STEARNS SECURITIES CORP.	4,900.000	225,401			L
222795-10-6	COUSINS PROPERTY		05/03/2007	CANTOR, FITZGERALD & CO.	12,800.000	431,017			L
222816-10-0	COVANCE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,731.000	113,873			L
225447-10-1	CREE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,960.000	75,002			L
126349-10-9	CSG SYSTEMS INTERNATION		05/18/2007	MORGAN STANLEY DEAN WITTER	573.000	15,538			L
12642X-10-6	CTC MEDIA INC		05/31/2007	CANTOR, FITZGERALD & CO.	61,200.000	1,612,979			L
126650-10-0	CVS CAREMARK CORP.		05/17/2007	Various	223,660.000	8,305,366			L
232572-10-7	CYMER, INC		05/30/2007	BANC OF AMERICA SECURITIES	4,000.000	160,010			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	4,367.000	93,055			L
232820-10-0	CYTEC INDUSTRIES INC		05/31/2007	Various	27,611.000	1,633,944			L
232946-10-3	CYTYC CORPORATION		06/04/2007	Various	22,870.000	940,663			L
243537-10-7	DECKERS OUTDOOR CORP		06/04/2007	BANC OF AMERICA SECURITIES	18,100.000	1,591,476			L
244199-10-5	DEERE & CO.		06/29/2007	Various	18,000.000	2,157,293			L
246647-10-1	DELEK US HOLDINGS INC		06/06/2007	Various	64,700.000	1,526,509			L
24702R-10-1	DELL INC.		05/17/2007	Various	589,653.000	14,928,246			L
248019-10-1	DELUXE CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,384.000	58,090			L
247916-20-8	DENBURY RESOURCES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,390.000	122,158			L
249030-10-7	DENTSPLY INTERNATIONAL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,193.000	78,554			L
25179M-10-3	DEVON ENERGY CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,321			L
253651-10-3	DIEBOLD, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,172.000	57,424			L
25388B-10-4	DIGITAL RIVER INC		06/13/2007	CANTOR, FITZGERALD & CO.	12,300.000	584,439			L
256747-10-6	DOLLAR TREE STORES INC		05/31/2007	Various	37,961.000	1,605,090			L
260543-10-3	DOW CHEMICAL CO.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	13,650			L
261570-10-5	DRESS BARN, INC.		05/30/2007	BANC OF AMERICA SECURITIES	1,800.000	41,067			L
261608-10-3	DRESSER RAND GROUP INC		06/05/2007	BANC OF AMERICA SECURITIES	44,600.000	1,627,827			L
23330X-10-0	DRS TECHNOLOGIES INC COM		05/18/2007	MORGAN STANLEY DEAN WITTER	1,202.000	59,600			L
263534-10-9	DU PONT (E.I.)		06/05/2007	Various	15,340.000	799,847			L
26483E-10-0	DUN AND BRADSTREET CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	661.000	63,030			L
267475-10-1	DYCOM INDUSTRIES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,096.000	29,530			L

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270006-10-9	EAGLE TEST SYSTEMS INC		04/25/2007	BANK OF AMERICA SECURITIES LLC	73,800.000	1,307,227			L
277432-10-0	EASTMAN CHEM CO COM		05/31/2007	BANC OF AMERICA SECURITIES	23,200.000	1,547,639			L
278642-10-3	EBAY INC.		04/24/2007	Various	388,300.000	13,135,206			L
278762-10-9	ECHOSTAR COMMUNICATIONS CORPORATION		05/08/2007	KNIGHT SECURITIES, L.P.	72,300.000	3,509,319			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,075.000	53,606			L
28336L-10-9	EL PASO CORPORATION		04/04/2007	JEFFERIES & COMPANY, INC.	50,000.000	734,000			L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	5,834			L
29084Q-10-0	EMCOR GROUP INC		05/31/2007	JONES TRADING	23,600.000	1,556,356			L
291011-10-4	EMERSON ELECTRIC		06/15/2007	Various	150,400.000	6,925,697			L
29255W-10-0	ENCORE ACQUISITION CO		05/18/2007	MORGAN STANLEY DEAN WITTER	1,395.000	38,754			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		06/04/2007	CANTOR, FITZGERALD & CO.	39,900.000	1,393,049			L
292764-10-7	ENERNOC		06/01/2007	Various	27,800.000	1,010,340			L
26875P-10-1	EOG RESOURCES		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	90,822			L
294429-10-5	EQUIFAX INC.		05/18/2007	CANTOR, FITZGERALD & CO.	800.000	33,600			L
294752-10-0	EQUITY ONE INC		06/13/2007	CANTOR, FITZGERALD & CO.	11,000.000	294,843			L
29476L-10-7	EQUITY RESIDENTIAL		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,890			L
297178-10-5	ESSEX PROPERTY		05/09/2007	CANTOR, FITZGERALD & CO.	900.000	114,669			L
298736-10-9	EURONET WORLDWIDE INC		05/30/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	58,400.000	1,537,088			L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC		05/18/2007	Various	93,963.000	4,025,697			L
302182-10-0	EXPRESS SCRIPTS		04/17/2007	Various	154,000.000	13,251,661			L
30231G-10-2	EXXON MOBIL CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,000.000	156,580			V
315616-10-2	F5 NETWORKS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,138.000	86,025			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,556.000	66,515			L
307000-10-9	FAMILY DOLLAR STORE		05/31/2007	BANC OF AMERICA SECURITIES	45,800.000	1,543,066			L
311900-10-4	FASTENAL CO		05/18/2007	MORGAN STANLEY DEAN WITTER	3,567.000	151,026			L
315405-10-0	FERRO CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,138.000	25,599			L
319963-10-4	FIRST DATA		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	6,500			L
33832D-10-6	FIVE STAR QUALITY CARE INC		04/23/2007	WARBURG DILLION READ LLC	120,000.000	1,248,709			L
341140-10-1	FLORIDA ROCK INDUSTRIES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,766.000	118,279			L
344849-10-4	FOOT LOCKER INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,018.000	88,479			L
345838-10-6	FOREST LABORATORIES		05/30/2007	Various	31,000.000	1,591,860			L
346091-70-5	FOREST OIL CORP.		06/11/2007	Various	7,210.000	298,316			L
349631-10-1	FORTUNE BRANDS INC		05/31/2007	BANC OF AMERICA SECURITIES	19,500.000	1,572,843			L
35671D-85-7	FREEPORT-MCMORAN CP		06/12/2007	Various	83,900.000	6,596,223			L
359694-10-6	FULLER (H.B.) CO.		05/30/2007	JONES TRADING	57,300.000	1,544,705			L
360921-10-0	FURNITURE BRANDS		05/18/2007	MORGAN STANLEY DEAN WITTER	1,158.000	16,859			L
364730-10-1	GANNETT CO., INC.		05/30/2007	BANC OF AMERICA SECURITIES	26,200.000	1,542,609			L
364760-10-8	GAP INC COM		05/30/2007	Various	9,700.000	178,492			L
361448-10-3	GATX CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,888.000	95,655			L
368710-40-6	GENENTECH INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,500.000	123,699			L
369550-10-8	GENERAL DYNAMICS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,000.000	153,842			L
369604-10-3	GENERAL ELECTRIC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	3,600.000	126,720			L
370334-10-4	GENERAL MILLS		05/30/2007	Various	800.000	48,093			L
371532-10-2	GENESCO, INC.		05/31/2007	BANC OF AMERICA SECURITIES	29,800.000	1,549,836			L
36866T-10-3	GEN-PROBE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,436.000	75,047			L
371901-10-9	GENTEX CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	609.000	11,149			L
372460-10-5	GENUINE PARTS CO.		05/31/2007	BANC OF AMERICA SECURITIES	30,400.000	1,555,420			L
375558-10-3	GILEAD SCIENCES		04/17/2007	Various	62,100.000	4,831,260			L
377316-10-4	GLATFELTER		05/18/2007	MORGAN STANLEY DEAN WITTER	1,245.000	16,933			L
37940X-10-2	GLOBAL PAYMENTS INC.		05/31/2007	Various	40,588.000	1,621,912			L
382388-10-6	GOODRICH CORPORATION		06/29/2007	Various	114,100.000	6,566,826			L
38259P-50-8	GOOGLE INC.		06/25/2007	Various	44,227.000	22,796,661			L
384802-10-4	GRAINGER (W.W.) INC		06/04/2007	BANC OF AMERICA SECURITIES	18,000.000	1,577,252			L
38821G-10-1	GRANT PRIDECO INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,426.000	138,594			L
410345-10-2	HANESBRANDS, INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,041.000	81,112			L
412822-10-8	HARLEY-DAVIDSON		05/31/2007	BANC OF AMERICA SECURITIES	25,000.000	1,547,254			L
413619-10-7	HARRAH'S ENTERTAINM		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	20,640.000	1,764,101			L
413875-10-5	HARRIS CORP.		05/30/2007	Various	5,408.000	265,928			L
416196-10-3	HARTE HANKS COMMUNICATIONS		06/06/2007	INVESTMENT TECHNOLOGY GROUP, INC.	59,100.000	1,558,225			L
418056-10-7	HASBRO, INC.		05/30/2007	BANC OF AMERICA SECURITIES	47,200.000	1,537,304			L
421933-10-2	HEALTH MANAGEMENT A		05/18/2007	MORGAN STANLEY DEAN WITTER	2,759.000	30,206			L
42222G-10-8	HEALTH NET INC		05/30/2007	Various	2,164.000	125,775			L
42224N-10-1	HEALTHSPRING INC		05/30/2007	BANC OF AMERICA SECURITIES	300.000	6,946			L

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

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422347-10-4	HEARTLAND EXPRESS INC		05/31/2007	BANK OF AMERICA SECURITIES LLC	92,400.000	1,563,911			L
423074-10-3	HEINZ (H.J.)		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,732			L
423452-10-1	HELMERICH & PAYNE, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,152.000	71,826			L
426281-10-1	HENRY JACK & ASSOCIATES		05/18/2007	MORGAN STANLEY DEAN WITTER	2,224.000	57,125			L
42809H-10-7	HESS CORPORATION		05/31/2007	Various	68,870.000	4,108,383			L
428236-10-3	HEWLETT PACKARD		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	7,100.000	292,419			L
431573-10-4	HILLENBRAND INDUSTRIES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,620.000	108,205			L
436440-10-1	HOLOGIC, INC.		05/18/2007	Various	96,800.000	5,766,019			L
437076-10-2	HOME DEPOT INC		05/17/2007	JONES TRADING	100,200.000	3,843,812			L
438516-10-6	HONEYWELL INTERNATIONAL INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	14,301			L
44044K-10-1	HORIZON LINES INC		06/04/2007	J. P. MORGAN SECURITIES, INC.	46,300.000	1,571,257			L
440452-10-0	HORMEL (G.A.) CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,702.000	66,810			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		05/18/2007	MORGAN STANLEY DEAN WITTER	1,068.000	46,211			L
44244K-10-9	HOUSTON WIRE AND CABLE CO		04/13/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	12,800.000	380,701			L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		05/18/2007	MORGAN STANLEY DEAN WITTER	1,113.000	26,586			L
443510-20-1	HUBBELL, INC. CLASS B		05/18/2007	MORGAN STANLEY DEAN WITTER	1,288.000	69,793			L
444859-10-2	HUMANA INC.		05/30/2007	BANC OF AMERICA SECURITIES	600.000	37,904			L
445658-10-7	HUNT TRANSPORT SVC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,595.000	46,294			L
451055-10-7	ICONIX BRAND GROUP INC		05/22/2007	CANTOR, FITZGERALD & CO.	17,200.000	358,030			L
452308-10-9	ILLINOIS TOOL WORKS		05/30/2007	BANC OF AMERICA SECURITIES	1,800.000	94,878			L
45245A-10-7	IMATION CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	939.000	35,198			L
45666Q-10-2	INFORMATICA CORP		04/20/2007	CANTOR, FITZGERALD & CO.	26,000.000	380,180			L
457153-10-4	INGRAM MICRO		05/18/2007	MORGAN STANLEY DEAN WITTER	4,576.000	91,742			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		05/18/2007	MORGAN STANLEY DEAN WITTER	3,939.000	57,554			L
458140-10-0	INTEL CORP.		04/17/2007	Various	1,516,800.000	31,196,409			L
459200-10-1	INTERNATIONAL BUS.		06/05/2007	Various	90,812.000	9,535,195			L
459902-10-2	INTERNATIONAL GAME		04/09/2007	KBC FINANCIAL PRODUCTS USA INC	10,000.000	405,400			L
460146-10-3	INTERNATIONAL PAPER CO.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	7,412			L
460254-10-5	INTERNATIONAL RECTIFIER CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	2,154.000	75,590			L
460335-20-1	INTERNATIONAL SPEEDWAY		05/18/2007	MORGAN STANLEY DEAN WITTER	1,103.000	55,986			L
46069S-10-9	INTERSIL CORP		06/14/2007	Various	29,859.000	966,324			L
46120E-60-2	INTUITIVE SURGICAL INC		05/23/2007	Various	8,900.000	1,145,737			L
465741-10-6	ITRON INC		05/01/2007	CANTOR, FITZGERALD & CO.	4,300.000	295,384			L
46612H-40-2	J CREW GROUP INC		06/29/2007	WARBURG DILLION READ LLC	82,327.000	4,449,955			L
469814-10-7	JACOBS ENGINEERING GROUP INC		06/29/2007	Various	180,826.000	10,423,060			L
46612J-50-7	JDS UNIPHASE CORP		04/26/2007	LAZARD FRERES & COMPANY	13,250.000	222,821			L
477143-10-1	JETBLUE AIRWAYS CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	10,617.000	113,773			L
832696-40-5	JM SMUCKER COMPANY		05/18/2007	MORGAN STANLEY DEAN WITTER	980.000	57,917			L
478160-10-4	JOHNSON & JOHNSON		05/24/2007	Various	351,400.000	21,984,946			L
481165-10-8	JOY GLOBAL INC		06/15/2007	Various	133,300.000	7,460,903			L
486587-10-8	KAYDON CORPORATION		05/30/2007	MORGAN STANLEY DEAN WITTER	500.000	23,335			L
48242W-10-6	KBR INC		04/05/2007	CANTOR, FITZGERALD & CO.	49,700.000	1,023,601			L
488152-20-8	KELLY SERVICES INC. CLASS A		05/18/2007	MORGAN STANLEY DEAN WITTER	1,166.000	32,309			L
488360-10-8	KEMET CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,175.000	9,008			L
494368-10-3	KIMBERLY-CLARK		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,113			L
494580-10-3	KINDRED HEALTHCARE INC		06/05/2007	CANTOR, FITZGERALD & CO.	9,400.000	307,751			L
49460W-20-8	KINETIC CONCEPTS		05/30/2007	MORGAN STANLEY DEAN WITTER	2,500.000	121,100			L
495582-10-8	KING PHARMACEUTICAL		05/31/2007	MORGAN STANLEY DEAN WITTER	71,800.000	1,533,347			L
49803T-10-2	KITE REALTY GROUP TRUST		04/23/2007	CANTOR, FITZGERALD & CO.	8,700.000	182,954			L
498904-20-0	KNOLL INC		05/31/2007	WARBURG DILLION READ LLC	63,900.000	1,535,245			L
500255-10-4	KOHL'S CORP.		06/06/2007	Various	45,900.000	3,449,956			L
500643-20-0	KORN/FERRY INTERNATIONAL		05/30/2007	Various	3,900.000	97,680			L
50075N-10-4	KRAFT FOODS INC-A		05/17/2007	Various	453,200.000	14,287,172			L
501044-10-1	KROGER CO.		05/08/2007	Various	14,860.000	437,469			L
50540R-40-9	LABORATORY CORP. OF		05/31/2007	MORGAN STANLEY DEAN WITTER	19,600.000	1,543,829			L
512807-10-8	LAM RESEARCH CORP.		04/11/2007	WARBURG DILLION READ LLC	25,200.000	1,276,544			L
513847-10-3	LANCASTER COLONY CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	223.000	9,761			L
517834-10-7	LAS VEGAS SANDS CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	26,352			L
518415-10-4	LATTICE SEMICONDUCTOR		05/18/2007	MORGAN STANLEY DEAN WITTER	2,654.000	13,882			L
518613-10-4	LAUREATE EDUCATION INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,299.000	77,688			L
521865-10-5	LEAR CORP COM		05/18/2007	MORGAN STANLEY DEAN WITTER	4,420.000	162,905			L
523768-10-9	LEE ENTERPRISES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,153.000	29,828			L
524660-10-7	LEGGETT & PLATT, INC.		05/31/2007	MORGAN STANLEY DEAN WITTER	63,200.000	1,552,851			L

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526107-10-7	LENNOX INTERNATIONAL INC		04/10/2007	Various	0.000	1,600			L
529771-10-7	LEXMARK INT'L INC		05/31/2007	MORGAN STANLEY DEAN WITTER	29,400.000	1,551,881			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	7,430.000	838,996			L
531172-10-4	LIBERTY PROPERTY TRUST		05/18/2007	MORGAN STANLEY DEAN WITTER	2,841.000	128,959			L
53219L-10-9	LIFEPOINT HOSPITALS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,433.000	55,171			L
532457-10-8	LILLY ELI & CO COM		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	400.000	23,596			L
536797-10-3	LITHIA MTRS INC		04/20/2007	CANTOR, FITZGERALD & CO.	4,900.000	139,180			L
539830-10-9	LOCKHEED MARTIN COR		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	134,434			L
546347-10-5	LOUISIANA-PACIFIC CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,189.000	43,330			L
548661-10-7	LOWE'S COS.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,400.000	140,211			L
502161-10-2	LSI CORPORATION		04/05/2007	CANTOR, FITZGERALD & CO.	19,400.000	193,662			L
549271-10-4	LUBRIZOL CORP.		06/05/2007	MORGAN STANLEY DEAN WITTER	25,996.000	1,712,542			L
552078-10-7	LYONDELL PETROCHEMICAL CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	7,721.000	288,161			L
554382-10-1	MACERICH COMPANY		05/18/2007	MORGAN STANLEY DEAN WITTER	1,893.000	162,425			L
554489-10-4	MACK-CALI REALTY CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	3,193.000	145,304			L
555904-10-1	MACROVISION CORP		06/12/2007	Various	41,708.000	1,248,521			L
55616P-10-4	MACY'S INC		06/05/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	29,120.000	1,175,992			L
563571-10-8	MANITOWOC INC		05/31/2007	MORGAN STANLEY DEAN WITTER	20,500.000	1,548,774			L
56418H-10-0	MANPOWER, INC.		05/31/2007	MORGAN STANLEY DEAN WITTER	17,000.000	1,547,807			L
565849-10-6	MARATHON OIL CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	9,986			L
571903-20-2	MARRIOTT INT'L.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,300.000	222,697			L
572901-10-6	MARTEK BIOSCIENCES CORP		05/31/2007	Various	1,100.000	22,250			L
57383T-10-3	MARVELENTERTAINMENT INC		05/31/2007	MORGAN STANLEY DEAN WITTER	56,400.000	1,544,042			L
574599-10-6	MASCO CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	2,734			L
576853-10-5	MATRIX SERVICE COMPANY		05/07/2007	JONES TRADING	7,200.000	187,340			L
577081-10-2	MATTEL INC.		05/30/2007	MORGAN STANLEY DEAN WITTER	54,300.000	1,508,687			L
577128-10-1	MATTHEWS INTL CORP		06/04/2007	Various	45,000.000	1,965,147			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/25/2007	BERNSTEIN (SANFORD C.) & CO., INC.	96,800.000	3,175,804			L
579064-10-6	MCAFEE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,888.000	132,560			L
580135-10-1	MCDONALD'S CORP.		05/16/2007	Various	82,500.000	4,284,836			L
580645-10-9	MCGRAW-HILL		05/30/2007	Various	114,400.000	7,906,867			L
552676-10-8	MDC HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,497.000	77,165			L
58405U-10-2	MEDCO HEALTH SOLUTI		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,800.000	360,463			L
584404-10-7	MEDIA GENERAL, INC., CLASS A		05/18/2007	MORGAN STANLEY DEAN WITTER	574.000	21,582			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,627.000	55,340			L
585055-10-6	MEDTRONIC INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,300.000	223,858			L
552715-10-4	MEMC ELECTRONIC MAT		04/27/2007	Various	70,900.000	4,178,582			L
587200-10-6	MENTOR GRAPHICS CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,410.000	52,361			L
589331-10-7	MERCK & CO.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	39,976			L
589433-10-1	MEREDITH CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	700.000	42,893			L
591097-20-9	METAL MANAGEMENT INC		05/31/2007	KNIGHT SECURITIES, L.P.	31,800.000	1,539,079			L
591708-10-2	METROPCS COMMUNICATIONS		04/18/2007	BEAR STEARNS SECURITIES CORP.	6,600.000	151,800			L
552953-10-1	MGM MIRAGE		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	21,606			L
595017-10-4	MICROCHIP TECHNOLOGY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	5,835.000	237,627			L
594918-10-4	MICROSOFT CORP.		05/25/2007	Various	1,855,600.000	53,668,275			L
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	8,796.000	96,256			L
600544-10-0	MILLER HERMAN, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	967.000	34,349			L
602720-10-4	MINE SAFETY APPLIANCES CO		05/18/2007	MORGAN STANLEY DEAN WITTER	1,771.000	74,888			L
603158-10-6	MINERAL TECH INC		05/18/2007	MORGAN STANLEY DEAN WITTER	368.000	24,661			L
607828-10-0	MODINE MANUFACTURING CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	664.000	15,643			L
608190-10-4	MOHAWK INDUSTRIES INC		06/04/2007	MORGAN STANLEY DEAN WITTER	17,121.000	1,679,064			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		05/30/2007	MORGAN STANLEY DEAN WITTER	8,027.000	230,702			L
61166W-10-1	MONSANTO CO.		06/15/2007	Various	128,265.000	8,021,384			V
620076-10-9	MOTOROLA INC.		06/14/2007	Various	523,800.000	9,687,101			L
553409-10-3	MPS GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,297.000	32,017			L
553530-10-6	MSC INDL DIRECT INC		04/16/2007	Various	28,400.000	1,342,555			L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		05/31/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	8,900.000	1,524,301			L
636518-10-2	NATIONAL INSTRUMENTS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,787.000	53,656			L
637071-10-1	NATIONAL OILWELL VA		06/27/2007	Various	143,823.000	13,866,401			L
637640-10-3	NATIONAL SEMICONDUC		05/30/2007	MORGAN STANLEY DEAN WITTER	59,300.000	1,534,210			L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		05/31/2007	CANTOR, FITZGERALD & CO.	26,300.000	816,560			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		05/18/2007	MORGAN STANLEY DEAN WITTER	1,765.000	36,194			L
628782-10-4	NBTY INC		05/30/2007	MORGAN STANLEY DEAN WITTER	500.000	25,895			L

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640268-10-8	NEKTAR THERAPEUTICS		04/02/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	79,600.000	1,043,261			L
64111Q-10-4	NETGEAR INC		06/01/2007	MORGAN STANLEY DEAN WITTER	43,000.000	1,574,413			L
64126X-20-1	NEUSTAR INC CLASS A		05/18/2007	MORGAN STANLEY DEAN WITTER	759.000	21,665			L
651290-10-8	NEWFIELD EXPLORATION CORP		06/07/2007	Various	42,237.000	2,144,191			L
651824-10-4	NEWPORT CORP.		04/05/2007	Various	101,200.000	1,681,681			L
65248E-10-4	NEWS CORPORATION		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	16,100.000	381,248			L
62913F-20-1	NII HOLDINGS INC		04/24/2007	Various	51,400.000	4,045,143			L
654106-10-3	NIKE INC.		05/30/2007	Various	30,500.000	1,682,555			L
655044-10-5	NOBLE ENERGY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,498.000	157,037			L
655663-10-2	NORDSON CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	1,800.000	94,108			L
655844-10-8	NORFOLK SOUTHERN CO		04/27/2007	BERNSTEIN (SANFORD C.) & CO., INC.	39,600.000	2,123,608			L
666807-10-2	NORTHROP GRUMMAN CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,509			L
670346-10-5	NUCOR CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,700.000	113,559			L
67066G-10-4	NVIDIA CORP.		06/14/2007	JONES TRADING	24,300.000	910,895			L
686091-10-9	O REILLY AUTOMOTIVE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,760.000	101,237			L
674599-10-5	OCCIDENTAL PETROLEU		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	300.000	15,246			L
680665-20-5	OLIN CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,185.000	41,563			L
681904-10-8	OMNICARE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,064.000	115,277			L
681919-10-6	OMNICOM GROUP		06/04/2007	MORGAN STANLEY DEAN WITTER	14,800.000	1,547,464			L
683399-10-9	ONYX PHARMACEUTICALS INC		06/12/2007	WARBURG DILLION READ LLC	35,000.000	1,068,865			L
68389X-10-5	ORACLE CORP.		04/17/2007	Various	946,400.000	17,726,535			L
693506-10-7	P P G INDUSTRIES, INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,089			L
693718-10-8	PACCAR, INC.		06/29/2007	MORGAN STANLEY DEAN WITTER	47,500.000	4,120,853			L
694873-10-0	PACIFIC SUNWEAR CALIF INC		05/18/2007	MORGAN STANLEY DEAN WITTER	932.000	18,483			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		05/18/2007	MORGAN STANLEY DEAN WITTER	2,171.000	55,084			L
695257-10-5	PACTIV CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	1,500.000	50,751			L
696643-10-5	PALM INC		05/18/2007	MORGAN STANLEY DEAN WITTER	5,447.000	89,368			L
69840W-10-8	PANERA BREAD COMPANY		04/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	4,600.000	266,400			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,192.000	33,845			L
699173-20-9	PARAMETRIC TECHNOLO		05/18/2007	MORGAN STANLEY DEAN WITTER	3,045.000	55,006			L
701590-10-4	PARKWAY PROPERTIES		04/23/2007	CANTOR, FITZGERALD & CO.	1,500.000	80,860			L
704379-10-6	PAYLESS SHOESOURCE INC		06/01/2007	MORGAN STANLEY DEAN WITTER	46,829.000	1,651,532			L
69329Y-10-4	PDL BIOPHARMA INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,023.000	79,827			L
704549-10-4	PEABODY ENERGY		06/05/2007	Various	114,400.000	5,907,276			L
708160-10-6	PENNEY (J.C.) CO., INC.		06/06/2007	Various	18,500.000	1,502,833			L
71343P-20-0	PEPSIAMERICAS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,694.000	41,716			L
713448-10-8	PEPSICO INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	7,100.000	467,705			L
713839-10-8	PERINI CORP		06/05/2007	MORGAN STANLEY DEAN WITTER	29,000.000	1,627,811			L
71644E-10-2	PETRO CANADA		05/31/2007	MORGAN STANLEY DEAN WITTER	30,700.000	1,535,871			L
716768-10-6	PETSMART INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,189.000	74,590			L
717081-10-3	PFIZER INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,400.000	64,560			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		05/18/2007	MORGAN STANLEY DEAN WITTER	3,208.000	112,151			L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		05/30/2007	Various	4,100.000	244,857			L
723787-10-7	PIONEER NATURAL RESOURCES CO		05/18/2007	MORGAN STANLEY DEAN WITTER	1,508.000	74,344			L
724479-10-0	PITNEY-BOWES		05/31/2007	MORGAN STANLEY DEAN WITTER	32,200.000	1,545,488			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		05/31/2007	MORGAN STANLEY DEAN WITTER	30,200.000	1,586,330			L
727493-10-8	PLANTRONICS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,168.000	28,621			L
729132-10-0	PLEXUS CORP		04/02/2007	CANTOR, FITZGERALD & CO.	1,400.000	24,171			L
730448-10-7	POGO PRODUCING CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,629.000	87,359			L
731572-10-3	POLO RALPH LAUREN C		06/01/2007	MORGAN STANLEY DEAN WITTER	16,500.000	1,595,600			L
73172K-10-4	POLYCOM INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,304.000	107,447			L
737630-10-3	POTLATCH CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,005.000	43,597			L
739363-10-9	POWERWAVE TECHNOLOGIES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	8,119.000	52,502			L
74005P-10-4	PRAXAIR INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,600.000	166,125			L
740189-10-5	PRECISION CASTPARTS		06/29/2007	Various	60,704.000	6,952,894			L
74153Q-10-2	PRIDE INTL		05/31/2007	MORGAN STANLEY DEAN WITTER	49,060.000	1,756,408			L
742718-10-9	PROCTER & GAMBLE		05/11/2007	Various	190,600.000	11,758,797			L
74460D-10-9	PUBLIC STORAGE		05/23/2007	WEEDEN & COMPANY	14,230.000	1,329,022			L
747277-10-1	QLOGIC CORP.		06/01/2007	MORGAN STANLEY DEAN WITTER	93,400.000	1,551,822			L
747525-10-3	QUALCOMM INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	8,800.000	382,149			L
74834L-10-0	QUEST DIAGNOSTICS		05/30/2007	BANC OF AMERICA SECURITIES	31,900.000	1,549,434			L
74837R-10-4	QUICKSILVER RESOURCES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,431.000	60,600			L
749941-10-0	R F MICRODEVICES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	5,578.000	33,999			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
750438-10-3	RADIOSHACK CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	46,200.000	1,566,739			L
754907-10-3	RAYONIER INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,158.000	94,958			L
755111-50-7	RAYTHEON CO COM NEW		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,700.000	93,529			L
758750-10-3	REGAL BELOIT CORP		06/05/2007	INVESTMENT TECHNOLOGY GROUP, INC.	32,400.000	1,586,440			L
758849-10-3	REGENCY CENTERS CORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	1,862.000	139,059			L
758932-10-7	REGIS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	783.000	30,856			L
759509-10-2	RELIANCE STEEL & ALUMINUM		05/18/2007	MORGAN STANLEY DEAN WITTER	1,672.000	102,825			L
760759-10-0	REPUBLIC SERVICE INC		05/31/2007	MORGAN STANLEY DEAN WITTER	52,335.000	1,578,773			L
760943-10-0	RES-CARE INC		05/10/2007	CANTOR, FITZGERALD & CO.	6,100.000	122,909			L
760975-10-2	RESEARCH IN MOTION		06/29/2007	WARBURG DILLION READ LLC	18,202.000	3,618,279			L
761152-10-7	RESMED INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,944.000	86,216			L
761230-10-1	RESPIRONICS INC		05/14/2007	CANTOR, FITZGERALD & CO.	6,100.000	264,911			L
770323-10-3	ROBERT HALF INTERNA		06/04/2007	MORGAN STANLEY DEAN WITTER	45,400.000	1,570,441			L
772739-20-7	ROCK TENN CO.		05/31/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	43,800.000	1,540,100			L
773903-10-9	ROCKWELL AUTOMATION		05/30/2007	MORGAN STANLEY DEAN WITTER	200.000	13,394			L
775371-10-7	ROHM & HAAS CO.		05/30/2007	MORGAN STANLEY DEAN WITTER	2,700.000	142,829			L
775711-10-4	ROLLINS, INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,020.000	23,921			L
776696-10-6	ROPER CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,416.000	134,505			L
778296-10-3	ROSS STORES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,601.000	89,768			L
749685-10-3	RPM INTERNATIONAL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,272.000	74,298			L
781258-10-8	RUDDICK		05/18/2007	MORGAN STANLEY DEAN WITTER	1,177.000	36,137			L
783332-10-9	RUTHS CHRIS STEAK HOUSE		04/02/2007	CANTOR, FITZGERALD & CO.	2,300.000	47,208			L
786514-20-8	SAFEWAY INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	3,696			L
79377W-10-8	SAKS HOLDINGS INC		05/31/2007	Various	195,772.000	3,934,759			L
79466L-30-2	SALESFORCE COM INC		06/15/2007	Various	110,900.000	4,993,655			L
80004C-10-1	SANDISK CORPORATION		04/24/2007	BANK OF AMERICA SECURITIES LLC	16,800.000	735,840			L
803111-10-3	SARA LEE CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	3,394			L
806407-10-2	SCHEIN HENRY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,986.000	104,200			L
806605-10-1	SCHERING-PLOUGH		06/15/2007	Various	517,100.000	15,971,223			L
806857-10-8	SCHLUMBERGER LTD.		06/27/2007	Various	11,554.000	945,721			L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		06/04/2007	MORGAN STANLEY DEAN WITTER	29,500.000	1,584,933			L
807066-10-5	SCHOLASTIC CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	678.000	21,788			L
808627-10-3	SCIELE PHARMA INC.		05/22/2007	MCMAHAN SECURITIES CO LP	110,600.000	2,666,566			L
80874P-10-9	SCIENTIFIC GAMES CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,956.000	72,266			L
810186-10-6	SCOTTS MIRACLE GRO CO		05/18/2007	MORGAN STANLEY DEAN WITTER	636.000	29,583			L
811054-20-4	SCRIPPS (E. W.) 'A'		05/31/2007	MORGAN STANLEY DEAN WITTER	34,600.000	1,556,578			L
81211K-10-0	SEALED AIR CORP.(NE		06/01/2007	MORGAN STANLEY DEAN WITTER	48,300.000	1,549,541			L
812350-10-6	SEARS HOLDINGS CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	8,600.000	1,551,922			L
81616X-10-3	SELECT COMFORT CORP		04/25/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	74,200.000	1,356,131			L
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		04/26/2007	MCMAHAN SECURITIES CO LP	50,000.000	1,869,580			L
816850-10-1	SEMTECH CORPORATION		05/18/2007	MORGAN STANLEY DEAN WITTER	1,619.000	24,905			L
817315-10-4	SEPRACOR INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,175.000	148,220			L
824348-10-6	SHERWIN-WILLIAMS		05/31/2007	MORGAN STANLEY DEAN WITTER	22,900.000	1,540,721			L
78427V-10-2	SI INTL INC		06/07/2007	CANTOR, FITZGERALD & CO.	3,900.000	121,643			L
826322-10-9	SIERRA HEALTH SVCS INC		05/30/2007	MORGAN STANLEY DEAN WITTER	600.000	24,972			L
826919-10-2	SILICON LABORATORIES		05/18/2007	MORGAN STANLEY DEAN WITTER	1,042.000	36,699			L
828806-10-9	SIMON PROPERTY GROU		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	22,898			L
829073-10-5	SIMPSON MANUFACTURING		06/05/2007	BANK OF AMERICA SECURITIES LLC	47,000.000	1,568,929			L
830566-10-5	SKECHERS USA INC		05/30/2007	MORGAN STANLEY DEAN WITTER	49,000.000	1,561,419			L
83066R-10-7	SKILLED HEALTHCARE GROUP INC		05/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	32,100.000	497,550			L
832248-10-8	SMITHFIELD FOODS, INC.		05/16/2007	CANTOR, FITZGERALD & CO.	8,500.000	264,242			L
835495-10-2	SONOCO PRODUCTS CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,507.000	108,138			L
845467-10-9	SOUTHWESTERN ENERGY CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	4,354.000	199,509			L
846822-10-4	SPARTAN STORES INC		04/02/2007	CANTOR, FITZGERALD & CO.	6,400.000	175,091			L
86330E-63-8	SPDR OIL & GAS EQUIP SVS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	3,302			L
847560-10-9	SPECTRA ENERGY CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	5,322			L
852061-10-0	SPRINT NEXTEL CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,000.000	20,430			L
78462K-10-2	SPSS INC		05/15/2007	CANTOR, FITZGERALD & CO.	6,000.000	261,782			L
78464R-10-5	SRA INTERNATIONAL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,903.000	48,909			L
790849-10-3	ST JUDE MEDICAL		04/17/2007	Various	16,000.000	622,182			L
855030-10-2	STAPLES INC.		05/30/2007	Various	68,800.000	1,697,153			L
855244-10-9	STARBUCKS CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	7,500.000	233,356			L
85590A-40-1	STARWOOD HOTELS AND RESORTS		06/01/2007	Various	9,200.000	675,784			L

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

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858912-10-8	STERICYCLE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,157.000	101,696			L
859152-10-0	STERIS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,392.000	38,673			L
862685-10-4	STRATASYS INC		06/18/2007	CANTOR, FITZGERALD & CO.	3,100.000	154,782			L
863236-10-5	STRAYER EDUCATION INC		05/18/2007	MORGAN STANLEY DEAN WITTER	203.000	24,887			L
863307-10-4	STREETTRACKS GOLD TRUST		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	88,538			L
863667-10-1	STRYKER CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	2,500.000	175,310			L
866810-10-4	SUN MICROSYSTEMS, INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	21,500.000	128,570			L
86800C-10-4	SUNTECH POWER HOLDINGS CO LTD		05/18/2007	WARBURG DILLION READ LLC	12,000.000	416,520			L
871130-10-0	SYBASE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,911.000	66,074			L
871503-10-8	SYMANTEC CORP.		05/02/2007	MORGAN STANLEY DEAN WITTER	282,200.000	5,157,092			L
871546-20-6	SYMMETRY MEDICAL INC		05/07/2007	JONES TRADING	10,600.000	170,763			L
871607-10-7	SYNOPSYS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,013.000	111,890			L
875465-10-6	TANGER FACTORY OUTLETS		04/23/2007	CANTOR, FITZGERALD & CO.	9,400.000	395,041			L
87612E-10-6	TARGET CORP.		05/22/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	148,700.000	8,629,403			L
878237-10-6	TECH DATA CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	1,090.000	40,348			L
878377-10-0	TECHNE CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	922.000	54,931			L
879369-10-6	TELEFLEX, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	692.000	53,865			L
87971M-20-2	TELUS CORP		05/30/2007	WARBURG DILLION READ LLC	25,800.000	1,539,352			L
88023U-10-1	TEMPUR PEDIC INTL		05/30/2007	MORGAN STANLEY DEAN WITTER	5,400.000	133,838			L
881005-20-1	TERRANITROGEN CO L P		06/06/2007	MORGAN STANLEY DEAN WITTER	18,700.000	1,604,560			L
881609-10-1	TESORO PETROLEUM CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	12,900.000	782,357			L
882491-10-3	TEXAS INDUSTRIES INC		04/13/2007	CANTOR, FITZGERALD & CO.	400.000	30,240			L
882508-10-4	TEXAS INSTRUMENTS		05/04/2007	CANTOR, FITZGERALD & CO.	349,684.000	12,282,720			L
882681-10-9	TEXAS RODAHOUSE INC		05/18/2007	CANTOR, FITZGERALD & CO.	16,300.000	229,670			L
883556-10-2	THERMO FISHER SCIEN		04/24/2007	Various	30,400.000	1,522,082			L
884315-10-2	THOMAS & BETTS CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	572.000	32,301			L
885160-10-1	THOR INDUSTRIES, INC.		06/04/2007	MORGAN STANLEY DEAN WITTER	37,315.000	1,660,882			L
886423-10-2	TIDEWATER, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	545.000	36,550			L
886547-10-8	TIFFANY & CO.		06/06/2007	CANTOR, FITZGERALD & CO.	21,700.000	1,105,784			L
887100-10-5	TIMBERLAND COMPANY - CL A		05/30/2007	Various	58,459.000	1,590,786			L
887317-10-5	TIME WARNER INC.		05/23/2007	Various	457,800.000	9,872,482			L
887319-10-1	TIME WARNER TELECOM INC		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	7,800.000	161,157			L
887389-10-4	TIMKEN CO.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,410.000	80,619			L
889478-10-3	TOLL BROTHERS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,435.000	98,177			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	751.000	21,102			L
891906-10-9	TOTAL SYS SVCS INC		06/04/2007	WARBURG DILLION READ LLC	47,300.000	1,556,084			L
893416-10-7	TRANSACTION SYS ARCHITECTS		05/18/2007	MORGAN STANLEY DEAN WITTER	1,003.000	32,607			L
89579K-10-9	TRIAD HOSPITALS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,423.000	129,412			L
89674K-10-3	TRIQUINT SEMICONDUCTOR		05/18/2007	MORGAN STANLEY DEAN WITTER	2,376.000	12,280			L
87305R-10-9	TTM TECHNOLOGIES INC		06/21/2007	CANTOR, FITZGERALD & CO.	12,700.000	165,995			L
899896-10-4	TUPPERWARE BRANDS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	3,498.000	99,325			L
902124-10-6	TYCO INTERNATIONAL LTD		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	600.000	19,296			L
903293-40-5	U S G CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	4,000.000	207,613			L
902653-10-4	UDR INC		05/18/2007	MORGAN STANLEY DEAN WITTER	453.000	12,897			L
904311-10-7	UNDER ARMOUR INC		05/31/2007	Various	23,033.000	1,086,042			L
907818-10-8	UNION PAC CORP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	11,012			L
91324P-10-2	UNITED HEALTH GROUP		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	5,600.000	307,964			L
911363-10-9	UNITED RENTALS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,234.000	42,761			L
913017-10-9	UNITED TECHNOLOGIES		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,100.000	270,908			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,177.000	70,180			L
917047-10-2	URBAN OUTFITTERS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,094.000	78,299			L
918076-10-0	UTSTARCOM INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,846.000	20,005			L
918204-10-8	V.F. CORP.		05/31/2007	MORGAN STANLEY DEAN WITTER	16,700.000	1,556,567			L
918866-10-4	VALASSIS COMMUNICATION		05/18/2007	MORGAN STANLEY DEAN WITTER	1,250.000	22,208			L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		05/18/2007	MORGAN STANLEY DEAN WITTER	2,707.000	41,949			L
91913Y-10-0	VALERO ENERGY		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	189,500.000	12,715,157			L
918905-10-0	VALHI, INC.		06/07/2007	WARBURG DILLION READ LLC	102,300.000	1,563,420			L
920355-10-4	VALSPAR CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,508.000	71,984			L
92046N-10-2	VALUECLICK INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,354.000	70,693			L
922206-10-7	VARIAN INC		05/18/2007	MORGAN STANLEY DEAN WITTER	585.000	33,730			L
918194-10-1	VCA ANTECH INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,225.000	87,618			L
92276H-10-6	VENTANA MEDICAL SYSTEMS		05/18/2007	MORGAN STANLEY DEAN WITTER	956.000	47,638			L
92336G-10-6	VERASUN ENERGY CORP		05/30/2007	KNIGHT SECURITIES, L.P.	94,300.000	1,570,312			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92343V-10-4	VERIZON COMMUNICATIONS		05/04/2007	Various	45,720.000	1,803,022			L
92532F-10-0	VERTEX PHARMACEUTICALS		05/18/2007	MORGAN STANLEY DEAN WITTER	4,666.000	146,855			L
92553P-20-1	VIACOM INC CLASS B		05/31/2007	MORGAN STANLEY DEAN WITTER	36,200.000	1,604,606			L
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD		04/27/2007	ALLIANCE BERNSTEIN	13,000.000	1,278,263			U
928241-10-8	VIROPHARMA INC		05/30/2007	MORGAN STANLEY DEAN WITTER	19,600.000	288,383			L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,735.000	84,123			L
92858J-10-8	VOCUS INC		04/13/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	13,500.000	324,689			L
92864N-10-1	VOLCOM INC		06/18/2007	CANTOR, FITZGERALD & CO.	4,400.000	205,989			L
929042-10-9	VORNADO REALTY TRUS		05/31/2007	BERNSTEIN (SANFORD C.) & CO., INC.	3,907.000	472,864			L
931142-10-3	WAL-MART STORES		06/04/2007	Various	222,200.000	11,325,301			L
254687-10-6	WALT DISNEY CO.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	5,600.000	196,952			L
94106L-10-9	WASTE MANAGEMENT IN		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	3,449			L
942712-10-0	WATSON WYATT WORLDWIDE INC		05/30/2007	MORGAN STANLEY DEAN WITTER	500.000	25,490			L
948741-10-3	WEINGARTEN REALTY		05/18/2007	MORGAN STANLEY DEAN WITTER	476.000	22,017			L
94946T-10-6	WELLCARE HEALTH PLANS		04/02/2007	CANTOR, FITZGERALD & CO.	3,200.000	277,994			L
950755-10-8	WERNER ENTERPRISES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,025.000	19,312			L
958102-10-5	WESTERN DIGITAL CORP.		05/31/2007	MORGAN STANLEY DEAN WITTER	91,177.000	1,674,134			L
960413-10-2	WESTLAKE CHEMICAL CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	8,300.000	232,695			L
961815-10-7	WESTWOOD ONE, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,128.000	23,175			L
962166-10-4	WEYERHAEUSER CO COM		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	7,768			L
968223-20-6	WILEY JOHN & SONS INC		06/05/2007	Various	36,039.000	1,664,827			L
969457-10-0	WILLIAMS COS.		06/12/2007	Various	30,100.000	902,094			V
969904-10-1	WILLIAMS SONOMA, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,788.000	61,305			L
973149-10-7	WIND RIV SYS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,043.000	20,564			L
97381W-10-4	WINDSTREAM CORPORAT		05/30/2007	MORGAN STANLEY DEAN WITTER	7,600.000	113,274			L
980745-10-3	WOODWARD GOVERN		06/05/2007	KNIGHT SECURITIES, L.P.	28,100.000	1,555,260			L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,262.000	28,186			L
983024-10-0	WYETH		06/15/2007	Various	140,700.000	8,202,951			L
984121-10-3	XEROX CORP.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	200.000	3,600			L
983919-10-1	XILINX INC		06/04/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	102,600.000	2,892,294			L
98385X-10-6	XTO ENERGY INC.		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,900.000	106,527			L
984332-10-6	YAHOO INC.		05/16/2007	Various	27,800.000	810,254			L
984249-10-2	YRC WORLDWIDE INC		05/18/2007	MORGAN STANLEY DEAN WITTER	1,326.000	50,790			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	1,115.000	42,625			L
98956P-10-2	ZIMMER HOLDINGS		04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	116,518			L
G1150G-11-1	ACCENTURE LTD	F	06/04/2007	Various	41,000.000	1,657,322			L
F00189-12-0	ACCOR EUR3	D	05/10/2007	ALLIANCE BERNSTEIN	7,520.000	731,527			L
H01301-10-2	ALCON, INC	F	05/10/2007	Various	68,200.000	9,607,673			L
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	D	05/09/2007	ALLIANCE BERNSTEIN	1,900.000	20,623			U
G9885J-10-2	ASTRAZENECA ORD USD0.25	D	05/16/2007	ALLIANCE BERNSTEIN	24,400.000	1,333,764			U
W10020-11-8	ATLAS COPCO AB-A REDEMPTION	D	06/18/2007	ALLIANCE BERNSTEIN	78,186.000	446,518			L
W10020-11-8	ATLAS COPCO AB-A S HS	D	06/18/2007	ALLIANCE BERNSTEIN	48,481.000	795,928			L
D07112-11-9	BAYER AG ORD NPV	D	05/10/2007	ALLIANCE BERNSTEIN	7,046.000	483,595			U
F80343-10-0	CIE. DE SAINT-GOBAIN	D	05/16/2007	ALLIANCE BERNSTEIN	11,642.000	1,251,666			U
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	04/18/2007	ALLIANCE BERNSTEIN	10,599.000	1,274,733			U
T4210N-12-2	FIAT	D	04/16/2007	ALLIANCE BERNSTEIN	86,394.000	2,233,447			U
G3910J-11-2	GLAXOSMITHKLINE PLC	D	06/18/2007	ALLIANCE BERNSTEIN	58,100.000	1,672,656			U
G0537K-10-0	HOME RETAIL GROUP CMN STK	D	06/18/2007	ALLIANCE BERNSTEIN	226,200.000	2,124,846			U
438090-20-1	HON HAI PRECISION GDR(REP 2 SHS TWD10)RE	F	06/15/2007	ALLIANCE BERNSTEIN	62,421.000	1,077,020			U
J22302-11-1	HONDA MOTOR CO., LTD.	D	04/06/2007	ALLIANCE BERNSTEIN	40,200.000	1,403,887			U
Y3833K-10-5	HYNIX SEMICONDUCTO KRW5000	D	06/11/2007	ALLIANCE BERNSTEIN	14,900.000	501,199			U
E6282J-10-9	INDITEX PAR EUR 0.15	D	05/16/2007	ALLIANCE BERNSTEIN	21,314.000	1,340,172			U
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	100.000	4,479			L
G4984A-11-0	ITV PLC ORD GBP0.10	D	05/23/2007	ALLIANCE BERNSTEIN	271,180.000	632,175			U
G5221U-10-8	KAZAKHMYS ORD GBP0.20	D	06/27/2007	ALLIANCE BERNSTEIN	26,700.000	666,570			U
F58149-13-3	L'OREAL	D	05/30/2007	ALLIANCE BERNSTEIN	30,180.000	3,526,993			U
D5357W-10-3	MERCK KGAA ORD NPV	D	05/11/2007	ALLIANCE BERNSTEIN	2,234.000	298,278			U
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	06/27/2007	ALLIANCE BERNSTEIN	67,500.000	582,859			U
J44690-13-9	MITSUI & CO NPV	D	05/31/2007	ALLIANCE BERNSTEIN	163,000.000	3,137,528			U
H57312-46-6	NESTLE SA PAR CHF1	D	04/26/2007	ALLIANCE BERNSTEIN	3,052.000	1,222,192			L
J56515-13-3	NIPPON YUSEN KK NPV	D	05/28/2007	ALLIANCE BERNSTEIN	141,000.000	1,226,636			U
J57160-12-9	NISSAN MOTOR	D	04/26/2007	ALLIANCE BERNSTEIN	47,600.000	486,097			U
X61873-13-3	NOKIA OYJ EUR0.06	D	06/29/2007	ALLIANCE BERNSTEIN	89,285.000	2,405,063			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
G69651-10-0	PEARSON	D	05/11/2007	ALLIANCE BERNSTEIN	11,181.000	194,549			U
G7423K-10-2	RECKITT BENCKISER	D	06/01/2007	ALLIANCE BERNSTEIN	12,533.000	698,140			U
R7199U-10-0	RENEWABLE ENERGY NOK1	D	06/19/2007	ALLIANCE BERNSTEIN	38,993.000	1,363,765			U
G75754-10-4	RIO TINTO ORD GBP0.10	D	06/19/2007	ALLIANCE BERNSTEIN	23,502.000	1,814,886			U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	06/22/2007	ALLIANCE BERNSTEIN	63,128.000	2,517,678			U
J78529-13-8	SUZUKI MOTOR CORP JPY50	D	04/27/2007	ALLIANCE BERNSTEIN	26,100.000	739,838			U
F90676-10-1	TECHNIP NPV	D	06/29/2007	ALLIANCE BERNSTEIN	18,443.000	1,483,313			U
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	05/30/2007	ALLIANCE BERNSTEIN	31,400.000	1,252,344			L
J89752-11-7	TOSHIBA CORP NPV	D	04/27/2007	ALLIANCE BERNSTEIN	383,000.000	2,858,007			L
F92124-10-0	TOTAL SA EUR 2.5	D	05/10/2007	ALLIANCE BERNSTEIN	67,809.000	5,061,832			U
J92676-11-3	TOYOTA MOTOR	D	04/26/2007	ALLIANCE BERNSTEIN	7,900.000	479,242			L
G90078-10-9	TRANSOCEAN INC.	F	06/27/2007	Various	22,500.000	2,318,229			L
G90637-10-2	TRINITY MIRROR ORD GBP0.10	D	05/23/2007	ALLIANCE BERNSTEIN	115,200.000	1,289,811			U
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	06/29/2007	ALLIANCE BERNSTEIN	811,615.000	2,717,466			L
G95089-10-1	WEATHERFORD INTERNA	F	04/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	1,800.000	89,228			L
6899999. Common Stocks - Industrial and Miscellaneous						942,730,963	XXX		XXX
29259@-10-5	ENCOMPASS HOME & AUTO INSURANCE CO		04/01/2007	VARIOUS	0.000	64,287			V
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE CO		04/01/2007	VARIOUS	0.000	79,355			V
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA		04/01/2007	VARIOUS	0.000	1,274,062			V
29264#-10-6	ENCOMPASS INSURANCE CO OF MASSACHUSETTS		04/01/2007	VARIOUS	0.000	35,000			V
29262#-10-8	ENCOMPASS INSURANCE COMPANY		04/01/2007	VARIOUS	0.000	3,120,394			V
29261@-10-1	ENCOMPASS PROPERTY & CASUALTY CO		04/01/2007	VARIOUS	0.000	182,541			V
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		04/01/2007	VARIOUS	0.000	318,499			V
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/01/2007	VARIOUS	0.000	1,185,400			V
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						6,259,538	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		06/01/2007	DIRECT	39.780	40			L
7199999. Money Market Mutual Funds						40	XXX		XXX
7299997. Total - Common Stocks - Part 3						1,062,459,982	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						1,062,459,982	XXX		XXX
7399999. Total - Preferred and Common Stocks						1,168,974,274	XXX		XXX
7499999 - Totals						3,940,645,307	XXX	8,062,456	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 38

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		06/01/2007	SCHEDULED REDEMPTION		271	271	284	289		(18)		(18)		271				11	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		06/01/2007	SCHEDULED REDEMPTION		190	190	200	202		(11)		(11)		190				8	01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		06/01/2007	SCHEDULED REDEMPTION		7	7	8	8						7					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		06/01/2007	SCHEDULED REDEMPTION		180	180	187	187		(8)		(8)		180				8	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		06/01/2007	SCHEDULED REDEMPTION		216	216	231	229		(13)		(13)		216				9	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		06/01/2007	SCHEDULED REDEMPTION		303	303	317	317		(15)		(15)		303				13	04/15/2020	1
36220S-TM-8	GOVT NATL MTG ASSOC I #297656		06/01/2007	SCHEDULED REDEMPTION		50,647	50,647	49,757	49,533		1,114		1,114		50,647				1,887	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		06/01/2007	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		06/01/2007	SCHEDULED REDEMPTION		26	26	27	27						26				1	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		06/01/2007	SCHEDULED REDEMPTION		40,041	40,041	39,358	39,444		597		597		40,041				1,493	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		06/01/2007	SCHEDULED REDEMPTION		8,093	8,093	7,968	7,939		154		154		8,093				287	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		06/01/2007	SCHEDULED REDEMPTION		141	141	147	146		(5)		(5)		141				5	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		06/01/2007	SCHEDULED REDEMPTION		181	181	183	183		(2)		(2)		181				6	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		06/01/2007	SCHEDULED REDEMPTION		571	571	588	589		(19)		(19)		571				20	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		06/01/2007	SCHEDULED REDEMPTION		44,424	44,424	45,806	45,604		(1,179)		(1,179)		44,424				1,598	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		06/01/2007	SCHEDULED REDEMPTION		15,058	15,058	15,104	15,097		(39)		(39)		15,058				492	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		06/01/2007	SCHEDULED REDEMPTION		2,225	2,225	2,294	2,285		(60)		(60)		2,225				75	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		06/01/2007	SCHEDULED REDEMPTION		13,416	13,416	12,747	12,618		798		798		13,416				431	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		06/01/2007	SCHEDULED REDEMPTION		75,104	75,104	75,193	75,184		(81)		(81)		75,104				2,246	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		06/01/2007	SCHEDULED REDEMPTION		367	367	372	371		(4)		(4)		367				13	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2007	SCHEDULED REDEMPTION		5,378	5,378	5,295	5,289		89		89		5,378				170	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		06/01/2007	SCHEDULED REDEMPTION		1,106	1,106	1,118	1,117		(12)		(12)		1,106				32	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		06/01/2007	SCHEDULED REDEMPTION		117	117	118	118		(1)		(1)		117				4	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		06/01/2007	SCHEDULED REDEMPTION		9,963	9,963	9,474	9,553		409		409		9,963				307	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		06/01/2007	SCHEDULED REDEMPTION		5,590	5,590	5,681	5,667		(76)		(76)		5,590				185	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		06/01/2007	SCHEDULED REDEMPTION		3,577	3,577	3,400	3,370		208		208		3,577				110	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		06/01/2007	SCHEDULED REDEMPTION		24,101	24,101	23,730	23,804		297		297		24,101				663	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		06/01/2007	SCHEDULED REDEMPTION		3,085	3,085	3,184	3,171		(86)		(86)		3,085				110	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		06/01/2007	SCHEDULED REDEMPTION		1,178	1,178	1,217	1,220		(42)		(42)		1,178				42	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		06/01/2007	SCHEDULED REDEMPTION		465	465	480	481		(16)		(16)		465				16	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		06/01/2007	SCHEDULED REDEMPTION		8,274	8,274	7,863	7,901		373		373		8,274				253	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		06/01/2007	SCHEDULED REDEMPTION		18,727	18,727	18,434	18,410		317		317		18,727				600	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		06/01/2007	SCHEDULED REDEMPTION		5,469	5,469	5,582	5,601		(132)		(132)		5,469				216	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		06/01/2007	SCHEDULED REDEMPTION		49,176	49,176	50,175	49,970		(795)		(795)		49,176				1,329	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		06/01/2007	SCHEDULED REDEMPTION		62,859	62,859	61,425	61,565		1,295		1,295		62,859				1,877	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		06/01/2007	SCHEDULED REDEMPTION		23,560	23,560	23,942	23,907		(347)		(347)		23,560				777	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		06/01/2007	SCHEDULED REDEMPTION		3,908	3,908	3,973	3,967		(59)		(59)		3,908				134	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		06/01/2007	SCHEDULED REDEMPTION		2,182	2,182	2,218	2,213		(31)		(31)		2,182				72	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		06/01/2007	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		06/01/2007	SCHEDULED REDEMPTION		439	439	439	437		2		2		439				13	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		06/01/2007	SCHEDULED REDEMPTION		61	61	63	64		(3)		(3)		61				2	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		06/01/2007	SCHEDULED REDEMPTION		106	106	111	110		(4)		(4)		106				4	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		06/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		06/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		06/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				2	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		06/01/2007	SCHEDULED REDEMPTION		2,014	2,014	2,077	2,076		(62)		(62)		2,014				65	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		06/01/2007	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		06/01/2007	SCHEDULED REDEMPTION		4,518	4,518	4,619	4,608		(89)		(89)		4,518				158	04/15/2028	1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		06/01/2007	SCHEDULED REDEMPTION		13,764	13,764	14,249	14,243		(479)		(479)		13,764				516	10/15/2029	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		06/01/2007	SCHEDULED REDEMPTION		154	154	160	160		(7)		(7)		154				6	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		06/01/2007	SCHEDULED REDEMPTION		11,529	11,529	12,043	12,058		(529)		(529)		11,529				459	05/15/2026	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		06/01/2007	SCHEDULED REDEMPTION		294	294	307	307		(13)		(13)		294				11	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		06/01/2007	SCHEDULED REDEMPTION		37	37	37	37		(1)		(1)		37				1	07/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		06/01/2007	SCHEDULED REDEMPTION		3,332	3,332	3,332	3,314		18		18		3,332				103	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		06/01/2007	SCHEDULED REDEMPTION		145	145	147	147		(2)		(2)		145				5	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		06/01/2007	SCHEDULED REDEMPTION		298	298	311	310		(12)		(12)		298				11	03/15/2026	1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		06/01/2007	SCHEDULED REDEMPTION		148	148	155	154		(6)		(6)		148				6	06/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		06/01/2007	SCHEDULED REDEMPTION		543	543	567	571		(28)		(28)		543				21	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		06/01/2007	SCHEDULED REDEMPTION		2,942	2,942	2,942	2,926		16		16		2,942				94	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		06/01/2007	SCHEDULED REDEMPTION		486	486	508	505		(19)		(19)		486				18	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		06/01/2007	SCHEDULED REDEMPTION		122	122	127	127		(5)		(5)		122				5	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		06/01/2007	SCHEDULED REDEMPTION		998	998	1,043	1,048		(50)		(50)		998				36	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		06/01/2007	SCHEDULED REDEMPTION		493	493	498	498		(5)		(5)		493				17	03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		06/01/2007	SCHEDULED REDEMPTION		188	188	188	187		1		1		188				6	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		06/01/2007	SCHEDULED REDEMPTION		184	184	192	193		(10)		(10)		184				7	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		06/01/2007	SCHEDULED REDEMPTION		115	115	120	120		(5)		(5)		115				4	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		06/01/2007	SCHEDULED REDEMPTION		105	105	107	107		(2)		(2)		105				4	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		06/01/2007	SCHEDULED REDEMPTION		172,810	172,810	172,156	172,158		652		652		172,810				4,902	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		06/01/2007	SCHEDULED REDEMPTION		11,627	11,627	12,145	12,174		(546)		(546)		11,627				464	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		06/01/2007	SCHEDULED REDEMPTION		685	685	697	696		(11)		(11)		685				21	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		06/01/2007	SCHEDULED REDEMPTION		452	452	472	469		(18)		(18)		452				17	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		06/01/2007	SCHEDULED REDEMPTION		174	174	181	181		(8)		(8)		174				7	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		06/01/2007	SCHEDULED REDEMPTION		7,192	7,192	7,512	7,525		(333)		(333)		7,192				287	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		06/01/2007	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		06/01/2007	SCHEDULED REDEMPTION		9,071	9,071	9,227	9,229		(158)		(158)		9,071				317	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		06/01/2007	SCHEDULED REDEMPTION		2,118	2,118	2,155	2,157		(38)		(38)		2,118				74	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		06/01/2007	SCHEDULED REDEMPTION		7,439	7,439	7,567	7,569		(130)		(130)		7,439				242	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		06/01/2007	SCHEDULED REDEMPTION		156	156	154	161		(6)		(6)		156				5	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		06/01/2007	SCHEDULED REDEMPTION		124	124	123	122		2		2		124				4	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		06/01/2007	SCHEDULED REDEMPTION		161	161	163	163		(2)		(2)		161				5	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		06/01/2007	SCHEDULED REDEMPTION		224	224	234	237		(13)		(13)		224				8	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		06/01/2007	SCHEDULED REDEMPTION		16,648	16,648	17,389	17,350		(703)		(703)		16,648				666	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		06/01/2007	SCHEDULED REDEMPTION		267	267	271	271		(5)		(5)		267				9	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		06/01/2007	SCHEDULED REDEMPTION		9	9	10	10						9					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		06/01/2007	SCHEDULED REDEMPTION		310	310	324	327		(17)		(17)		310				12	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		06/01/2007	SCHEDULED REDEMPTION		176	176	179	179		(3)		(3)		176				6	01/15/2028	1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		06/01/2007	SCHEDULED REDEMPTION		145	145	147	147		(1)		(1)		145				5	11/15/2027	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		06/01/2007	SCHEDULED REDEMPTION		243	243	247	247		(4)		(4)		243				8	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		06/01/2007	SCHEDULED REDEMPTION		220	220	224	224		(4)		(4)		220				7	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2007	SCHEDULED REDEMPTION		131	131	134	133		(2)		(2)		131				4	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		06/01/2007	SCHEDULED REDEMPTION		681	681	674	675		6		6		681				23	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		06/01/2007	SCHEDULED REDEMPTION		149	149	151	151		(2)		(2)		149				5	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		06/01/2007	SCHEDULED REDEMPTION		302	302	308	308		(5)		(5)		302				10	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		06/01/2007	SCHEDULED REDEMPTION		155	155	158	157		(2)		(2)		155				5	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		06/01/2007	SCHEDULED REDEMPTION		11,765	11,765	11,950	11,915		(150)		(150)		11,765				389	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2007	SCHEDULED REDEMPTION		282	282	287	287		(4)		(4)		282				9	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		06/01/2007	SCHEDULED REDEMPTION		254	254	252	252		2		2		254				8	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		06/01/2007	SCHEDULED REDEMPTION		156	156	159	159		(3)		(3)		156				5	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		06/01/2007	SCHEDULED REDEMPTION		192	192	196	195		(3)		(3)		192				5	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		06/01/2007	SCHEDULED REDEMPTION		379	379	386	385		(6)		(6)		379				13	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		06/01/2007	SCHEDULED REDEMPTION		136	136	139	139		(3)		(3)		136				4	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2007	SCHEDULED REDEMPTION		119	119	114	114		6		6		119				4	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		06/01/2007	SCHEDULED REDEMPTION		721	721	699	701		20		20		721				20	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		06/01/2007	SCHEDULED REDEMPTION		375	375	382	382		(6)		(6)		375				13	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		06/01/2007	SCHEDULED REDEMPTION		400	400	406	406		(6)		(6)		400				13	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		06/01/2007	SCHEDULED REDEMPTION		10,355	10,355	10,584	10,545		(190)		(190)		10,355				325	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		06/01/2007	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				2	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		06/01/2007	SCHEDULED REDEMPTION		1,357	1,357	1,381	1,382		(25)		(25)		1,357				47	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		06/01/2007	SCHEDULED REDEMPTION		2,245	2,245	2,158	2,143		102		102		2,245				74	12/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		06/01/2007	SCHEDULED REDEMPTION		615	615	628	628		(12)		(12)		615				21	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		06/01/2007	SCHEDULED REDEMPTION		521	521	532	530		(9)		(9)		521				17	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		06/01/2007	SCHEDULED REDEMPTION		1,117	1,117	1,136	1,137		(20)		(20)		1,117				33	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		06/01/2007	SCHEDULED REDEMPTION		353	353	359	359		(7)		(7)		353				12	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		06/01/2007	SCHEDULED REDEMPTION		93	93	95	95		(2)		(2)		93				3	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		06/01/2007	SCHEDULED REDEMPTION		244	244	248	249		(5)		(5)		244				8	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		06/01/2007	SCHEDULED REDEMPTION		110	110	111	111		(2)		(2)		110				4	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2007	SCHEDULED REDEMPTION		265	265	269	269		(5)		(5)		265				9	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		06/01/2007	SCHEDULED REDEMPTION		3,007	3,007	3,059	3,061		(54)		(54)		3,007				97	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		06/01/2007	SCHEDULED REDEMPTION		546	546	557	555		(9)		(9)		546				18	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		06/01/2007	SCHEDULED REDEMPTION		16,540	16,540	16,824	16,797		(257)		(257)		16,540				578	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		06/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		06/01/2007	SCHEDULED REDEMPTION		18,587	18,587	18,396	18,414		174		174		18,587				598	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		06/01/2007	SCHEDULED REDEMPTION		634	634	641	640		(7)		(7)		634				19	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		06/01/2007	SCHEDULED REDEMPTION		11,413	11,413	11,698	11,637		(224)		(224)		11,413				335	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		06/01/2007	SCHEDULED REDEMPTION		422	422	429	431		(9)		(9)		422				14	03/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		06/01/2007	SCHEDULED REDEMPTION		286	286	290	291		(5)		(5)		286				10	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		06/01/2007	SCHEDULED REDEMPTION		100	100	101	101		(1)		(1)		100				3	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		06/01/2007	SCHEDULED REDEMPTION		8,006	8,006	8,143	8,140		(134)		(134)		8,006				260	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		06/01/2007	SCHEDULED REDEMPTION		730	730	743	743		(13)		(13)		730				24	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		06/01/2007	SCHEDULED REDEMPTION		196	196	198	199		(2)		(2)		196				6	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		06/01/2007	SCHEDULED REDEMPTION		629	629	644	642		(13)		(13)		629				21	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		06/01/2007	SCHEDULED REDEMPTION		530	530	525	525		5		5		530				17	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		06/01/2007	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				3	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		06/01/2007	SCHEDULED REDEMPTION		68	68	69	70		(2)		(2)		68				2	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		06/01/2007	SCHEDULED REDEMPTION		23	23	23	23						23				1	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		06/01/2007	SCHEDULED REDEMPTION		134	134	133	133		2		2		134				4	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		06/01/2007	SCHEDULED REDEMPTION		286	286	283	295		(9)		(9)		286				9	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		06/01/2007	SCHEDULED REDEMPTION		152	152	155	155		(3)		(3)		152				5	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		06/01/2007	SCHEDULED REDEMPTION		83	83	84	85		(1)		(1)		83				3	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		06/01/2007	SCHEDULED REDEMPTION		27	27	26	26						27				1	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		06/01/2007	SCHEDULED REDEMPTION		625	625	640	639		(14)		(14)		625				21	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		06/01/2007	SCHEDULED REDEMPTION		507	507	518	518		(11)		(11)		507				17	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		06/01/2007	SCHEDULED REDEMPTION		392	392	400	398		(7)		(7)		392				13	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		06/01/2007	SCHEDULED REDEMPTION		536	536	550	547		(11)		(11)		536				18	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		06/01/2007	SCHEDULED REDEMPTION		232	232	237	237		(5)		(5)		232				8	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		06/01/2007	SCHEDULED REDEMPTION		8,986	8,986	8,893	8,880		105		105		8,986				314	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		06/01/2007	SCHEDULED REDEMPTION		255	255	243	242		14		14		255				8	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		06/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				3	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		06/01/2007	SCHEDULED REDEMPTION		156	156	154	154		2		2		156				5	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		06/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11					03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		06/01/2007	SCHEDULED REDEMPTION		123	123	126	126		(2)		(2)		123				4	12/15/2030	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		06/01/2007	SCHEDULED REDEMPTION		646	646	636	638		8		8		646				21	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		06/01/2007	SCHEDULED REDEMPTION		10	10	9	9						10					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		06/01/2007	SCHEDULED REDEMPTION		24	24	24	24						24				1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		06/01/2007	SCHEDULED REDEMPTION		5,912	5,912	5,912	5,885		28		28		5,912				162	09/15/2028	1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		06/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	02/15/2029	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		06/01/2007	SCHEDULED REDEMPTION		422	422	416	417		5		5		422				13	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		06/01/2007	SCHEDULED REDEMPTION		143	143	141	141		2		2		143				4	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		06/01/2007	SCHEDULED REDEMPTION		34,617	34,617	31,891	33,117		1,500		1,500		34,617				943	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		06/01/2007	SCHEDULED REDEMPTION		10,005	10,005	9,217	9,562		443		443		10,005				246	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		06/01/2007	SCHEDULED REDEMPTION		166	166	172	173		(7)		(7)		166				6	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		06/01/2007	SCHEDULED REDEMPTION		2,332	2,332	2,382	2,385		(52)		(52)		2,332				82	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		06/01/2007	SCHEDULED REDEMPTION		2,286	2,286	2,106	2,177		109		109		2,286				59	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		06/01/2007	SCHEDULED REDEMPTION		1,076	1,076	1,027	1,026		50		50		1,076				33	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		06/01/2007	SCHEDULED REDEMPTION		2,973	2,973	2,739	2,836		137		137		2,973				77	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		06/01/2007	SCHEDULED REDEMPTION		4,075	4,075	3,754	3,875		201		201		4,075				106	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		06/01/2007	SCHEDULED REDEMPTION		7,840	7,840	7,222	7,452		388		388		7,840				204	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		06/01/2007	SCHEDULED REDEMPTION		5,787	5,787	5,991	5,999		(212)		(212)		5,787				181	08/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		06/01/2007	SCHEDULED REDEMPTION		5,913	5,913	5,447	5,609		304		304		5,913				154	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		06/01/2007	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				3	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		06/01/2007	SCHEDULED REDEMPTION		167	167	170	170		(4)		(4)		167				6	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		06/01/2007	SCHEDULED REDEMPTION		675	675	669	670		5		5		675				17	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		06/01/2007	SCHEDULED REDEMPTION		4,741	4,741	4,839	4,857		(116)		(116)		4,741				177	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		06/01/2007	SCHEDULED REDEMPTION		1,014	1,014	1,047	1,034		(21)		(21)		1,014				34	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		06/01/2007	SCHEDULED REDEMPTION		5,283	5,283	4,867	5,030		253		253		5,283				137	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		06/01/2007	SCHEDULED REDEMPTION		10,727	10,727	9,882	10,234		493		493		10,727				280	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		06/01/2007	SCHEDULED REDEMPTION		13,433	13,433	12,375	12,819		614		614		13,433				363	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		06/01/2007	SCHEDULED REDEMPTION		1,311	1,311	1,208	1,251		60		60		1,311				34	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		06/01/2007	SCHEDULED REDEMPTION		993	993	947	951		43		43		993				30	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		06/01/2007	SCHEDULED REDEMPTION		219	219	228	225		(6)		(6)		219				9	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		06/01/2007	SCHEDULED REDEMPTION		618	618	569	589		29		29		618				15	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		06/01/2007	SCHEDULED REDEMPTION		94	94	97	98		(4)		(4)		94				3	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		06/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		06/01/2007	SCHEDULED REDEMPTION		6,536	6,536	6,611	6,609		(73)		(73)		6,536				229	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		06/01/2007	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				2	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		06/01/2007	SCHEDULED REDEMPTION		161	161	168	166		(5)		(5)		161				6	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		06/01/2007	SCHEDULED REDEMPTION		14,007	14,007	12,904	13,361		646		646		14,007				363	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		06/01/2007	SCHEDULED REDEMPTION		4,361	4,361	4,017	4,152		208		208		4,361				113	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		06/01/2007	SCHEDULED REDEMPTION		5,977	5,977	6,224	6,174		(197)		(197)		5,977				239	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		06/01/2007	SCHEDULED REDEMPTION		18,733	18,733	17,257	17,875		857		857		18,733				487	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		06/01/2007	SCHEDULED REDEMPTION		7	7	8	8						7					12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		06/01/2007	SCHEDULED REDEMPTION		5,937	5,937	5,470	5,677		260		260		5,937				156	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		06/01/2007	SCHEDULED REDEMPTION		100	100	102	102		(2)		(2)		100				3	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		06/01/2007	SCHEDULED REDEMPTION		60,528	60,528	55,762	58,031		2,497		2,497		60,528				1,405	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		06/01/2007	SCHEDULED REDEMPTION		140	140	143	143		(3)		(3)		140				5	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2007	SCHEDULED REDEMPTION		44	44	43	44						44				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		06/01/2007	SCHEDULED REDEMPTION		85	85	88	88		(3)		(3)		85				3	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		06/01/2007	SCHEDULED REDEMPTION		62	62	64	65		(3)		(3)		62				2	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		06/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		06/01/2007	SCHEDULED REDEMPTION		691	691	719	721		(30)		(30)		691				28	02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		06/01/2007	SCHEDULED REDEMPTION		13	13	14	14						13				1	09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		06/01/2007	SCHEDULED REDEMPTION		51	51	52	53		(2)		(2)		51				2	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		06/01/2007	SCHEDULED REDEMPTION		28	28	28	28						28				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		06/01/2007	SCHEDULED REDEMPTION		216	216	224	227		(10)		(10)		216				8	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		06/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		06/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		06/01/2007	SCHEDULED REDEMPTION		139	139	144	145		(6)		(6)		139				5	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		06/01/2007	SCHEDULED REDEMPTION		89	89	94	94		(5)		(5)		89				3	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	02/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		06/01/2007	SCHEDULED REDEMPTION		64	64	67	68		(4)		(4)		64				3	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		06/01/2007	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				3	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		06/01/2007	SCHEDULED REDEMPTION		127	127	133	132		(4)		(4)		127				5	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		06/01/2007	SCHEDULED REDEMPTION		191	191	195	195		(4)		(4)		191				6	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		06/01/2007	SCHEDULED REDEMPTION		132	132	135	134		(2)		(2)		132				4	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		06/01/2007	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				2	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		06/01/2007	SCHEDULED REDEMPTION		100	100	102	101		(2)		(2)		100				3	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		06/01/2007	SCHEDULED REDEMPTION		379	379	387	387		(8)		(8)		379				12	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		06/01/2007	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		06/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	02/15/2031	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2007	SCHEDULED REDEMPTION		255,383	255,383	260,850	259,636		(4,253)		(4,253)		255,383				5,921	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		06/01/2007	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				2	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		06/01/2007	SCHEDULED REDEMPTION		72	72	75	74		(2)		(2)		72				2	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		06/01/2007	SCHEDULED REDEMPTION		81	81	82	82		(2)		(2)		81				3	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		06/01/2007	SCHEDULED REDEMPTION		331	331	342	339		(9)		(9)		331				11	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		06/01/2007	SCHEDULED REDEMPTION		76	76	74	74		2		2		76				2	06/15/2031	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		06/01/2007	SCHEDULED REDEMPTION		132	132	135	135		(3)		(3)		132				4	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		06/01/2007	SCHEDULED REDEMPTION		44,377	44,377	45,611	45,445		(1,068)		(1,068)		44,377				1,372	11/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		06/01/2007	SCHEDULED REDEMPTION		1,197	1,197	1,216	1,213		(16)		(16)		1,197				39	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		06/01/2007	SCHEDULED REDEMPTION		57,244	57,244	58,890	58,573		(1,329)		(1,329)		57,244				1,727	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		06/01/2007	SCHEDULED REDEMPTION		777	777	816	809		(32)		(32)		777				24	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		06/01/2007	SCHEDULED REDEMPTION		148	148	147	147		1		1		148				4	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		06/01/2007	SCHEDULED REDEMPTION		159	159	164	163		(4)		(4)		159				5	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		06/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		06/01/2007	SCHEDULED REDEMPTION		928	928	924	925		3		3		928				24	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		06/01/2007	SCHEDULED REDEMPTION		87	87	91	90		(3)		(3)		87				3	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		06/01/2007	SCHEDULED REDEMPTION		77	77	80	79		(3)		(3)		77				2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		06/01/2007	SCHEDULED REDEMPTION		624	624	622	622		2		2		624				16	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		06/01/2007	SCHEDULED REDEMPTION		902	902	898	898		3		3		902				23	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		06/01/2007	SCHEDULED REDEMPTION		541	541	539	539		2		2		541				15	02/15/2033	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		06/01/2007	SCHEDULED REDEMPTION		1,117	1,117	1,112	1,113		4		4		1,117				30	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		06/01/2007	SCHEDULED REDEMPTION		1,964	1,964	2,068	2,030		(66)		(66)		1,964				54	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		06/01/2007	SCHEDULED REDEMPTION		1,111	1,111	1,107	1,108		4		4		1,111				29	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		06/01/2007	SCHEDULED REDEMPTION		19,981	19,981	19,905	19,909		73		73		19,981				520	06/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		06/01/2007	SCHEDULED REDEMPTION		180,873	180,873	187,388	185,758		(4,884)		(4,884)		180,873				5,248	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		06/01/2007	SCHEDULED REDEMPTION		33,043	33,043	32,923	32,927		116		116		33,043				816	09/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		06/01/2007	SCHEDULED REDEMPTION		39	39	39	39						39				1	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		06/01/2007	SCHEDULED REDEMPTION		912	912	909	909		3		3		912				25	04/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		06/01/2007	SCHEDULED REDEMPTION		2,297	2,297	2,287	2,289		8		8		2,297				60	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		06/01/2007	SCHEDULED REDEMPTION		437,505	437,505	443,384	442,634		(5,129)		(5,129)		437,505				11,300	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		06/01/2007	SCHEDULED REDEMPTION		323,686	323,686	334,661	335,139		(11,454)		(11,454)		323,686				9,038	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		06/01/2007	SCHEDULED REDEMPTION		12,873	12,873	13,270	13,195		(321)		(321)		12,873				384	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		06/01/2007	SCHEDULED REDEMPTION		2,112	2,112	2,177	2,165		(53)		(53)		2,112				60	08/15/2033	1
36290V-L2-8	GOVT NATL MTG ASSOC I #618745		06/01/2007	Various		66,055	66,055	66,148			(93)		(93)		66,055				1,221	12/15/2036	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		06/01/2007	SCHEDULED REDEMPTION		4,650	4,650	4,633	4,633		16		16		4,650				118	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		06/01/2007	SCHEDULED REDEMPTION		1,814	1,814	1,869	1,859		(45)		(45)		1,814				52	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		06/01/2007	SCHEDULED REDEMPTION		8,666	8,666	8,980	8,905		(239)		(239)		8,666				246	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		06/01/2007	SCHEDULED REDEMPTION		1,491	1,491	1,486	1,486		5		5		1,491				39	04/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		06/01/2007	SCHEDULED REDEMPTION		51	51	51	51						51				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		06/01/2007	SCHEDULED REDEMPTION		94	94	94	94						94				2	01/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		06/01/2007	SCHEDULED REDEMPTION		921	921	917	917		3		3		921				24	04/15/2035	1
36292H-QK-2	GOVT NATL MTG ASSOC I #649458		06/01/2007	SCHEDULED REDEMPTION		51,967	51,967	51,785	51,790		178		178		51,967				1,420	09/15/2035	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		06/01/2007	SCHEDULED REDEMPTION		6,571	6,571	6,683			(113)		(113)		6,571				115	09/15/2036	1
36294R-6X-2	GOVT NATL MTG ASSOC I #657986		06/01/2007	Various		2,583,688	2,527,688	2,597,990			(14,564)		(14,564)		2,583,425		262	262	72,636	10/15/2036	1
36294S-EE-3	GOVT NATL MTG ASSOC I #658133		06/01/2007	Various		11,537,669	11,267,266	11,580,637			(44,235)		(44,235)		11,536,403		1,267	1,267	332,695	10/15/2036	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		06/01/2007	SCHEDULED REDEMPTION		5,738	5,738	6,025	5,971		(233)		(233)		5,738				218	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		06/01/2007	SCHEDULED REDEMPTION		112,234	112,234	118,295	117,554		(5,320)		(5,320)		112,234				4,644	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		06/01/2007	SCHEDULED REDEMPTION		29,417	29,417	30,845	30,866		(1,449)		(1,449)		29,417				1,303	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		06/01/2007	SCHEDULED REDEMPTION		824	824	858	856		(32)		(32)		824				31	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		06/01/2007	SCHEDULED REDEMPTION		5,897	5,897	6,192	6,146		(249)		(249)		5,897				220	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		06/01/2007	SCHEDULED REDEMPTION		100	100	101	101		(1)		(1)		100				3	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		06/01/2007	SCHEDULED REDEMPTION		5,955	5,955	5,724	5,741		214		214		5,955				193	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		06/01/2007	SCHEDULED REDEMPTION		118,138	118,138	122,421	119,170		(1,032)		(1,032)		118,138				5,003	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		06/01/2007	SCHEDULED REDEMPTION		2,297	2,297	2,348	2,342		(45)		(45)		2,297				78	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		06/01/2007	SCHEDULED REDEMPTION		5,910	5,910	6,031	6,021		(111)		(111)		5,910				195	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		06/01/2007	SCHEDULED REDEMPTION		2,124	2,124	2,161	2,162		(38)		(38)		2,124				66	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		06/01/2007	SCHEDULED REDEMPTION		1,847	1,847	1,868	1,868		(21)		(21)		1,847				62	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		06/01/2007	SCHEDULED REDEMPTION		90	90	93	92		(2)		(2)		90				3	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		06/01/2007	SCHEDULED REDEMPTION		1,224	1,224	1,219	1,219		4		4		1,224				32	07/15/2033	1
36241K-K3-1	GOVT NATL MTG ASSOC I #782114		06/01/2007	SCHEDULED REDEMPTION		27,420	27,420	26,825			596		596		27,420				533	09/15/2036	1
690353-MR-5	OVERSEAS PRIVATE INVESTMENT CORP 2014		04/15/2007	SCHEDULED REDEMPTION		162,500	162,500	162,500	162,500						162,500				4,054	04/15/2014	1
01N052-65-7	CONT - TBA		04/27/2007	GREENWICH CAPITAL MARKETS, INC.		49,617,190	50,000,000	50,067,949							50,067,949		(450,759)	(450,759)		05/01/2037	1FE
912827-4F-6	US TREASURY 5.625 05/15/08		06/14/2007	MORGAN STANLEY DEAN WITTER		50,222,655	50,000,000	50,246,095			(4,941)		(4,941)		50,241,154		(18,499)	(18,499)	236,923	05/15/2008	1
912828-BM-1	US TREASURY N/B		06/14/2007	BANK OF AMERICA		44,835,625	46,000,000	44,842,815			15,913		15,913		44,858,727		(23,102)	(23,102)	239,583	10/15/2008	1Z
912828-DT-4	US TREASURY N/B		06/14/2007	HSBC SECURITIES, INC.		49,396,485	50,000,000	49,406,250			11,921		11,921		49,418,171		(21,686)	(21,686)	157,948	05/15/2008	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912828-GH-7	US TREASURY N/B		06/07/2007	Various		127,144,022	130,000,000	129,671,878			559		559		129,672,437		(2,528,415)	(2,528,415)	1,636,381	02/15/2017	1
912828-GS-3	US TREASURY N/B		06/20/2007	Various		115,285,785	121,000,000	119,091,995			10,080		10,080		119,102,075		(3,816,290)	(3,816,290)	394,851	05/15/2017	1
912828-EY-2	WI TREASURY N/B		05/08/2007	Various		129,582,810	130,000,000	129,658,793			58,381		58,381		129,717,173		(134,363)	(134,363)	1,053,193	02/29/2008	1
0399999. Bonds - U.S. Governments						583,315,273	593,904,299	590,304,343	3,038,637		4,165		4,165		590,306,859		(6,991,586)	(6,991,586)	4,215,031	XXX	XXX
910860-AS-7	UNITED MEXICAN STATES	F	04/30/2007	WARBURG DILLION READ LLC		3,345,000	3,000,000	3,109,800	3,108,762		(489)		(489)		3,108,274		236,726	236,726	121,500	09/27/2034	2FE
1099999. Bonds - All Other Governments						3,345,000	3,000,000	3,109,800	3,108,762		(489)		(489)		3,108,274		236,726	236,726	121,500	XXX	XXX
556583-NU-2	MADISON AL WARRANTS 2006 A		04/12/2007	MORGAN KEEGAN & COMPANY, INC.		532,523	525,000	531,746	531,707		(161)		(161)		531,546		977	977	8,925	12/01/2023	1FE
61304M-AG-1	MONTGOMERY AL DOWNTOWN REDEV 02		06/06/2007	PRAGER MCCARTHY & SEALY		104,634	100,000	106,984	105,879		(508)		(508)		105,370		(736)	(736)	3,472	10/01/2011	1FE
04057P-AQ-1	ARIZONA SCH FACS BRD COP 2003 A		06/07/2007	PRAGER MCCARTHY & SEALY		106,222	100,000	108,922	106,038		(358)		(358)		105,681		541	541	3,903	09/01/2013	1FE
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		05/03/2007	Various		317,893	300,000	317,727	313,695		(462)		(462)		313,234		4,659	4,659	9,038	09/01/2016	1FE
04057P-DQ-8	ARIZONA SCH FACS BRD COP 2004 C		05/24/2007	PRAGER MCCARTHY & SEALY		210,801	200,000	210,498	208,128		(349)		(349)		207,779		3,022	3,022	6,808	09/01/2017	1FE
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		05/31/2007	PRAGER MCCARTHY & SEALY		104,478	100,000	104,595	103,637		(174)		(174)		103,463		1,015	1,015	3,615	09/01/2018	1FE
040588-UG-8	ARIZONA ST COP 2002 A		06/14/2007	Various		1,679,995	1,600,000	1,726,832	1,658,002		(5,560)		(5,560)		1,652,442		27,553	27,553	44,688	05/01/2010	1FE
040588-VV-4	ARIZONA ST COP 2004 B		06/29/2007	PRAGER MCCARTHY & SEALY		1,072,490	1,000,000	1,085,820	1,068,172		(3,901)		(3,901)		1,064,271		8,219	8,219	44,333	09/01/2016	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005		05/16/2007	PRAGER MCCARTHY & SEALY		651,678	610,000	648,753	642,555		(1,270)		(1,270)		641,286		10,392	10,392	21,646	09/01/2022	1FE
040660-EM-0	ARIZONA STATE UNIV COP UNIV PROJ 2002		04/04/2007	PRAGER MCCARTHY & SEALY		325,179	300,000	336,888	322,170		(1,005)		(1,005)		321,165		4,015	4,015	12,497	07/01/2012	1FE
567505-KD-3	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		06/21/2007	CRONIN & COMANY		255,763	250,000	251,575	251,516		(63)		(63)		251,453		4,309	4,309	11,347	07/01/2022	1FE
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02		05/09/2007	PRAGER MCCARTHY & SEALY		195,055	185,000	208,058	196,052		(845)		(845)		195,207		(153)	(153)	8,042	07/01/2011	1FE
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02		06/19/2007	COMMERCE CAPITAL		1,045,420	1,000,000	1,128,070	1,067,355		(5,307)		(5,307)		1,062,048		(16,628)	(16,628)	48,750	07/01/2012	1FE
590485-TF-5	MESA AZ G O 1999		05/29/2007	PRAGER MCCARTHY & SEALY		105,728	100,000	105,761	104,961		(791)		(791)		104,170		1,558	1,558	5,958	07/01/2009	1FE
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		04/05/2007	PRAGER MCCARTHY & SEALY		204,882	200,000	201,294	201,219		(29)		(29)		201,190		3,692	3,692	9,250	07/01/2023	1FE
718814-VB-9	PHOENIX AZ G O VAR PURP 2004 REF		04/10/2007	PRAGER MCCARTHY & SEALY		103,284	100,000	100,375	100,292		(9)		(9)		100,283		3,001	3,001	3,525	07/01/2018	1FE
76716N-AP-9	RIO NUEVO AZ MULTI PURP TUSCON CONV COP		06/14/2007	BANC AMERICA SECURITIES		1,133,814	1,100,000	1,135,090	1,116,525		(2,058)		(2,058)		1,114,467		19,347	19,347	53,167	07/01/2010	1FE
810453-P9-5	SCOTTSDALE AZ G O 2005 REF		04/19/2007	PRAGER MCCARTHY & SEALY		41,337	40,000	42,218	40,477		(15)		(15)		40,462		875	875	1,465	07/01/2019	1FE
87972F-AS-6	TEMPE AZ INDL LSE AZ ST UNIV FDNTN 03		06/26/2007	PRAGER MCCARTHY & SEALY		470,352	455,000	458,790	457,838		(186)		(186)		457,652		12,700	12,700	22,624	07/01/2023	1FE
898735-GG-4	TUCSON AZ COP 2004 A		05/04/2007	PRAGER MCCARTHY & SEALY		214,872	200,000	214,390	211,405		(467)		(467)		210,938		3,934	3,934	8,556	07/01/2017	1FE
898735-GL-3	TUCSON AZ COP 2004 A		05/15/2007	PRAGER MCCARTHY & SEALY		479,021	450,000	470,907	466,776		(727)		(727)		466,049		12,972	12,972	19,813	07/01/2021	1FE
04108K-QN-1	ARKANSAS DEV FIN AR DEPT ENVIRON 05A		06/13/2007	Various		1,473,678	1,470,000	1,459,254	1,443,532		181		181		1,443,713		29,965	29,965	30,570	12/01/2035	1FE
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A		05/22/2007	PRAGER MCCARTHY & SEALY		207,698	200,000	217,750	206,102		(903)		(903)		205,198		2,500	2,500	8,983	08/01/2010	1FE
212597-PY-8	CONWAY AR SCH DIST NO 1 G O 04		06/27/2007	PRAGER MCCARTHY & SEALY		202,132	200,000	201,130	200,700		(107)		(107)		200,592		1,540	1,540	8,965	02/01/2026	1FE
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		04/03/2007	PRAGER MCCARTHY & SEALY		100,375	100,000	98,339	98,490		21		21		98,511		1,864	1,864	2,574	03/01/2021	1FE
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		06/29/2007	PRAGER MCCARTHY & SEALY		128,085	130,000	129,294	129,296		14		14		129,310		(1,225)	(1,225)	3,381	02/01/2024	1FE
722460-PF-3	PINE BLUFF AR SCH DIST NO 3 G O 2006		06/11/2007	PRAGER MCCARTHY & SEALY		425,877	420,000	419,307	419,327		14		14		419,341		6,536	6,536	20,656	02/01/2021	1FE
745400-Q5-3	PULASKI CNTY AR SPL SCH DIST 04 A REF		04/05/2007	STEPHENS, INC.		404,928	400,000	398,700	398,743		6		6		398,749		6,179	6,179	13,194	02/01/2035	1FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
775082-TJ-9	ROGERS AR SCH DIST NO 30 2003 A REF		05/09/2007	PRAGER MCCARTHY & SEALY		101,228	100,000	100,330	100,145		(25)		(25)		100,121		1,107	1,107	3,832	02/01/2029	1FE
775082-TL-4	ROGERS AR SCH DIST NO 30 2003 A REF		04/10/2007	Various		404,119	400,000	404,828	401,996		(257)		(257)		401,738		2,381	2,381	13,569	02/01/2031	1FE
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B		06/05/2007	PRAGER MCCARTHY & SEALY		300,243	300,000	296,865	297,309		45		45		297,353		2,890	2,890	5,457	06/01/2021	1FE
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		04/05/2007	PRAGER MCCARTHY & SEALY		100,257	100,000	97,376	97,569		17		17		97,586		2,671	2,671	3,212	02/01/2030	1FE
920576-UA-1	VAN BUREN AR SCH DIST NO 42 G O 2004 B		06/27/2007	PRAGER MCCARTHY & SEALY		100,324	100,000	98,403	98,507		19		19		98,527		1,797	1,797	3,576	04/01/2029	1FE
920576-UC-7	VAN BUREN AR SCH DIST NO 42 G O 2004 B		04/18/2007	PRAGER MCCARTHY & SEALY		100,969	100,000	98,045	98,156		13		13		98,169		2,800	2,800	2,665	04/01/2031	1FE
004284-VY-8	ACALANES CA UN HIGH SCH DIST 03 A CAP		05/21/2007	PRAGER MCCARTHY & SEALY		106,946	150,000	82,955	98,916		1,925		1,925		100,840		6,105	6,105		08/01/2015	1FE
004284-WA-9	ACALANES CA UN HIGH SCH DIST 03 A CAP		06/19/2007	PRAGER MCCARTHY & SEALY		373,350	590,000	288,026	345,883		8,315		8,315		354,198		19,152	19,152		08/01/2017	1FE
010836-AL-8	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		04/04/2007	PRAGER MCCARTHY & SEALY		102,437	100,000	102,320	101,324		(41)		(41)		101,283		1,154	1,154	3,113	08/01/2021	1FE
058219-NU-6	BALDWIN PARK CA USD G O 2006		05/03/2007	PRAGER MCCARTHY & SEALY		90,338	200,000	84,840	85,821		1,394		1,394		87,214		3,124	3,124		08/01/2024	1FE
079438-BA-4	BELLFLOWER CA USD COP FING PROJ 03		05/03/2007	PRAGER MCCARTHY & SEALY		105,100	100,000	102,404	101,677		(78)		(78)		101,599		3,501	3,501	3,847	08/01/2028	1FE
13068G-RR-9	CALIFORNIA PUB WKS BRD FOOD & AG 93A		06/01/2007	CALLED @ 100.00000000		840,000	840,000	762,686	830,083		4,407		4,407		834,490		5,510	5,510	22,260	06/01/2008	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		05/22/2007	PRAGER MCCARTHY & SEALY		101,845	100,000	99,103	99,127		10		10		99,137		2,708	2,708	3,392	03/01/2028	1FE
13062T-H3-1	CALIFORNIA ST G O BDS 2007 APRIL REF		05/16/2007	PRAGER MCCARTHY & SEALY		516,941	510,000	505,940			14		14		505,954		10,987	10,987	3,188	08/01/2027	1FE
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E		06/25/2007	PRAGER MCCARTHY & SEALY		97,417	100,000	99,410			5		5		99,415		(1,998)	(1,998)	1,663	08/01/2031	1FE
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06		05/21/2007	PRAGER MCCARTHY & SEALY		73,558	155,000	69,119	69,677		1,347		1,347		71,024		2,534	2,534		08/01/2023	1FE
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06		05/01/2007	PRAGER MCCARTHY & SEALY		214,822	500,000	200,625	202,260		3,383		3,383		205,643		9,179	9,179		08/01/2025	1FE
17131M-JV-0	CHULA VISTA CA ELEM SCH DIST COP 03 A		05/04/2007	PRAGER MCCARTHY & SEALY		103,391	100,000	100,808	100,564		(26)		(26)		100,538		2,853	2,853	3,238	09/01/2022	1FE
190335-AZ-2	COAST CMNTY CLG DIST CA G O 2003 A		05/09/2007	PRAGER MCCARTHY & SEALY		1,614,750	1,500,000	1,556,775	1,541,070		(2,003)		(2,003)		1,539,068		75,682	75,682	58,958	08/01/2020	1FE
283059-DB-6	EL DORADO CA IRR DIST COP 2003 A		06/29/2007	Various		3,067,286	2,935,000	3,062,584	3,025,861		(5,730)		(5,730)		3,020,131		47,154	47,154	113,756	03/01/2019	1FE
283059-DU-4	EL DORADO CA IRR DIST COP 2004 A REF		04/12/2007	STONE & YOUNGBERG		2,693,716	2,535,000	2,720,613	2,681,396		(5,218)		(5,218)		2,676,177		17,539	17,539	79,571	03/01/2017	1FE
283059-DV-2	EL DORADO CA IRR DIST COP 2004 A REF		06/27/2007	PRAGER MCCARTHY & SEALY		523,815	500,000	532,965	527,848		(1,701)		(1,701)		526,147		(2,332)	(2,332)	20,903	03/01/2018	1FE
366658-NL-2	GARVEY CA SCH DIST G O 2006 CAP		05/25/2007	PRAGER MCCARTHY & SEALY		114,903	300,000	114,912	115,054		2,148		2,148		117,202		(2,299)	(2,299)		08/01/2028	1FE
403358-AK-0	GUSTINE CA UNI SCH DIST COP 1999		06/25/2007	Various		3,329,131	3,210,000	3,272,178	3,248,153		751		751		3,248,904		80,227	80,227	145,010	02/01/2029	1FE
54438C-CJ-9	LOS ANGELES CA CMNTY CLG DIST 03 B		05/14/2007	PRAGER MCCARTHY & SEALY		154,184	145,000	151,740	149,758		(238)		(238)		149,520		4,664	4,664	5,760	08/01/2020	1FE
544648-PV-4	LOS ANGELES CA USD COP CAP PROJ I 03B		05/31/2007	BEAL, M.R., & CO.		699,413	670,000	678,918	676,426		(360)		(360)		676,067		23,346	23,346	28,289	08/01/2026	1FE
608413-BG-4	MOJAVE CA WTR AGY COP SUPPL TABLE 04		06/11/2007	PRAGER MCCARTHY & SEALY		501,740	500,000	498,225	498,377		36		36		498,413		3,327	3,327	17,688	09/01/2021	1FE
699211-FZ-6	PARAMOUNT CA USD G O 2005 REF		06/25/2007	PRAGER MCCARTHY & SEALY		153,711	150,000	159,536	154,900		(235)		(235)		154,665		(954)	(954)	5,569	09/01/2017	1FE
76904K-BQ-4	RIVERSIDE CA REDEV AGY DEPT GEN SVC 03A		05/31/2007	PRAGER MCCARTHY & SEALY		210,450	200,000	210,122	207,168		(395)		(395)		206,773		3,677	3,677	6,778	10/01/2020	1FE
785870-NK-8	SACRAMENTO CA CITY USD G O 2003 A		06/26/2007	PRAGER MCCARTHY & SEALY		459,026	455,000	448,052	448,976		104		104		449,081		9,945	9,945	18,141	07/01/2022	1FE
797010-HV-0	SAN BUENAVENTURA CA COP 2001 C		05/03/2007	PRAGER MCCARTHY & SEALY		102,945	100,000	100,386	100,258		(13)		(13)		100,245		2,700	2,700	3,655	02/01/2024	1FE
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		05/09/2007	PRAGER MCCARTHY & SEALY		127,891	125,000	123,793	123,864		8		8		123,872		4,019	4,019	4,173	03/01/2034	1FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
798153-FC-1	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B		05/30/2007	PRAGER MCCARTHY & SEALY		103,570	100,000	100,655	100,418		(29)		(29)		100,389		3,181	3,181	2,542	06/01/2032	1FE
801577-DM-6	SANTA CLARA CNTY CA FING AUTH LSE 03C		06/04/2007	PRAGER MCCARTHY & SEALY		105,807	100,000	105,219	103,931		(198)		(198)		103,733		2,074	2,074	2,806	05/15/2018	1FE
801577-DN-4	SANTA CLARA CNTY CA FING AUTH LSE 03C		04/09/2007	PRAGER MCCARTHY & SEALY		532,140	500,000	522,265	516,788		(544)		(544)		516,245		15,895	15,895	10,208	05/15/2019	1FE
801577-DP-9	SANTA CLARA CNTY CA FING AUTH LSE 03C		06/04/2007	PRAGER MCCARTHY & SEALY		691,563	650,000	674,551	668,531		(829)		(829)		667,701		23,861	23,861	16,778	05/15/2020	1FE
873884-DB-3	TAHOE TRUCKEE CA USD NO 1 IMPT 01 REF		05/30/2007	PRAGER MCCARTHY & SEALY		221,992	200,000	220,580	215,770		(574)		(574)		215,196		6,796	6,796	8,838	08/01/2016	1FE
005644-T3-3	ADAMS CNTY CO SD NO 12 CONVERT 2001B		05/09/2007	STIFEL NICOLAUS & CO, INC.		896,435	890,000	890,000	890,000						890,000		6,435	6,435	15,103	12/15/2008	1FE
038681-Y5-5	ARAPAHOE CNTY CO SD 5 CHERRY G O 05		06/05/2007	Various		541,181	550,000	548,059	525,181		523		523		525,704		15,477	15,477	9,822	12/15/2020	1FE
101565-TE-9	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		04/04/2007	PRAGER MCCARTHY & SEALY		107,502	100,000	106,629	104,656		(160)		(160)		104,496		3,006	3,006	1,597	12/15/2016	1FE
101565-TG-4	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		04/19/2007	PRAGER MCCARTHY & SEALY		106,845	100,000	106,841	105,213		(205)		(205)		105,008		1,837	1,837	1,792	12/15/2018	1FE
101565-TL-3	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		06/20/2007	PRAGER MCCARTHY & SEALY		629,031	600,000	613,896	609,837		(534)		(534)		609,303		19,728	19,728	14,583	12/15/2022	1FE
101565-TY-5	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		06/19/2007	PRAGER MCCARTHY & SEALY		158,136	150,000	157,022	155,574		(281)		(281)		155,294		2,842	2,842	3,896	12/15/2017	1FE
19679R-EE-6	COLORADO WTR RES PWR PARKER WTR 04D		06/22/2007	PRAGER MCCARTHY & SEALY		104,646	100,000	104,845	103,865		(210)		(210)		103,655		991	991	4,111	09/01/2019	1FE
249183-TM-6	DENVER CO COP HUMAN SVCS CTR 05 A		06/15/2007	PRAGER MCCARTHY & SEALY		511,841	500,000	531,545	517,766		(3,173)		(3,173)		514,593		(2,753)	(2,753)	14,929	05/01/2009	1FE
249183-TP-9	DENVER CO COP HUMAN SVCS CTR 05 A		06/26/2007	PRAGER MCCARTHY & SEALY		103,177	100,000	107,244	104,676		(660)		(660)		104,016		(839)	(839)	3,306	05/01/2010	1FE
249174-FS-7	DENVER CO SCH DIST NO 1 G O 04		06/05/2007	STERNE AGEE & LEACH		2,252,624	2,200,000	2,239,688	2,229,663		(1,641)		(1,641)		2,228,022		24,602	24,602	55,153	12/01/2022	1FE
283365-FD-1	EL PASO CNTY CO COP PIKES PEAK CTR 03		06/28/2007	PRAGER MCCARTHY & SEALY		104,031	100,000	101,807	101,280		(80)		(80)		101,200		2,831	2,831	2,944	12/01/2023	1FE
34511L-EC-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02		06/29/2007	WELLS FARGO		103,557	100,000	102,167	101,958		(149)		(149)		101,809		1,748	1,748	2,972	12/01/2022	1FE
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		06/15/2007	PRAGER MCCARTHY & SEALY		168,408	160,000	167,594	166,012		(326)		(326)		165,686		2,722	2,722	4,422	06/01/2016	1FE
365892-JU-3	GARFIELD CNTY CO SD RE-1 ROARING 05		06/05/2007	PRAGER MCCARTHY & SEALY		210,613	200,000	217,734	212,989		(1,170)		(1,170)		211,819		(1,206)	(1,206)	9,698	12/15/2010	1FE
380822-AP-1	GOLDEN CO COP 2006		05/23/2007	BAUM, GEORGE K. & COMPANY		2,414,938	2,380,000	2,387,925	2,387,425		(247)		(247)		2,387,177		27,761	27,761	52,955	12/01/2023	1FE
380822-AQ-9	GOLDEN CO COP 2006		06/29/2007	WELLS FARGO		98,976	100,000	99,193	99,215		14		14		99,229		(253)	(253)	2,675	12/01/2026	1FE
472723-FC-4	JEFFERSON CNTY CO COP 2004		06/25/2007	PRAGER MCCARTHY & SEALY		483,959	475,000	494,100	486,661		(619)		(619)		486,042		(2,083)	(2,083)	12,291	12/01/2017	1FE
472723-FG-5	JEFFERSON CNTY CO COP 2004		06/11/2007	MORGAN STANLEY DEAN WITTER		1,376,719	1,375,000	1,392,738	1,387,011		(581)		(581)		1,386,430		(9,711)	(9,711)	33,172	12/01/2021	1FE
503768-JR-5	LA PLATA CNTY CO SD NO 9-R DURANGO 03		06/13/2007	PRAGER MCCARTHY & SEALY		104,480	100,000	101,380	100,999		(58)		(58)		100,941		3,539	3,539	3,232	11/01/2023	1FE
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF		06/06/2007	PRAGER MCCARTHY & SEALY		135,380	125,000	135,965	135,405		(321)		(321)		135,083		297	297	3,299	06/01/2018	1FE
108151-D8-1	BRIDGEPORT CT G O 2004 C		06/22/2007	PRAGER MCCARTHY & SEALY		108,177	100,000	112,071	109,355		(450)		(450)		108,905		(728)	(728)	4,550	08/15/2015	1FE
108151-D9-9	BRIDGEPORT CT G O 2004 C		05/24/2007	PRAGER MCCARTHY & SEALY		221,254	200,000	222,240	219,299		(687)		(687)		218,611		2,643	2,643	8,313	08/15/2016	1FE
108151-E3-1	BRIDGEPORT CT G O 2004 C		04/24/2007	PRAGER MCCARTHY & SEALY		120,824	105,000	118,985	117,142		(263)		(263)		116,879		3,945	3,945	4,043	08/15/2018	1FE
108151-E6-4	BRIDGEPORT CT G O 2004 C		06/15/2007	PRAGER MCCARTHY & SEALY		112,256	100,000	112,050	110,855		(250)		(250)		110,604		1,652	1,652	4,660	08/15/2021	1FE
108151-G8-8	BRIDGEPORT CT G O 2006 A REF		05/31/2007	PRAGER MCCARTHY & SEALY		282,836	275,000	275,432	275,409		(14)		(14)		275,395		7,440	7,440	9,684	08/15/2022	1FE
108151-L4-1	BRIDGEPORT CT G O 2006 B		06/27/2007	PRAGER MCCARTHY & SEALY		1,967,726	1,935,000	1,929,079	1,929,297		160		160		1,929,457		38,269	38,269	53,716	12/01/2019	1FE

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108151-L5-8	BRIDGEPORT CT G O 2006 B		06/04/2007	PRAGER MCCARTHY & SEALY		206,390	200,000	198,722	198,765		26		26		198,790		7,600	7,600	6,613	12/01/2020	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		06/08/2007	PRAGER MCCARTHY & SEALY		203,762	200,000	198,222	198,276		35		35		198,311		5,451	5,451	6,888	12/01/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		05/15/2007	PRAGER MCCARTHY & SEALY		517,020	500,000	494,220	494,381		92		92		494,473		22,547	22,547	21,688	12/01/2022	1FE
20772E-U9-2	CONNECTICUT ST G O 1999 SER A		04/24/2007	PRAGER MCCARTHY & SEALY		5,213,250	5,000,000	5,451,500	5,255,414		(26,023)		(26,023)		5,229,390		(16,140)	(16,140)	154,525	06/15/2011	1FE
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF		06/25/2007	PRAGER MCCARTHY & SEALY		2,456,908	2,350,000	2,589,794	2,505,308		(18,562)		(18,562)		2,486,746		(29,838)	(29,838)	67,397	12/15/2010	1FE
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G		05/31/2007	PRAGER MCCARTHY & SEALY		118,683	115,000	122,174	117,948		(405)		(405)		117,543		1,141	1,141	2,715	12/15/2009	1FE
20772F-J6-8	CONNECTICUT ST G O 2002 SER D		06/20/2007	PRAGER MCCARTHY & SEALY		102,750	100,000	110,782	104,356		(704)		(704)		103,652		(902)	(902)	3,056	11/15/2009	1FE
20772F-V4-9	CONNECTICUT ST G O 2002 SER F		06/25/2007	PRAGER MCCARTHY & SEALY		747,652	710,000	784,806	759,504		(3,507)		(3,507)		755,998		(8,346)	(8,346)	23,558	10/15/2012	1FE
20772G-EC-8	CONNECTICUT ST G O 2004 SER A		06/27/2007	PRAGER MCCARTHY & SEALY		101,123	100,000	103,170	100,518		(31)		(31)		100,487		636	636	3,763	03/01/2020	1FE
20772G-RK-6	CONNECTICUT ST G O 2006 SER B		05/04/2007	PRAGER MCCARTHY & SEALY		209,870	200,000	202,836	202,702		(83)		(83)		202,619		7,251	7,251	4,961	05/01/2024	1FE
645020-CA-4	NEW HAVEN CT G O 2002 C		06/04/2007	PRAGER MCCARTHY & SEALY		474,421	440,000	491,775	474,248		(1,887)		(1,887)		472,361		2,060	2,060	12,989	11/01/2013	1FE
759049-JP-5	REGIONAL SCH DIST NO 5 CT G O 2005 B		04/18/2007	PRAGER MCCARTHY & SEALY		202,020	200,000	196,914	197,022		32		32		197,054		4,966	4,966	6,950	07/15/2025	1FE
941247-F9-4	WATERBURY CT G O 2004 B REF		05/18/2007	Various		2,685,940	2,500,000	2,732,925	2,655,476		(7,293)		(7,293)		2,648,182		37,758	37,758	80,139	04/01/2017	1FE
941247-J3-3	WATERBURY CT G O 2007 REF		05/22/2007	PRAGER MCCARTHY & SEALY		313,069	300,000	310,305			(103)		(103)		310,202		2,867	2,867	3,613	04/01/2022	1FE
961114-KC-8	WESTON CT G O 2004 B REF		06/29/2007	PRAGER MCCARTHY & SEALY		500,049	500,000	502,495	491,049		208		208		491,257		8,792	8,792	17,921	08/01/2020	1FE
961114-KD-6	WESTON CT G O 2004 B REF		06/27/2007	Various		696,400	700,000	700,000	683,057		374		374		683,431		12,969	12,969	25,701	08/01/2021	1FE
246380-M8-9	DELAWARE ST G O 2006		06/28/2007	Various		1,488,095	1,460,000	1,445,283	1,693,004		(109,908)		(109,908)		1,445,647		42,448	42,448	53,684	08/01/2025	1FE
115065-PB-4	BROWARD CNTY FL SCH BRD COP 2005 A		04/09/2007	BB&T CAPITAL MARKETS		3,989,778	3,900,000	4,135,326	4,016,757		(8,868)		(8,868)		4,007,889		(18,111)	(18,111)	136,988	07/01/2010	1FE
047681-JM-4	ATLANTA-FULTON GA REC PARK IMPT 05A		06/19/2007	PRAGER MCCARTHY & SEALY		350,739	350,000	346,168	346,315		70		70		346,384		4,354	4,354	8,794	12/01/2023	1FE
047681-JN-2	ATLANTA-FULTON GA REC PARK IMPT 05A		04/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		445,394	440,000	437,765	437,841		23		23		437,864		7,530	7,530	7,480	12/01/2024	1FE
047681-JP-7	ATLANTA-FULTON GA REC PARK IMPT 05A		06/19/2007	PRAGER MCCARTHY & SEALY		298,098	300,000	297,261	297,347		43		43		297,390		708	708	7,538	12/01/2025	1FE
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		05/23/2007	PRAGER MCCARTHY & SEALY		101,991	100,000	101,262	101,167		(44)		(44)		101,123		868	868	4,475	12/01/2024	1FE
360064-LX-5	FULTON CNTY GA SCH DIST G O REF 1991		05/01/2007	CALLED @ 100.00000000		1,170,000	1,170,000	1,292,125	1,203,083		(5,522)		(5,522)		1,197,561		(27,561)	(27,561)	37,294	05/01/2010	1FE
373292-AL-5	GEORGIA MUN ASSN INC INSTALLMENT SALE		05/23/2007	PRAGER MCCARTHY & SEALY		517,449	500,000	520,185	506,353		(616)		(616)		505,737		11,712	11,712	9,583	12/01/2009	1FE
373382-XB-1	GEORGIA ST G O 1993 F		06/26/2007	PRAGER MCCARTHY & SEALY		312,556	300,000	333,912	317,788		(3,790)		(3,790)		313,998		(1,442)	(1,442)	16,286	12/01/2008	1FE
373383-W4-6	GEORGIA ST G O 2006 B		06/29/2007	Various		1,421,390	1,400,000	1,400,000	1,400,000						1,400,000		21,390	21,390	49,969	03/01/2021	1FE
403760-FJ-5	GWINNETT CNTY GA WTR & SEW AUTH 2006		06/19/2007	Various		3,413,551	3,350,000	3,369,062	3,367,969		(459)		(459)		3,367,510		46,040	46,040	108,294	08/01/2024	1FE
895402-DM-4	TRI CITY GA HOSP AUTH COLLEGE PARK 78		05/01/2007	MATURED		3,360,000	3,360,000	3,405,662	3,361,079		(1,079)		(1,079)		3,360,000				102,480	05/01/2007	1
577285-H8-5	MAUI CNTY HI G O 2005 A B C		06/01/2007	PRAGER MCCARTHY & SEALY		335,768	315,000	339,044	333,388		(824)		(824)		332,564		3,204	3,204	12,031	03/01/2019	1FE
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05		05/02/2007	Various		843,753	835,000	883,589	880,386		(1,477)		(1,477)		878,909		(35,156)	(35,156)	29,772	08/15/2019	1FE
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		05/01/2007	CALLED @ 100.00000000		905,000	905,000	955,517	952,192		(1,525)		(1,525)		950,668		(45,668)	(45,668)	32,178	08/15/2020	1FE
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		06/08/2007	Various		711,161	700,000	705,698	705,625		(192)		(192)		705,432		5,728	5,728	18,806	08/15/2024	1FE
080023-KU-7	BELLWOOD IL G O 2006		06/14/2007	PRAGER MCCARTHY & SEALY		96,981	100,000	99,149	99,150		11		11		99,160		(2,179)	(2,179)	2,300	12/01/2029	1FE
167501-WP-6	CHICAGO IL BRD OF ED G O SCH REFORM 99 A		06/29/2007	PRAGER MCCARTHY & SEALY		1,042,438	1,430,000	748,019	955,687		24,491		24,491		980,177		62,261	62,261		12/01/2014	1FE
167485-SF-9	CHICAGO IL G O PROJ & REF 1995 B		06/15/2007	CALLED @ 101.00000000		429,250	425,000	387,842	388,286		825		825		389,111		40,139	40,139	20,813	01/01/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
213309-KB-2	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP		05/21/2007	DAIN RAUSCHER INCORPORATED		1,236,140	2,000,000	1,005,440	1,130,232		21,709		21,709		1,151,941		84,199	84,199		12/01/2018	1FE
213309-KC-0	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP		05/07/2007	LEHMAN BROTHERS INC.		894,000	1,500,000	709,830	802,159		14,052		14,052		816,211		77,789	77,789		12/01/2019	1FE
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON 0		06/13/2007	Various		345,942	610,000	282,808	325,181		7,132		7,132		332,312		13,629	13,629		12/01/2019	1FE
215260-JK-7	COOK CNTY IL SCH DIST NO 159 MATTESON 03		04/19/2007	PRAGER MCCARTHY & SEALY		214,588	200,000	218,296	213,730		(548)		(548)		213,182		1,406	1,406	3,972	12/01/2014	1FE
263363-LA-9	DU PAGE CNTY IL CCSD NO 93 CAROL 03B		06/05/2007	PRAGER MCCARTHY & SEALY		432,057	415,000	417,635	416,933		(113)		(113)		416,820		15,237	15,237	10,778	06/01/2021	1FE
262608-MK-5	DU PAGE CNTY IL CUSD NO 204 INDIAN 02		06/28/2007	CRONIN & COMANY		155,298	150,000	151,812	151,052		(95)		(95)		150,956		4,342	4,342	3,813	12/30/2017	1FE
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		05/31/2007	PRAGER MCCARTHY & SEALY		202,680	200,000	198,588	198,647		25		25		198,672		4,008	4,008	5,350	11/01/2022	1FE
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		04/18/2007	MORGAN KEEGAN & COMPANY, INC.		4,061,520	4,000,000	3,951,400	3,953,251		582		582		3,953,834		107,686	107,686	86,500	11/01/2023	1FE
488764-PR-6	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C C		06/04/2007	PRAGER MCCARTHY & SEALY		1,156,925	1,880,000	928,043	1,073,039		16,519		16,519		1,089,558		67,367	67,367		10/01/2018	1FE
713176-D4-4	PEORIA IL G O 2005 A		06/21/2007	Various		2,973,098	3,005,000	2,952,082	2,953,428		1,172		1,172		2,954,599		18,499	18,499	133,247	01/01/2022	1FE
914331-EH-2	UNIVERSITY OF IL COP INTEGRATE PROJ 01		04/18/2007	PRAGER MCCARTHY & SEALY		159,165	150,000	160,343	154,977		(332)		(332)		154,644		4,521	4,521	4,524	10/01/2011	1FE
968657-CZ-7	WILL CNTY IL ALT REV SOURCE 2005		04/02/2007	PRAGER MCCARTHY & SEALY		99,861	100,000	98,248	95,630		66		66		95,696		4,165	4,165	1,556	11/15/2019	1FE
968852-QF-3	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		05/17/2007	PRE-REFUNDING		6,752,846	6,725,000	6,757,213	6,753,932		(1,032)		(1,032)		6,752,899		(54)	(54)	189,981	10/01/2023	1FE
968852-QG-1	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		05/17/2007	PRE-REFUNDING		1,542,117	1,540,000	1,542,449	1,542,200		(78)		(78)		1,542,121		(4)	(4)	43,505	10/01/2024	1FE
968852-QH-9	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		05/17/2007	PRE-REFUNDING		7,556,199	7,575,000	7,555,154	7,555,939		247		247		7,556,186		13	13	213,994	10/01/2025	1FE
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005		06/05/2007	PRAGER MCCARTHY & SEALY		99,924	100,000	98,034	97,037		38		38		97,075		2,849	2,849	4,038	01/15/2028	1FE
353590-BM-3	FRANKLIN IN CMNTY MULTI SCH BLDG 04		05/07/2007	PRAGER MCCARTHY & SEALY		106,820	100,000	104,763	103,810		(155)		(155)		103,656		3,164	3,164	4,097	07/15/2019	1FE
391881-AU-3	GREATER JASPER IN MID SCH BLDG CAP 01		04/24/2007	PRAGER MCCARTHY & SEALY		161,643	210,000	116,586	149,565		2,342		2,342		151,907		9,736	9,736		01/15/2014	1FE
455057-GG-8	INDIANA FIN FAC FORENSIC SCIENCE 06A		06/20/2007	PRAGER MCCARTHY & SEALY		345,137	350,000	344,869	344,905		71		71		344,977		160	160	11,250	07/01/2027	1FE
455421-KG-1	INDIANAPOLIS-MARION CNTY IN PUB LIBR 06		05/10/2007	HUTCHINSON SHOCKEY ERLEY & CO.		7,512,581	7,395,000	7,399,067	7,395,000						7,395,000		117,581	117,581	234,791	07/01/2022	1FE
46263R-CR-4	IPS MULTI-SCH BLDG CORP IN 2006		06/05/2007	PRAGER MCCARTHY & SEALY		99,931	100,000	95,374	95,448		54		54		95,502		4,429	4,429	4,038	07/15/2028	1FE
46263R-DQ-5	IPS MULTI-SCH BLDG CORP IN 2006 B		04/25/2007	HUTCHINSON SHOCKEY ERLEY & CO.		3,610,340	3,540,000	3,567,577	3,567,116		(766)		(766)		3,566,350		43,990	43,990	84,960	07/15/2022	1FE
594307-AW-0	MICHIGAN CITY IN SCH BLDG CORP 02 CAP		06/14/2007	Various		1,642,234	2,800,000	1,190,980	1,475,949		36,900		36,900		1,512,849		129,385	129,385		01/15/2019	1FE
594307-AX-8	MICHIGAN CITY IN SCH BLDG CORP 02 CAP		06/21/2007	PRAGER MCCARTHY & SEALY		86,397	150,000	62,129	76,994		2,017		2,017		79,011		7,386	7,386		07/15/2019	1FE
625854-EB-6	MUNCIE IN SCH BLDG CORP 2006		05/10/2007	HUTCHINSON SHOCKEY ERLEY & CO.		6,725,392	6,585,000	6,348,006	6,353,203		3,876		3,876		6,357,079		368,313	368,313	261,754	07/15/2022	1FE
836481-BD-2	SOUTH BEND IN CMNTY SCH BLDG CORP 2003		05/23/2007	FAHNESTOCK & CO., INC.		262,808	250,000	261,210	257,915		(431)		(431)		257,484		5,324	5,324	10,347	08/01/2020	1FE
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		06/05/2007	PRAGER MCCARTHY & SEALY		100,022	100,000	99,478			1		1		99,479		543	543	288	01/10/2027	1FE
966412-DB-1	WHITLEY CNTY IN MID SCH BLDG CORP 03		06/11/2007	RAYMOND JAMES & ASSOCIATES, INC.		520,765	500,000	522,745	515,718		(950)		(950)		514,769		5,996	5,996	22,847	01/15/2018	1FE
194234-QE-3	LINN CNTY IA CLG CMNTY SCH DIST G O 06		05/11/2007	HUTCHINSON SHOCKEY ERLEY & CO.		3,991,136	3,925,000	3,867,774	3,869,209		941		941		3,870,151		120,986	120,986	169,266	06/01/2022	1FE
368347-AS-9	GEARY CNTY KS USD 475 G O 2005		05/21/2007	PRAGER MCCARTHY & SEALY		177,655	175,000	173,933	173,974		17		17		173,990		3,664	3,664	5,753	09/01/2023	1FE
368347-AT-7	GEARY CNTY KS USD 475 G O 2005		06/15/2007	PRAGER MCCARTHY & SEALY		198,300	200,000	197,744	197,824		37		37		197,862		438	438	7,150	09/01/2024	1FE
478497-JV-3	JOHNSON CNTY KS PUB BLDG COMMN 03A		06/07/2007	PRAGER MCCARTHY & SEALY		101,049	100,000	100,000	100,000						100,000		1,049	1,049	3,434	09/01/2018	1FE
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		05/25/2007	PRAGER MCCARTHY & SEALY		102,847	100,000	100,776	100,709		(28)		(28)		100,680		2,167	2,167	3,375	09/01/2019	1FE
690275-N4-0	OVERLAND PARK KS G O INTERNAL IMPT 06B		06/22/2007	PRAGER MCCARTHY & SEALY		98,126	100,000	100,387	100,383		(16)		(16)		100,367		(2,241)	(2,241)	2,775	09/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
815626-DT-0	SEDGWICK CNTY KS USD NO 259 WICHITA 01		06/08/2007	POPULAR SECURITIES		514,615	500,000	536,570	513,357		(2,154)		(2,154)		511,204		3,411	3,411	20,563	09/01/2009	1FE
815645-GW-0	SEDGWICK CNTY KS USD NO 261 GO 05		06/22/2007	PRAGER MCCARTHY & SEALY		97,857	100,000	99,076	99,117		18		18		99,134		(1,277)	(1,277)	2,868	11/01/2023	1FE
815645-GX-8	SEDGWICK CNTY KS USD NO 261 GO 05		05/16/2007	PRAGER MCCARTHY & SEALY		100,964	100,000	98,539	98,598		20		20		98,618		2,346	2,346	2,431	11/01/2024	1FE
820642-KJ-4	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		05/04/2007	PRAGER MCCARTHY & SEALY		158,168	150,000	159,627	155,096		(355)		(355)		154,742		3,426	3,426	5,167	09/01/2012	1FE
982671-JS-9	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		05/08/2007	PRAGER MCCARTHY & SEALY		570,057	550,000	571,956	562,650		(473)		(473)		562,177		7,880	7,880	18,469	08/01/2018	1FE
982687-DT-9	WYANDOTTE CNTY KS USD 204 BONNER 05A		04/19/2007	PRAGER MCCARTHY & SEALY		213,802	200,000	207,182	206,518		(194)		(194)		206,324		7,478	7,478	6,472	09/01/2024	1FE
982696-NH-5	WYANDOTTE CNTY KS USD 500 G O 2003		04/13/2007	PRAGER MCCARTHY & SEALY		263,150	245,000	252,267	250,944		(167)		(167)		250,777		12,372	12,372	7,724	09/01/2019	1FE
058552-DC-1	BALLARD CNTY KY SCH DIST FIN CORP 04		06/21/2007	PRAGER MCCARTHY & SEALY		252,239	250,000	246,258	246,712		95		95		246,807		5,432	5,432	6,306	06/01/2019	1FE
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		06/14/2007	PRAGER MCCARTHY & SEALY		195,934	200,000	198,848	197,318		67		67		197,385		(1,451)	(1,451)	6,080	10/01/2020	1FE
472904-WA-5	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		06/13/2007	PRAGER MCCARTHY & SEALY		98,600	100,000	98,573	98,709		24		24		98,733		(133)	(133)	4,338	01/01/2024	1FE
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01		05/30/2007	Various		752,511	700,000	777,441	744,859		(3,035)		(3,035)		741,824		10,687	10,687	20,946	05/01/2013	1FE
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03		05/17/2007	PRAGER MCCARTHY & SEALY		242,167	230,000	234,701	233,452		(149)		(149)		233,303		8,864	8,864	5,879	11/01/2022	1FE
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000		06/28/2007	PRAGER MCCARTHY & SEALY		1,092,609	1,065,000	1,113,979	1,078,490		(2,823)		(2,823)		1,075,667		16,942	16,942	48,896	12/01/2008	1FE
64763F-KB-4	NEW ORLEANS LA G O 2005 REF		06/04/2007	PRAGER MCCARTHY & SEALY		103,581	100,000	108,604	104,386		(454)		(454)		103,932		(351)	(351)	2,583	12/01/2010	1FE
64763F-KC-2	NEW ORLEANS LA G O 2005 REF		05/24/2007	CITIGROUP GLOBAL MARKETS		786,300	750,000	820,305	787,454		(2,884)		(2,884)		784,571		1,729	1,729	37,396	12/01/2011	1FE
75914N-AG-1	REGIONAL TRANSIT AUTH LA COP WILLOW 02		05/23/2007	Various		2,795,481	2,730,000	2,924,321	2,802,411		(12,127)		(12,127)		2,790,284		5,197	5,197	78,117	05/01/2009	1FE
787515-QV-0	ST BERNARD PARISH LA SD NO 1 G O 04		05/11/2007	UNION BANK OF SWITZERLAND		654,240	600,000	669,366	639,128		(1,773)		(1,773)		637,355		16,885	16,885	22,313	03/01/2014	1FE
793572-PM-4	ST TAMMANY PARISH LA SD NO 12 G O 02		04/10/2007	DAIN RAUSCHER INCORPORATED		1,775,421	1,695,000	1,718,950	1,708,990		(667)		(667)		1,708,323		67,098	67,098	45,200	04/01/2017	1FE
051411-PV-2	AUGUSTA ME G O 2006		06/13/2007	PRAGER MCCARTHY & SEALY		813,368	800,000	774,600	775,086		404		404		775,491		37,877	37,877	22,500	12/01/2023	1FE
560425-MN-7	MAINE HLTH & HIGHER EDL FACS AUTH 03B		06/19/2007	PRAGER MCCARTHY & SEALY		104,245	100,000	101,744	101,327		(84)		(84)		101,243		3,002	3,002	4,875	07/01/2019	1FE
560425-QM-5	MAINE HLTH & HIGHER EDL FACS AUTH 03D		04/18/2007	CORBY CAPITAL MARKETS		239,600	225,000	237,744	234,098		(382)		(382)		233,716		5,885	5,885	9,125	07/01/2017	1FE
560425-VL-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A		05/16/2007	PRAGER MCCARTHY & SEALY		107,302	100,000	106,572	105,811		(224)		(224)		105,587		1,715	1,715	4,444	07/01/2022	1FE
442565-XP-7	HOWARD CNTY MD PUB IMPT 2006 A		05/29/2007	Various		1,065,603	1,050,000	1,052,730	1,052,475		(117)		(117)		1,052,358		13,245	13,245	36,381	02/15/2026	1FE
741705-DG-9	PRINCE GEORGES CNTY MD COP EQUIP 05		06/20/2007	PRAGER MCCARTHY & SEALY		203,149	200,000	211,912	205,213		(1,402)		(1,402)		203,812		(663)	(663)	7,903	09/01/2008	1FE
741701-TH-9	PRINCE GEORGES CNTY MD G O PUB IMPT 05		06/19/2007	Various		4,868,461	4,795,000	5,102,168	4,930,965		(35,974)		(35,974)		4,894,992		(26,530)	(26,530)	165,752	10/01/2008	1FE
741701-TJ-5	PRINCE GEORGES CNTY MD G O PUB IMPT 05		05/18/2007	PRAGER MCCARTHY & SEALY		257,975	250,000	269,460	260,444		(1,439)		(1,439)		259,005		(1,030)	(1,030)	8,056	10/01/2009	1FE
940156-4T-6	WASHINGTON MD SUBN SAN GEN CONSTR 01		06/14/2007	PRAGER MCCARTHY & SEALY		2,281,148	2,250,000	2,304,585	2,296,157		(12,920)		(12,920)		2,283,237		(2,088)	(2,088)	83,557	06/01/2008	1FE
575827-EK-2	MASSACHUSETTS G O 1996 A REF		04/24/2007	PRAGER MCCARTHY & SEALY		136,135	115,000	139,531	132,828		(624)		(624)		132,204		3,931	3,931	3,654	11/01/2014	1FE
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C		05/03/2007	PRAGER MCCARTHY & SEALY		160,119	150,000	166,527	161,350		(1,004)		(1,004)		160,346		(227)	(227)	5,199	10/01/2019	1FE
57582N-AP-0	MASSACHUSETTS G O CONS LOAN 2001 D		04/24/2007	POPULAR SECURITIES		2,114,624	1,900,000	2,176,564	2,111,301		(7,679)		(7,679)		2,103,622		11,002	11,002	51,960	11/01/2014	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		04/27/2007	PRAGER MCCARTHY & SEALY		106,554	100,000	103,577	102,836		(110)		(110)		102,726		3,828	3,828	2,514	05/01/2020	1FE
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF		06/08/2007	PRAGER MCCARTHY & SEALY		1,043,340	1,000,000	1,049,980	1,039,478		(2,097)		(2,097)		1,037,381		5,959	5,959	29,292	05/01/2015	1FE
182252-RJ-7	CLARKSTON MI CMNTY SCH G O 2004 REF		05/16/2007	PRAGER MCCARTHY & SEALY		158,702	150,000	156,396	155,057		(231)		(231)		154,826		3,876	3,876	3,958	05/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
182252-RK-4	CLARKSTON MI CMNTY SCH G O 2004 REF		06/19/2007	Various		208,089	200,000	207,236	205,726		(298)		(298)		205,428		2,661	2,661	5,792	05/01/2017	1FE
251093-RN-2	DETROIT MI G O 1997-B REF		06/13/2007	PRAGER MCCARTHY & SEALY		204,361	200,000	213,256	206,529		(1,460)		(1,460)		205,069		(708)	(708)	6,913	04/01/2009	1FE
252255-JW-5	DEXTER MI CMNTY SCHS G O 2003		04/04/2007	PRAGER MCCARTHY & SEALY		105,867	100,000	105,512	103,729		(142)		(142)		103,588		2,280	2,280	2,208	05/01/2019	1FE
368172-GD-8	GAYLORD MI CMNTY SCH BLDG & SITE REF		05/01/2007	CALLED @ 37.7474		8,797,032	23,305,000	3,031,747	8,569,676		227,495		227,495		8,797,171		(140)	(140)		05/01/2021	1
443114-QQ-9	HOWELL MI PUB SCHS G O 2004 REF		06/07/2007	Various		1,816,825	1,765,000	1,826,263	1,809,358		(1,703)		(1,703)		1,807,655		9,169	9,169	39,173	05/01/2017	1FE
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		06/04/2007	PRAGER MCCARTHY & SEALY		306,623	300,000	303,411	302,598		(116)		(116)		302,482		4,141	4,141	7,400	05/01/2020	1FE
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF		05/24/2007	PRAGER MCCARTHY & SEALY		505,642	475,000	493,178	492,537		(632)		(632)		491,904		13,738	13,738	19,990	05/01/2021	1FE
594614-YV-5	MICHIGAN ST BLDG AUTH FAC PROG 2005 I		05/02/2007	PIPER JAFFRAY INC.		5,326,134	5,170,000	5,573,363	5,394,486		(27,009)		(27,009)		5,367,477		(41,343)	(41,343)	145,047	10/15/2009	1FE
771537-SS-7	ROCHESTER MI CSD SCH BLDG G O 2004 REF		05/23/2007	STERNE AGEE & LEACH		1,697,434	1,655,000	1,715,242	1,699,585		(2,164)		(2,164)		1,697,421		13	13	43,030	05/01/2017	1FE
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		06/25/2007	PRAGER MCCARTHY & SEALY		1,099,069	1,100,000	1,112,716	1,112,536		(531)		(531)		1,112,006		(12,937)	(12,937)	31,938	05/01/2022	1FE
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06		05/08/2007	STERNE AGEE & LEACH		2,032,940	2,000,000	2,016,920	2,016,682		(526)		(526)		2,016,155		16,785	16,785	47,250	05/01/2023	1FE
849765-CL-4	SPRING LAKE MI PUB SCH G O 1997		05/01/2007	CALLED @ 100.00000000		1,625,000	1,625,000	1,618,572	1,624,220		780		780		1,625,000				46,313	05/01/2023	1FE
849765-CT-7	SPRING LAKE MI PUB SCH G O 1997		05/01/2007	CALLED @ 100.00000000		1,375,000	1,375,000	1,369,561	1,374,340		660		660		1,375,000				39,188	05/01/2023	1FE
124637-GY-9	BYRON MN INDPT SCH DIST NO 531 04 A		06/04/2007	PRAGER MCCARTHY & SEALY		168,434	160,000	162,142	161,705		(82)		(82)		161,623		6,810	6,810	6,800	02/01/2021	1FE
227840-FF-7	CROW WING CNTY MN G O CAP IMPT 04A		05/31/2007	CRONIN & COMANY		573,672	550,000	551,342	551,083		(48)		(48)		551,036		22,636	22,636	22,061	02/01/2019	1FE
227840-FG-5	CROW WING CNTY MN G O CAP IMPT 04A		06/28/2007	PRAGER MCCARTHY & SEALY		157,412	150,000	152,832	152,288		(119)		(119)		152,169		5,243	5,243	6,917	02/01/2020	1FE
227840-FH-3	CROW WING CNTY MN G O CAP IMPT 04A		06/04/2007	PRAGER MCCARTHY & SEALY		153,110	145,000	147,016	146,629		(72)		(72)		146,557		6,553	6,553	6,163	02/01/2021	1FE
311315-QN-8	FARMINGTON MN INDPT SCH DIST 192 06A		06/14/2007	PRAGER MCCARTHY & SEALY		98,974	100,000	97,921	97,975		40		40		98,015		959	959	5,600	02/01/2023	1FE
603792-NW-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 05A		04/30/2007	CRONIN & COMANY		595,259	575,000	594,102	585,100		(397)		(397)		584,704		10,555	10,555	6,144	02/01/2017	1FE
604128-5Q-7	MINNESOTA ST		06/26/2007	PRAGER MCCARTHY & SEALY		1,827,090	1,800,000	1,834,560			(7,967)		(7,967)		1,826,593		497	497	31,889	08/01/2008	1FE
616157-PU-1	MOORHEAD MN ISD NO 152 G O 2005		04/03/2007	PRAGER MCCARTHY & SEALY		176,552	175,000	177,230	171,022		55		55		171,077		5,475	5,475	3,884	04/01/2021	1FE
648176-GA-7	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		04/03/2007	PRAGER MCCARTHY & SEALY		125,559	125,000	125,181	121,341		43		43		121,384		4,175	4,175	3,660	02/01/2023	1FE
648176-GB-5	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		06/19/2007	STIFEL NICOLAUS & CO, INC.		97,618	100,000	100,623	97,877		40		40		97,917		(299)	(299)	3,901	02/01/2024	1FE
648176-GC-3	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		05/22/2007	Various		366,460	365,000	365,661	354,728		141		141		354,869		11,591	11,591	12,747	02/01/2025	1FE
713567-DR-3	PEQUOT LAKES MN ISD NO 186 G O 2002		06/14/2007	PRAGER MCCARTHY & SEALY		104,391	100,000	100,783	100,443		(36)		(36)		100,406		3,985	3,985	4,417	02/01/2013	1FE
849832-SN-1	SPRING LAKE PARK MN ISD NO 16 2006		04/30/2007	STIFEL NICOLAUS & CO, INC.		115,806	115,000	114,610	114,612		4		4		114,616		1,190	1,190	2,460	02/01/2027	1FE
60534Q-UD-1	MISSISSIPPI DEV BK HINDS 2007A		06/13/2007	PRAGER MCCARTHY & SEALY		144,029	150,000	150,497			(11)		(11)		150,486		(6,457)	(6,457)	2,006	10/01/2036	1FE
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06		06/25/2007	PRAGER MCCARTHY & SEALY		498,265	500,000	503,100	503,043		(128)		(128)		502,915		(4,650)	(4,650)	16,063	01/01/2022	1FE
605580-CW-7	MISSISSIPPI ST G O 2003 A REF		04/05/2007	MORGAN STANLEY DEAN WITTER		7,610,396	7,290,000	7,595,014	7,567,287		(18,700)		(18,700)		7,548,586		61,809	61,809	162,000	11/01/2010	1FE
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF		05/04/2007	PRAGER MCCARTHY & SEALY		156,556	140,000	153,254	152,296		(349)		(349)		151,947		4,609	4,609	5,063	03/01/2017	1FE
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03		05/15/2007	PRAGER MCCARTHY & SEALY		537,350	500,000	530,105	521,949		(1,048)		(1,048)		520,902		16,449	16,449	11,597	12/01/2016	1FE
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		05/22/2007	PRAGER MCCARTHY & SEALY		211,926	200,000	208,038	205,880		(293)		(293)		205,587		6,339	6,339	4,833	12/01/2019	1FE
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03		05/22/2007	PRAGER MCCARTHY & SEALY		211,454	200,000	206,560	204,804		(238)		(238)		204,566		6,888	6,888	4,833	12/01/2020	1FE
467578-BE-9	JACKSON CNTY MO SPL OBLIG 2002		04/11/2007	PRAGER MCCARTHY & SEALY		108,935	100,000	107,557	104,878		(212)		(212)		104,667		4,268	4,268	2,063	12/01/2016	1FE
467578-AM-2	JACKSON CNTY MO SPL TRUMAN MED 01A		06/14/2007	STIFEL NICOLAUS & CO, INC.		1,604,452	1,550,000	1,550,000	1,550,000						1,550,000		54,452	54,452	40,494	12/01/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
467578-BN-9	JACKSON CNTY MO SPL TRUMAN SPORTS 06		06/12/2007	PRAGER MCCARTHY & SEALY		131,798	125,000	132,831	132,399		(512)		(512)		131,887		(90)	(90)	5,451	12/01/2012	1FE
485052-PN-8	KANSAS CITY MO MUN ASSIST CORP 01 A		06/15/2007	PRAGER MCCARTHY & SEALY		104,093	100,000	100,344	100,207		(14)		(14)		100,193		3,900	3,900	4,014	03/01/2015	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		06/22/2007	PRAGER MCCARTHY & SEALY		50,740	100,000	42,812	47,061		1,148		1,148		48,209		2,531	2,531		04/15/2022	1FE
606341-AE-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 03A		04/09/2007	MORGAN STANLEY DEAN WITTER		12,057,398	11,385,000	12,650,557	12,204,993		(56,954)		(56,954)		12,148,039		(90,641)	(90,641)	307,869	10/15/2010	1FE
60636M-CE-5	MISSOURI ST REGL CONV SPORTS FAC 03A-1		05/22/2007	PRAGER MCCARTHY & SEALY		216,228	200,000	210,444	207,916		(415)		(415)		207,501		8,727	8,727	8,167	08/15/2016	1FE
60636M-CY-1	MISSOURI ST REGL CONV SPORTS FAC 03A-1		06/06/2007	STIFEL NICOLAUS & CO, INC.		351,221	325,000	361,618	351,543		(1,575)		(1,575)		349,969		1,252	1,252	14,363	08/15/2015	1FE
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02		05/22/2007	PRAGER MCCARTHY & SEALY		1,016,302	965,000	1,027,117	1,002,973		(2,030)		(2,030)		1,000,944		15,358	15,358	38,196	06/01/2017	1FE
25922R-AM-4	DOUGLAS CNTY NE CORR FACS BLDG LSE 04		04/17/2007	PRAGER MCCARTHY & SEALY		777,345	750,000	766,215	761,545		(580)		(580)		760,964		16,381	16,381	36,354	11/01/2017	1FE
259309-SX-1	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		05/31/2007	PRAGER MCCARTHY & SEALY		100,937	100,000	100,846			(62)		(62)		100,784		153	153	1,800	12/15/2022	1FE
259327-ZH-0	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF		05/30/2007	PRAGER MCCARTHY & SEALY		381,136	375,000	371,539	372,343		71		71		372,413		8,723	8,723	7,713	11/15/2016	1FE
259327-D2-7	DOUGLAS CNTY NE SD NO 17 MILLARD 06		05/10/2007	BERGHOFF & CO		6,858,813	6,705,000	6,667,050	6,667,697		628		628		6,668,325		190,488	190,488	125,719	06/15/2022	1FE
533735-FC-5	LINCOLN-LANCASTER CNTY NE PUB BLDG 04		06/13/2007	PRAGER MCCARTHY & SEALY		103,264	100,000	100,940	100,751		(40)		(40)		100,712		2,552	2,552	2,736	12/01/2026	1FE
681711-FQ-5	OMAHA NE G O 2005		05/10/2007	BB&T CAPITAL MARKETS		2,199,770	2,140,000	2,141,648	2,141,501		(52)		(52)		2,141,449		58,321	58,321	48,150	11/15/2021	1FE
681711-FR-3	OMAHA NE G O 2005		05/10/2007	BB&T CAPITAL MARKETS		2,195,126	2,140,000	2,132,403	2,132,737		118		118		2,132,855		62,272	62,272	48,150	11/15/2022	1FE
940858-SP-9	WASHOE CNTY NV SCH DIST G O REF 97		04/01/2007	CALLED @ 100.00000000		1,505,000	1,505,000	1,466,893	1,485,939		646		646		1,486,585		18,415	18,415	37,625	04/01/2013	1FE
085311-LR-7	BERNARDS TWP NJ SCH DIST G O 2005		04/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,426,009	3,370,000	3,370,000	3,370,000						3,370,000		56,009	56,009	114,580	07/15/2023	1FE
085311-LS-5	BERNARDS TWP NJ SCH DIST G O 2005		04/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,598,972	1,575,000	1,567,094	1,567,384		85		85		1,567,469		31,503	31,503	53,550	07/15/2024	1FE
44372L-AN-1	HUDSON CNTY NJ COP CORR FAC 2004		06/15/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,143,341	2,020,000	2,099,810	2,085,253		(2,790)		(2,790)		2,082,463		60,878	60,878	58,622	12/01/2021	1FE
505472-FR-6	LACEY TWP NJ SCH DIST G O 2006 REF		06/15/2007	Various		1,096,772	1,100,000	1,113,299	1,112,424		(505)		(505)		1,111,918		(15,147)	(15,147)	35,031	04/01/2024	1FE
505472-FS-4	LACEY TWP NJ SCH DIST G O 2006 REF		06/15/2007	Various		930,228	940,000	949,071	948,475		(350)		(350)		948,125		(17,896)	(17,896)	17,879	04/01/2025	1FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2007	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				3,334	06/15/2017	1
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999		05/31/2007	PRAGER MCCARTHY & SEALY		107,015	100,000	113,893	107,539		(669)		(669)		106,870		145	145	2,715	06/15/2011	1FE
64605L-Y9-3	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		06/19/2007	PRAGER MCCARTHY & SEALY		705,168	700,000	707,742	707,628		(296)		(296)		707,332		(2,164)	(2,164)	20,188	09/01/2021	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		06/04/2007	Various		766,958	750,000	756,495	756,399		(203)		(203)		756,196		10,761	10,761	18,844	09/01/2022	1FE
64605L-Z3-5	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		06/22/2007	Various		5,579,025	5,630,000	5,660,852	5,660,398		(1,247)		(1,247)		5,659,151		(80,126)	(80,126)	169,441	09/01/2023	1FE
64605L-Z4-3	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		06/22/2007	Various		5,793,842	5,890,000	5,908,259	5,907,991		(736)		(736)		5,907,254		(113,412)	(113,412)	177,211	09/01/2024	1FE
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF		06/26/2007	PRAGER MCCARTHY & SEALY		416,152	400,000	431,128	412,978		(1,395)		(1,395)		411,583		4,569	4,569	14,496	06/15/2010	1FE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		06/08/2007	PRAGER MCCARTHY & SEALY		364,885	350,000	373,349	359,771		(869)		(869)		358,902		5,983	5,983	6,854	06/15/2011	1FE
646039-LA-3	NEW JERSEY ST G O REF 2005 N		06/20/2007	PRAGER MCCARTHY & SEALY		1,918,993	1,825,000	1,976,676	1,933,300		(8,219)		(8,219)		1,925,081		(6,088)	(6,088)	71,327	07/15/2010	1FE
805805-HQ-4	SAYREVILLE NJ SCH DIST G O 2005		05/01/2007	UNION BANK OF SWITZERLAND		611,586	600,000	600,948	599,691		3		3		599,694		11,892	11,892	19,425	07/15/2027	1FE
846727-GW-9	SPARTA TOWNSHIP NJ SCH DIST 2006		06/15/2007	Various		2,780,166	2,900,000	2,896,201	2,896,206		66		66		2,896,272		(116,106)	(116,106)	61,838	02/15/2025	1FE
846727-GX-7	SPARTA TOWNSHIP NJ SCH DIST 2006		06/15/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,028,410	3,150,000	3,152,205	3,152,198		(94)		(94)		3,152,105		(123,695)	(123,695)	68,101	02/15/2026	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		06/15/2007	CALLED @ 100.00		196,524	196,524	196,524	196,524						196,524				5,371	03/15/2010	1
356730-B8-3	FREEPORT NY G O PWR PROJ 2004 A		04/11/2007	Various		1,371,743	1,345,000	1,382,001	1,367,477		(949)		(949)		1,366,528		5,214	5,214	45,274	01/15/2019	1FE
356730-B9-1	FREEPORT NY G O PWR PROJ 2004 A		05/31/2007	PRAGER MCCARTHY & SEALY		101,948	100,000	102,074	101,381		(87)		(87)		101,294		654	654	4,000	01/15/2020	1FE
356730-C2-5	FREEPORT NY G O PWR PROJ 2004 A		05/16/2007	Various		457,845	450,000	456,305	454,499		(212)		(212)		454,287		3,558	3,558	15,832	01/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
356730-C4-1	FREEPORT NY G O PWR PROJ 2004 A		04/17/2007	PRAGER MCCARTHY & SEALY		101,374	100,000	100,218	100,156		(7)		(7)		100,149		1,225	1,225	3,438	01/15/2023	1FE
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY		04/15/2007	PRINCIPAL PAYMENT		249,687	249,687	249,687	249,687						249,687				14,357	04/15/2012	1
63165N-SB-5	NASSAU CNTY NY G O GEN IMPT 1998 Z		05/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,394,632	5,240,000	5,374,301	5,278,901		(5,149)		(5,149)		5,273,752		120,880	120,880	184,856	09/01/2009	1FE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		06/26/2007	PRAGER MCCARTHY & SEALY		5,748,145	5,405,000	5,789,674	5,622,275		(16,097)		(16,097)		5,606,178		141,966	141,966	159,351	11/01/2011	1FE
649669-3K-2	NEW YORK NY G O FISCAL 1999 SER K		06/20/2007	PRAGER MCCARTHY & SEALY		772,924	740,000	788,211	762,643		(2,572)		(2,572)		760,072		12,853	12,853	36,400	08/01/2014	1FE
64966A-TW-5	NEW YORK NY G O FISCAL 2001 SER D		06/19/2007	PRAGER MCCARTHY & SEALY		3,539,094	3,400,000	3,472,488	3,435,864		(2,984)		(2,984)		3,432,880		106,214	106,214	143,855	08/01/2012	1FE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		05/07/2007	JANNEY MONTGOMERY SCOTT		3,222,120	3,000,000	3,203,730	3,125,689		(6,813)		(6,813)		3,118,875		103,245	103,245	82,688	11/01/2012	1FE
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1		05/17/2007	PRAGER MCCARTHY & SEALY		1,086,309	1,050,000	1,081,563	1,063,251		(1,588)		(1,588)		1,061,663		24,646	24,646	44,479	01/15/2010	1FE
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		06/19/2007	PRAGER MCCARTHY & SEALY		103,432	100,000	102,562	101,274		(138)		(138)		101,136		2,296	2,296	4,681	01/15/2011	1FE
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A		06/15/2007	PRAGER MCCARTHY & SEALY		200,650	200,000	200,000	200,000						200,000		650	650	5,674	05/15/2025	1FE
64988T-EE-4	NEW YORK ST MUN BD BK SCH PURP 03 C		06/14/2007	PRAGER MCCARTHY & SEALY		205,104	200,000	200,292	200,213		(13)		(13)		200,199		4,905	4,905	5,500	06/01/2023	1FE
650017-PX-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		06/27/2007	PRAGER MCCARTHY & SEALY		4,957,632	4,735,000	5,169,057	4,952,755		(21,017)		(21,017)		4,931,738		25,894	25,894	172,336	04/01/2012	1FE
650017-SG-2	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		04/01/2007	CALLED @ 102.00000000		1,948,200	1,910,000	1,918,011	1,944,622		(34,622)		(34,622)		1,910,000		38,200	38,200	50,138	04/01/2013	1FE
650017-TN-6	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		04/01/2007	CALLED @ 102.00000000		683,400	670,000	688,346	683,628		(13,628)		(13,628)		670,000		13,400	13,400	17,588	04/01/2015	1FE
864766-S7-6	SUFFOLK CNTY NY PUB IMPT 2005 B		05/07/2007	PRAGER MCCARTHY & SEALY		103,064	100,000	100,000	100,000						100,000		3,064	3,064	2,363	11/01/2021	1FE
864766-S8-4	SUFFOLK CNTY NY PUB IMPT 2005 B		04/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,898,672	3,830,000	3,825,327	3,825,529		55		55		3,825,584		73,088	73,088	77,558	11/01/2022	1FE
986082-AV-7	YONKERS NY G O 2004 E		06/29/2007	PRAGER MCCARTHY & SEALY		105,887	100,000	108,120	106,995		(389)		(389)		106,606		(719)	(719)	2,972	12/01/2016	1FE
986082-FT-7	YONKERS NY G O 2007 B		05/30/2007	PRAGER MCCARTHY & SEALY		106,468	100,000	106,393			(48)		(48)		106,345		123	123	458	05/01/2028	1FE
121352-BY-3	BURKE CNTY NC COP 2006 B		06/19/2007	PRAGER MCCARTHY & SEALY		105,529	100,000	105,616	105,447		(231)		(231)		105,216		313	313	4,139	04/01/2019	1FE
147054-AK-6	CARY NC COP PUB IMPT PROJ 2002 A		04/11/2007	POPULAR SECURITIES		1,060,520	1,000,000	1,131,680	1,072,472		(3,226)		(3,226)		1,069,246		(8,726)	(8,726)	18,750	12/01/2012	1FE
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A		04/17/2007	PRAGER MCCARTHY & SEALY		792,285	750,000	787,560	777,428		(1,132)		(1,132)		776,296		15,989	15,989	14,479	06/01/2020	1FE
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98		06/27/2007	PRAGER MCCARTHY & SEALY		102,523	100,000	103,044	101,166		(138)		(138)		101,028		1,495	1,495	2,931	12/01/2010	1FE
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		04/03/2007	PRAGER MCCARTHY & SEALY		102,066	100,000	105,333	101,402		(211)		(211)		101,191		875	875	2,611	10/01/2008	1FE
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		04/05/2007	PRAGER MCCARTHY & SEALY		209,526	200,000	210,616	204,728		(324)		(324)		204,404		5,122	5,122	5,278	10/01/2010	1FE
405775-AT-4	HALIFAX CNTY NC COP 2006		05/23/2007	PRAGER MCCARTHY & SEALY		101,719	100,000	100,000	100,000						100,000		1,719	1,719	2,225	06/01/2024	1FE
413324-AM-6	HARNETT CNTY NC G O CUSTODY RCPTS 04 REF		06/19/2007	PRAGER MCCARTHY & SEALY		104,269	100,000	102,863	102,235		(121)		(121)		102,113		2,156	2,156	2,792	06/01/2020	1FE
644802-BS-8	NEW HANOVER CNTY NC COP 2001		06/19/2007	PRAGER MCCARTHY & SEALY		105,151	100,000	107,404	104,359		(312)		(312)		104,047		1,104	1,104	2,792	12/01/2012	1FE
65820Q-BJ-1	NORTH CAROLINA INFRA COP CAP IMPT 05A		05/02/2007	PRAGER MCCARTHY & SEALY		302,889	300,000	315,210	305,352		(1,630)		(1,630)		303,722		(833)	(833)	11,250	02/01/2008	1FE
65820Q-BL-6	NORTH CAROLINA INFRA COP CAP IMPT 05A		05/03/2007	PRAGER MCCARTHY & SEALY		255,768	250,000	266,418	257,846		(1,292)		(1,292)		256,554		(786)	(786)	9,618	02/01/2009	1FE
65820R-BD-2	NORTH CAROLINA INFRA LSE CORR FAC 03		06/19/2007	PRAGER MCCARTHY & SEALY		209,198	200,000	213,810	210,453		(640)		(640)		209,813		(615)	(615)	7,208	10/01/2017	1FE
658259-DM-5	NORTH CAROLINA ST COP REPAIR RENOV 04B		06/19/2007	PRAGER MCCARTHY & SEALY		105,623	100,000	104,417	103,440		(188)		(188)		103,252		2,372	2,372	2,792	06/01/2015	1FE
658256-XA-5	NORTH CAROLINA ST G O 2006 A		06/28/2007	Various		402,926	400,000	400,628	400,600		(26)		(26)		400,575		2,351	2,351	10,350	06/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
658256-FC-1	NORTH CAROLINA ST G O PUB IMPT 2000 A		04/05/2007	J. P. MORGAN SECURITIES, INC.		8,493,120	8,000,000	8,293,920	8,215,734		(3,896)		(3,896)		8,211,838		281,282	281,282	244,444	09/01/2014	1FE
658256-GD-8	NORTH CAROLINA ST G O PUB IMPT 2001 A		04/17/2007	PRAGER MCCARTHY & SEALY		104,698	100,000	102,072	101,277		(55)		(55)		101,222		3,476	3,476	3,022	03/01/2013	1FE
658256-ML-3	NORTH CAROLINA ST G O PUB IMPT 2003 B		06/07/2007	Various		1,089,755	1,070,000	1,058,574	1,060,245		195		195		1,060,439		29,315	29,315	30,911	04/01/2021	1FE
658256-TJ-1	NORTH CAROLINA ST G O PUB IMPT 2005 A		06/20/2007	PRAGER MCCARTHY & SEALY		903,362	950,000	911,934	873,370		1,292		1,292		874,662		28,700	28,700	29,300	03/01/2024	1FE
658255-5V-2	NORTH CAROLINA ST G O PUB SCH 1998 A		05/10/2007	PRAGER MCCARTHY & SEALY		2,537,064	2,465,000	2,522,163	2,509,676		1,311		1,311		2,510,987		26,077	26,077	71,664	04/01/2013	1FE
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A		06/28/2007	PRAGER MCCARTHY & SEALY		1,997,574	1,945,000	1,991,213	1,981,876		777		777		1,982,653		14,920	14,920	68,194	04/01/2014	1FE
658256-BL-5	NORTH CAROLINA ST G O PUB SCH 1999		04/05/2007	CITIGROUP GLOBAL MARKETS		21,768,309	20,990,000	21,573,732	21,459,100		(5,809)		(5,809)		21,453,290		315,019	315,019	509,591	04/01/2016	1FE
684609-SB-7	ORANGE CNTY NC G O PUB IMPT 04 B		05/04/2007	PRAGER MCCARTHY & SEALY		1,558,123	1,525,000	1,501,073	1,503,346		349		349		1,503,695		54,428	54,428	52,399	02/01/2022	1FE
724500-GR-8	PITT CNTY NC COP SCH FACS 2007		06/29/2007	CRONIN & COMANY		105,065	100,000	107,603			(189)		(189)		107,414		(2,349)	(2,349)	1,528	04/01/2024	1FE
783228-BT-5	RUTHERFORD CNTY NC COP PUB IMPT 2002		04/13/2007	EDWARDS, A.G., & SONS, INC.		896,672	845,000	922,917	898,636		(2,132)		(2,132)		896,504		167	167	26,641	09/01/2015	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		06/14/2007	PRAGER MCCARTHY & SEALY		99,275	100,000	100,075	100,067		(3)		(3)		100,065		(790)	(790)	2,475	12/01/2024	1FE
152236-KA-2	CENTERVILLE OH G O VAR PURP 2003 REF		06/07/2007	PRAGER MCCARTHY & SEALY		107,458	100,000	108,818	106,428		(362)		(362)		106,066		1,392	1,392	2,785	12/01/2016	1FE
152236-KG-9	CENTERVILLE OH G O VAR PURP 2003 REF		06/22/2007	PRAGER MCCARTHY & SEALY		570,031	550,000	559,570	557,034		(425)		(425)		556,609		13,422	13,422	15,736	12/01/2022	1FE
172252-YT-9	CINCINNATI OH CITY SCH DIST G O IMPT 05		05/30/2007	PRAGER MCCARTHY & SEALY		106,958	100,000	110,315	107,857		(427)		(427)		107,430		(472)	(472)	42	12/01/2013	1FE
172252-ZF-8	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		04/05/2007	J. P. MORGAN SECURITIES, INC.		6,480,839	6,290,000	6,739,609	6,551,674		(26,177)		(26,177)		6,525,496		(44,658)	(44,658)	187,194	09/01/2009	1FE
172252-ZG-6	CINCINNATI OH CITY SCH DIST TAX ANTIC 05		04/05/2007	J. P. MORGAN SECURITIES, INC.		8,890,819	8,530,000	9,223,660	8,986,409		(32,602)		(32,602)		8,953,807		(62,988)	(62,988)	258,139	09/01/2010	1FE
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97		06/22/2007	PRAGER MCCARTHY & SEALY		103,021	100,000	109,359	104,767		(1,217)		(1,217)		103,551		(530)	(530)	3,700	11/15/2008	1FE
186355-BF-9	CLEVELAND OH COP STADIUM PROJ 97		05/15/2007	PRAGER MCCARTHY & SEALY		105,570	100,000	110,980	107,035		(892)		(892)		106,143		(573)	(573)	50	11/15/2009	1FE
353172-S6-7	FRANKLIN CNTY OH G O 2005		06/22/2007	PRAGER MCCARTHY & SEALY		231,495	225,000	239,272	235,012		(1,538)		(1,538)		233,473		(1,978)	(1,978)	6,194	12/01/2009	1FE
353172-S7-5	FRANKLIN CNTY OH G O 2005		06/01/2007	PRAGER MCCARTHY & SEALY		208,030	200,000	214,562	211,162		(1,154)		(1,154)		210,008		(1,978)	(1,978)	5,139	12/01/2010	1FE
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		06/08/2007	CABRERA CAPITAL MARKETS INC		518,275	500,000	512,840	510,010		(519)		(519)		509,491		8,784	8,784	12,667	12/01/2017	1FE
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF		06/18/2007	PRAGER MCCARTHY & SEALY		300,843	300,000	299,646	299,664		8		8		299,672		1,171	1,171	7,500	12/01/2021	1FE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		06/22/2007	PRAGER MCCARTHY & SEALY		211,291	200,000	219,162	210,017		(1,016)		(1,016)		209,001		2,290	2,290	7,883	04/01/2011	1FE
67755C-PF-0	OHIO ST BLDG AUTH ADMIN BLDG 05B REF		05/16/2007	PRAGER MCCARTHY & SEALY		103,152	100,000	107,622	104,284		(582)		(582)		103,702		(550)	(550)	3,194	10/01/2009	1FE
67755A-ZV-8	OHIO ST BLDG AUTH JAMES RHODES TWR 98A		06/18/2007	BANC AMERICA SECURITIES		3,063,210	3,000,000	3,078,990			(10,566)		(10,566)		3,068,424		(5,214)	(5,214)	83,333	06/01/2009	1FE
677519-PA-2	OHIO ST G O COMMON SCHOOLS 2003 A		05/29/2007	Various		2,469,866	2,400,000	2,413,440	2,408,968		(464)		(464)		2,408,505		61,361	61,361	71,300	03/15/2017	1FE
677519-PC-8	OHIO ST G O COMMON SCHOOLS 2003 A		06/05/2007	PRAGER MCCARTHY & SEALY		304,761	300,000	296,943	297,489		68		68		297,557		7,204	7,204	9,863	03/15/2019	1FE
677520-AR-9	OHIO ST G O HWY CAP IMPT 2005 I		06/22/2007	PRAGER MCCARTHY & SEALY		434,870	425,000	456,123	440,356		(2,814)		(2,814)		437,542		(2,673)	(2,673)	12,924	05/01/2009	1FE
677519-HW-3	OHIO ST G O INFRAST IMPT 2002 B		05/29/2007	PRAGER MCCARTHY & SEALY		953,034	900,000	928,341	917,176		(1,030)		(1,030)		916,145		36,889	36,889	30,583	03/01/2019	1FE
70960U-BC-7	PENTA CAREER CTR OH COP 2004		06/07/2007	PRAGER MCCARTHY & SEALY		101,779	100,000	100,792	100,213		(11)		(11)		100,202		1,577	1,577	3,312	04/01/2030	1FE
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		06/21/2007	PRAGER MCCARTHY & SEALY		103,664	100,000	100,692	100,549		(30)		(30)		100,519		3,145	3,145	2,847	12/01/2024	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B		06/28/2007	PRAGER MCCARTHY & SEALY		104,259	100,000	103,771	102,939		(186)		(186)		102,753		1,506	1,506	2,944	12/01/2020	1FE
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		06/19/2007	PRAGER MCCARTHY & SEALY		207,642	200,000	206,156	204,802		(284)		(284)		204,518		3,124	3,124	5,583	12/01/2021	1FE
897105-ES-7	TROTWOOD-MADISON OH SCH DIST G O 02		06/25/2007	PRAGER MCCARTHY & SEALY		210,606	200,000	203,150	202,036		(148)		(148)		201,888		8,718	8,718	5,750	12/01/2020	1FE
920763-CY-3	VAN BUREN OH LOC SCH DIST G O 01		06/28/2007	PRAGER MCCARTHY & SEALY		210,670	200,000	208,456	203,960		(472)		(472)		203,488		7,182	7,182	6,183	12/01/2014	1FE
67908N-LR-0	OKLAHOMA CAP IMPT HIGHER ED 2005 F		06/29/2007	PRAGER MCCARTHY & SEALY		104,692	100,000	103,436	103,284		(164)		(164)		103,120		1,572	1,572	2,556	07/01/2022	1FE
67908N-LS-8	OKLAHOMA CAP IMPT HIGHER ED 2005 F		06/11/2007	PRAGER MCCARTHY & SEALY		1,038,785	985,000	1,016,638	1,015,243		(1,254)		(1,254)		1,013,989		24,796	24,796	45,535	07/01/2023	1FE
678739-RB-1	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		05/07/2007	PRAGER MCCARTHY & SEALY		1,006,420	1,000,000	1,003,730			(282)		(282)		1,003,448		2,972	2,972	7,667	03/01/2009	1FE
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		04/13/2007	PRAGER MCCARTHY & SEALY		164,190	155,000	162,409	159,191		(221)		(221)		158,970		5,220	5,220	5,533	02/01/2013	1FE
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		04/13/2007	PRAGER MCCARTHY & SEALY		111,035	105,000	108,907	107,216		(116)		(116)		107,100		3,936	3,936	3,748	02/01/2014	1FE
178882-HG-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		06/13/2007	PRAGER MCCARTHY & SEALY		331,390	480,000	281,472	312,887		6,239		6,239		319,126		12,264	12,264		06/15/2016	1FE
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		06/20/2007	PRAGER MCCARTHY & SEALY		155,238	250,000	131,708	146,568		3,340		3,340		149,907		5,330	5,330		06/15/2018	1FE
197748-BE-5	COLUMBIA OR IMPT DIST WTR 1978		06/15/2007	MATURED		500,000	500,000	493,860	499,779		221		221		500,000				17,500	06/15/2007	1
197748-BF-2	COLUMBIA OR IMPT DIST WTR 1978		06/18/2007	CALLED @ 100.00000000		525,000	525,000	518,485	524,282		221		221		524,503		497	497	18,681	06/15/2008	1
533404-BA-6	LINCOLN CNTY OR SCH DIST G O 1995		06/20/2007	PRAGER MCCARTHY & SEALY		313,423	300,000	329,613	318,530		(2,986)		(2,986)		315,544		(2,121)	(2,121)	11,167	06/15/2009	1FE
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995		06/05/2007	PRAGER MCCARTHY & SEALY		514,875	500,000	531,390	511,523		(1,887)		(1,887)		509,636		5,239	5,239	25,317	06/15/2012	1FE
59163P-DX-8	METRO OR G O REF 2002		06/26/2007	PRAGER MCCARTHY & SEALY		349,801	340,000	366,795	353,883		(1,977)		(1,977)		351,906		(2,105)	(2,105)	12,370	09/01/2009	1FE
68607F-JQ-4	OREGON ST VETERANS WELFARE SER 76A		04/01/2007	Various		2,128,700	2,095,000	2,079,288	2,082,143		12,857		12,857		2,095,000		33,700	33,700	63,374	10/01/2028	1FE
937440-BU-8	WASHINGTON CNTY OR SCH DIST NO 88J 07B		06/14/2007	PRAGER MCCARTHY & SEALY		212,692	200,000	217,574			(559)		(559)		217,015		(4,323)	(4,323)	4,056	06/15/2018	1FE
153300-PZ-5	CENTRAL DAUPHIN PA SCH DIST NTS 2006		06/19/2007	PRAGER MCCARTHY & SEALY		202,903	200,000	202,520	202,475		(91)		(91)		202,383		520	520	6,138	02/01/2022	1FE
153300-QA-9	CENTRAL DAUPHIN PA SCH DIST NTS 2006		06/13/2007	PRAGER MCCARTHY & SEALY		592,524	600,000	606,126	606,016		(238)		(238)		605,778		(13,254)	(13,254)	19,275	02/01/2023	1FE
260480-AW-8	DOVER TWP PA SWR AUTH GTD SWR SER 77		05/01/2007	MATURED		30,000	30,000	30,000	30,000						30,000				945	05/01/2007	1
353244-CY-0	FRANKLIN CNTY PA G O 2004		06/26/2007	Various		744,959	730,000	754,397	749,365		(1,019)		(1,019)		748,346		(3,387)	(3,387)	24,537	04/01/2019	1FE
353244-DA-1	FRANKLIN CNTY PA G O 2004		05/14/2007	PRAGER MCCARTHY & SEALY		104,608	100,000	103,118	102,539		(105)		(105)		102,434		2,174	2,174	2,982	04/01/2021	1FE
489645-ND-9	KENNETT PA CONS SCH DIST G O 2005		06/25/2007	PRAGER MCCARTHY & SEALY		100,144	100,000	100,565	100,515		(23)		(23)		100,492		(348)	(348)	3,913	02/15/2022	1FE
548246-DC-8	LOWER MERION PA SCH DIST 2006 A		06/19/2007	PRAGER MCCARTHY & SEALY		197,143	200,000	199,882	199,883		2		2		199,885		(2,742)	(2,742)	5,153	05/15/2023	1FE
708553-KL-5	PENNSBURY PA SCH DIST G O 2004		05/04/2007	PRAGER MCCARTHY & SEALY		486,765	450,000	490,118	481,910		(1,298)		(1,298)		480,612		6,153	6,153	17,375	08/01/2014	1FE
708553-KN-1	PENNSBURY PA SCH DIST G O 2004		04/30/2007	PRAGER MCCARTHY & SEALY		322,977	300,000	320,112	316,040		(616)		(616)		315,424		7,553	7,553	11,333	08/01/2016	1FE
708553-KQ-4	PENNSBURY PA SCH DIST G O 2004		06/13/2007	PRAGER MCCARTHY & SEALY		628,056	600,000	632,220	625,739		(1,347)		(1,347)		624,392		3,664	3,664	26,417	08/01/2018	1FE
714145-RK-7	PERKIOMEN VALLEY PA SCH DIST 2006 A		06/19/2007	PRAGER MCCARTHY & SEALY		98,776	100,000	99,993	99,993						99,993		(1,217)	(1,217)	2,713	03/01/2025	1FE
717813-FW-4	PHILADELPHIA PA G O TAX & RAN 2006		06/29/2007	MATURED		24,000,000	24,000,000	24,159,360	24,083,958		(83,958)		(83,958)		24,000,000				1,017,863	06/29/2007	1FE
717880-7R-3	PHILADELPHIA PA SCH DIST G O 02 B		06/25/2007	PRAGER MCCARTHY & SEALY		382,878	355,000	380,361	370,415		(1,202)		(1,202)		369,212		13,666	13,666	18,138	08/01/2014	1FE
725209-GH-7	PITTSBURGH PA G O SER 2002 A		06/21/2007	PRAGER MCCARTHY & SEALY		104,621	100,000	103,368	103,098		(263)		(263)		102,835		1,786	1,786	4,097	09/01/2012	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
725209-GY-0	PITTSBURGH PA G O SER 2002 A		04/30/2007	PRAGER MCCARTHY & SEALY		681,782	645,000	666,723	664,981		(1,165)		(1,165)		663,816		17,966	17,966	16,540	09/01/2012	1FE
725209-EF-3	PITTSBURGH PA G O SER 2005 A		04/05/2007	J. P. MORGAN SECURITIES, INC.		16,745,230	16,080,000	17,206,243	16,855,758		(55,271)		(55,271)		16,800,487		(55,258)	(55,258)	474,333	09/01/2010	1FE
725209-HK-9	PITTSBURGH PA G O SER 2005 B		05/10/2007	CITIGROUP GLOBAL MARKETS		11,118,052	10,935,000	11,259,388	11,185,150		(54,640)		(54,640)		11,130,510		(12,458)	(12,458)	385,763	09/01/2008	1FE
725209-HN-3	PITTSBURGH PA G O SER 2005 B		06/26/2007	PRAGER MCCARTHY & SEALY		960,860	945,000	973,034	966,618		(4,937)		(4,937)		961,681		(821)	(821)	26,632	09/01/2008	1FE
725209-HP-8	PITTSBURGH PA G O SER 2005 B		06/20/2007	PRAGER MCCARTHY & SEALY		808,456	785,000	817,223	812,261		(3,407)		(3,407)		808,854		(398)	(398)	26,717	09/01/2009	1FE
755553-RQ-9	READING PA G O 2002		06/27/2007	Various		2,160,695	2,855,000	1,573,276	2,013,009		51,513		51,513		2,064,522		96,172	96,172		11/15/2013	1FE
755638-SC-8	READING PA SCH DIST G O 2005		06/28/2007	PRAGER MCCARTHY & SEALY		553,339	550,000	553,971	553,642		(164)		(164)		553,477		(139)	(139)	23,656	01/15/2020	1FE
755638-SD-6	READING PA SCH DIST G O 2005		06/28/2007	PRAGER MCCARTHY & SEALY		203,758	200,000	200,798	200,732		(29)		(29)		200,702		3,056	3,056	8,125	01/15/2021	1FE
755638-SG-9	READING PA SCH DIST G O 2005		06/19/2007	PRAGER MCCARTHY & SEALY		300,053	300,000	297,426	297,523		44		44		297,567		2,486	2,486	12,363	01/15/2024	1FE
936652-FR-2	WARWICK PA SCH DIST G O 2005		06/14/2007	PRAGER MCCARTHY & SEALY		97,629	100,000	101,206	98,203		43		43		98,247		(618)	(618)	3,589	02/15/2021	1FE
224561-7L-8	CRANSTON RI G O 2004		06/11/2007	PRAGER MCCARTHY & SEALY		293,723	275,000	303,424	295,794		(1,109)		(1,109)		294,685		(963)	(963)	11,128	02/15/2014	1FE
224561-7P-9	CRANSTON RI G O 2004		05/16/2007	SBK BROOKS		269,350	250,000	270,423	266,245		(776)		(776)		265,469		3,881	3,881	9,583	02/15/2016	1FE
224562-BC-1	CRANSTON RI G O 2006		04/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,013,480	1,000,000	991,470	991,638		91		91		991,729		21,751	21,751	24,000	04/01/2024	1FE
224562-BE-7	CRANSTON RI G O 2006		04/04/2007	ROOSEVELT & CROSS, INC.		1,525,845	1,500,000	1,478,640	1,478,997		188		188		1,479,185		46,660	46,660	35,438	04/01/2026	1FE
534697-TC-1	LINCOLN RI G O 2006		04/04/2007	ROOSEVELT & CROSS, INC.		2,035,480	2,000,000	1,996,040	1,996,089		35		35		1,996,123		39,357	39,357	62,250	08/01/2026	1FE
743787-Q3-0	PROVIDENCE RI G O 2004 A REF		06/28/2007	Various		158,042	150,000	160,824	159,124		(526)		(526)		158,598		(556)	(556)	7,229	07/15/2018	1FE
743787-Q4-8	PROVIDENCE RI G O 2004 A REF		06/28/2007	PRAGER MCCARTHY & SEALY		152,539	145,000	154,376	152,519		(434)		(434)		152,085		454	454	7,008	07/15/2019	1FE
74381P-CA-4	PROVIDENCE RI REDEV AGY COP PORT 06 A		05/24/2007	BANC AMERICA SECURITIES		424,880	1,000,000	337,590	349,323		7,818		7,818		357,141		67,739	67,739		09/01/2026	1FE
74381P-CD-8	PROVIDENCE RI REDEV AGY COP PORT 06 A		06/14/2007	BANC AMERICA SECURITIES		138,748	400,000	112,952	116,936		2,999		2,999		119,935		18,813	18,813		09/01/2029	1FE
762224-DA-8	RHODE ISLAND COP TRAINING SCH 05A		04/20/2007	PRAGER MCCARTHY & SEALY		156,818	150,000	162,162	157,845		(623)		(623)		157,222		(405)	(405)	4,250	10/01/2010	1FE
76222N-FW-6	RHODE ISLAND G O CONS CAP DEV LN 04 A		06/28/2007	FAHNESTOCK & CO., INC.		772,225	750,000	781,095	770,310		(1,154)		(1,154)		769,156		3,069	3,069	29,625	02/01/2017	1FE
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		05/30/2007	PRAGER MCCARTHY & SEALY		727,679	705,000	720,863	716,962		(567)		(567)		716,395		11,284	11,284	25,503	02/01/2019	1FE
084203-TB-4	BERKELEY CNTY SC SCH DIST G O 2005 REF		05/30/2007	PRAGER MCCARTHY & SEALY		493,336	500,000	493,335	484,011		374		374		484,384		8,952	8,952	16,444	02/01/2020	1FE
763665-SW-7	RICHLAND CNTY SC SD NO 01 G O 2003		04/09/2007	PRAGER MCCARTHY & SEALY		105,383	100,000	104,718	103,682		(125)		(125)		103,558		1,825	1,825	2,916	03/01/2016	1FE
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006		06/20/2007	APEX PRYOR SECURITITES		7,748,435	8,000,000	7,966,560	7,966,571		451		451		7,967,022		(218,587)	(218,587)	170,938	12/01/2028	1FE
837107-XA-4	SOUTH CAROLINA ST G O SCH FACS 00 A		06/06/2007	PRAGER MCCARTHY & SEALY		893,489	875,000	910,875	896,202		(2,202)		(2,202)		894,000		(512)	(512)	37,188	01/01/2014	1FE
986523-MQ-8	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		05/15/2007	PRAGER MCCARTHY & SEALY		258,788	250,000	251,675	251,515		(59)		(59)		251,455		7,332	7,332	8,031	03/01/2019	1FE
986523-MS-4	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		06/20/2007	Various		456,394	450,000	450,000	450,000						450,000		6,394	6,394	15,613	03/01/2021	1FE
986523-MT-2	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		05/31/2007	PRAGER MCCARTHY & SEALY		203,138	200,000	199,074	199,116		18		18		199,134		4,004	4,004	6,850	03/01/2022	1FE
986523-MU-9	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		06/25/2007	PRAGER MCCARTHY & SEALY		99,414	100,000	99,047	99,087		19		19		99,106		308	308	3,713	03/01/2023	1FE
095175-HC-2	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A		06/20/2007	PRAGER MCCARTHY & SEALY		105,256	100,000	104,097	103,246		(181)		(181)		103,066		2,190	2,190	2,833	06/01/2017	1FE
095175-FL-4	BLOUNT CNTY TN PUB GREENE CNTY 04 B5A		04/24/2007	PRAGER MCCARTHY & SEALY		160,989	150,000	161,436	159,323		(351)		(351)		158,972		2,017	2,017	3,042	06/01/2017	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
478251-BV-2	JOHNSON CITY TN G O 1998 REF		05/31/2007	PRAGER MCCARTHY & SEALY		425,964	400,000	430,580	424,877		(941)		(941)		423,935		2,029	2,029	9,711	06/01/2016	1FE
586145-PG-3	MEMPHIS TN G O GEN IMPT 2005 REF		05/02/2007	PRAGER MCCARTHY & SEALY		104,534	100,000	108,966	105,464		(481)		(481)		104,984		(450)	(450)	3,000	10/01/2010	1FE
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF		06/25/2007	PRAGER MCCARTHY & SEALY		373,071	355,000	389,527	380,170		(1,893)		(1,893)		378,278		(5,207)	(5,207)	12,887	10/01/2012	1FE
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF		04/18/2007	PRAGER MCCARTHY & SEALY		140,889	130,000	144,088	140,311		(332)		(332)		139,979		910	910	3,647	04/01/2015	1FE
832016-FL-8	SMITH CNTY TN G O SCH 2005 REF		06/28/2007	PRAGER MCCARTHY & SEALY		105,873	100,000	107,950	105,954		(237)		(237)		105,717		156	156	3,778	04/01/2021	1FE
235218-A9-5	DALLAS TX G O 2003		04/17/2007	PRAGER MCCARTHY & SEALY		758,745	750,000	754,493	751,092		(58)		(58)		751,034		7,711	7,711	22,969	02/15/2021	1FE
280515-XW-2	EDGEWOOD TX ISD SCH BLDG 2004 A		04/18/2007	SOUTHWEST SECURITIES, INC.		632,844	600,000	619,926	615,872		(593)		(593)		615,280		17,564	17,564	20,667	02/15/2022	1FE
364496-LS-6	GALVESTON TX ISD SCH HSE 04		04/05/2007	WELLS FARGO BROKERAGE SERVICES		103,876	100,000	102,859	102,022		(68)		(68)		101,953		1,923	1,923	3,299	02/01/2022	1FE
366155-MT-3	GARLAND TX ISD G O SCH BLDG 2003 CAP		04/09/2007	PRAGER MCCARTHY & SEALY		100,900	175,000	78,853	94,480		1,357		1,357		95,837		5,063	5,063		02/15/2019	1FE
412702-6C-1	HARLANDALE TX INDPT SCH DIST 2006		05/01/2007	CITIGROUP GLOBAL MARKETS		1,027,710	1,000,000	1,000,740	1,000,722		(21)		(21)		1,000,702		27,008	27,008	34,174	08/15/2036	1FE
442402-P6-4	HOUSTON TX INDPT SCH DIST 99A REF CAP		05/22/2007	PRE-REFUNDING		3,750,628	4,725,000	2,513,511	3,673,432		70,150		70,150		3,743,583		7,045	7,045		02/15/2012	1FE
442402-Q7-1	HOUSTON TX INDPT SCH DIST REF 99A		05/10/2007	PRE-REFUNDING		7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				255,247	02/15/2026	1FE
503462-MZ-3	LA JOYA TX ISD SCH BLDG 2004		04/30/2007	PRAGER MCCARTHY & SEALY		105,626	100,000	103,095	102,463		(100)		(100)		102,362		3,264	3,264	3,583	02/15/2022	1FE
509552-QL-2	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		03/29/2007	PRE-REFUNDING		530,942	2,300,000	415,403	522,311		7,439		7,439		529,750		1,192	1,192		08/15/2032	1FE
509552-QM-0	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		03/29/2007	PRE-REFUNDING		613,900	2,825,000	480,109	603,903		8,616		8,616		612,519		1,381	1,381		08/15/2033	1FE
509552-QN-8	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		03/29/2007	PRE-REFUNDING		835,672	4,075,000	653,549	822,064		11,729		11,729		833,792		1,879	1,879		08/15/2034	1FE
549187-Y4-8	LUBBOCK TX G O 2006 REF		04/18/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		518,675	500,000	501,120	501,071		(30)		(30)		501,041		17,634	17,634	16,361	02/15/2023	1FE
590759-P6-7	MESQUITE TX ISD SCH BLDG 2005 A CAP		06/21/2007	Various		390,365	640,000	345,459	368,353		6,173		6,173		374,526		15,838	15,838		08/15/2018	1FE
65956R-LW-5	NORTH HARRIS TX CMNTY CLG DIST 06 A		05/17/2007	PRAGER MCCARTHY & SEALY		194,928	200,000	184,680	185,161		268		268		185,429		9,499	9,499	6,156	02/15/2022	1FE
779239-7Y-2	ROUND ROCK TX INDPT SCH DIST 2005 REF		05/21/2007	PRAGER MCCARTHY & SEALY		102,727	100,000	107,224	103,764		(558)		(558)		103,206		(479)	(479)	4,069	08/01/2009	1FE
780869-HZ-9	ROYSE CITY TX INDPT SCH DIST 2004		06/15/2007	PRAGER MCCARTHY & SEALY		203,982	200,000	199,394	199,426		6		6		199,432		4,550	4,550	8,472	08/15/2031	1FE
796236-K7-1	SAN ANTONIO TX GEN IMPT 2004		05/09/2007	PRAGER MCCARTHY & SEALY		165,189	160,000	158,494	158,637		23		23		158,660		6,529	6,529	5,974	02/01/2022	1FE
806640-QW-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		05/17/2007	PRAGER MCCARTHY & SEALY		413,940	1,000,000	392,390	394,785		7,603		7,603		402,389		11,551	11,551		02/01/2026	1FE
849476-FM-3	SPRING BRANCH TX ISD G O 2005 REF		06/07/2007	Various		1,342,272	1,300,000	1,407,094	1,357,293		(6,649)		(6,649)		1,350,644		(8,372)	(8,372)	51,431	02/01/2010	1FE
882721-LS-0	TEXAS ST G O TRANSN COMMN MOBILITY 06		05/11/2007	PRAGER MCCARTHY & SEALY		1,674,713	1,550,000	1,639,699	1,636,860		(2,900)		(2,900)		1,633,960		40,753	40,753	48,438	04/01/2019	1FE
882721-NU-3	TEXAS ST G O TRANSN COMMN MOBILITY 06 A		06/14/2007	PRAGER MCCARTHY & SEALY		1,137,135	1,150,000	1,151,852	1,151,828		(63)		(63)		1,151,765		(14,630)	(14,630)	31,794	04/01/2026	1FE
983068-WA-1	WYLIE TX INDPT SCH DIST SCH BLDG 04		06/13/2007	PRAGER MCCARTHY & SEALY		205,108	200,000	197,282	197,388		22		22		197,410		7,698	7,698	8,417	08/15/2033	1FE
127145-FW-5	CACHE CNTY UT BRD OF ED G O GTD 04B		06/29/2007	STERNE AGEE & LEACH		3,603,950	3,500,000	3,595,025	3,576,604		(4,162)		(4,162)		3,572,442		31,508	31,508	92,361	06/15/2019	1FE
917547-NB-3	UTAH ST BLDG OWNERSHIP AUTH LEASE 01A		04/12/2007	PRAGER MCCARTHY & SEALY		290,617	275,000	286,759	285,937		(601)		(601)		285,336		5,281	5,281	12,681	05/15/2013	1FE
95640E-GA-7	WEST VALLEY CITY UT MUN BLDG LSE 06A		04/03/2007	PRAGER MCCARTHY & SEALY		205,078	200,000	200,146	200,143		(3)		(3)		200,140		4,938	4,938	4,825	08/01/2024	1FE
04144L-AQ-5	ARLINGTON CNTY VA INDL LSE CAP PROJ 04		04/10/2007	PRAGER MCCARTHY & SEALY		112,207	105,000	109,953	108,954		(126)		(126)		108,829		3,378	3,378	3,675	08/01/2019	1FE
30383A-BF-7	FAIRFAX CNTY VA ECON TRANSN RT 28 04		06/13/2007	PRAGER MCCARTHY & SEALY		389,264	370,000	389,873	385,738		(826)		(826)		384,912		4,352	4,352	12,794	04/01/2020	1FE
30383A-BN-0	FAIRFAX CNTY VA ECON TRANSN RT 28 07A		06/04/2007	PRAGER MCCARTHY & SEALY		300,315	300,000	303,867			(72)		(72)		303,795		(3,480)	(3,480)	3,113	04/01/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
655867-DL-0	NORFOLK VA G O CAP IMPT REF 2006		05/30/2007	PRAGER MCCARTHY & SEALY		301,821	300,000	300,000	300,000						300,000		1,821	1,821	6,564	10/01/2022	1FE
927780-3S-3	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 04A		04/19/2007	PRAGER MCCARTHY & SEALY		102,143	100,000	98,449	98,598		20		20		98,619		3,524	3,524	3,288	02/01/2022	1FE
928172-HW-8	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		06/04/2007	PRAGER MCCARTHY & SEALY		153,962	150,000	154,584			(623)		(623)		153,961				6,375	08/01/2009	1FE
928172-JE-6	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		05/24/2007	PRAGER MCCARTHY & SEALY		419,901	415,000	423,503	413,313		49		49		413,362		6,539	6,539	13,657	08/01/2017	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		06/27/2007	PRAGER MCCARTHY & SEALY		99,481	100,000	100,306	100,302		(13)		(13)		100,289		(808)	(808)	3,013	08/01/2026	1FE
928109-JN-8	VIRGINIA ST G O 2004 A		06/15/2007	PRAGER MCCARTHY & SEALY		821,290	800,000	823,184			(3,111)		(3,111)		820,073		1,217	1,217	19,688	06/01/2009	1FE
764258-PZ-6	RICHLAND WA 07		05/04/2007	PRAGER MCCARTHY & SEALY		201,506	200,000	198,944			5		5		198,949		2,557	2,557	1,198	12/01/2026	1FE
812626-NY-1	SEATTLE WA G O LTD 2004 REF		06/14/2007	PRAGER MCCARTHY & SEALY		372,868	370,000	362,226	363,255		198		198		363,453		9,414	9,414	16,095	01/01/2019	1FE
939745-7V-1	WASHINGTON ST G O VAR PURP 2001 C		05/23/2007	PRAGER MCCARTHY & SEALY		156,203	150,000	153,887	151,783		(169)		(169)		151,614		4,588	4,588	6,833	01/01/2013	1FE
575193-AM-9	MASON CNTY WV BRD ED PUB SCH 04		04/27/2007	FERRIS BAKER WATTS		540,130	500,000	524,885	520,182		(672)		(672)		519,510		20,620	20,620	10,486	06/01/2016	1FE
956553-PC-9	WEST VIRGINIA ST G O INFRA 1999 A		06/22/2007	PRAGER MCCARTHY & SEALY		60,359	100,000	49,733	56,435		1,350		1,350		57,785		2,574	2,574		11/01/2018	1FE
494427-FC-6	KIMBERLY WI AREA SCH DIST 2005 REF		04/24/2007	BERGHOFF & CO		1,083,874	1,045,000	1,099,288	1,071,018		(862)		(862)		1,070,157		13,717	13,717	32,540	03/01/2022	1FE
821023-HT-8	SHEBOYGAN WI AREA SCH DIST G O 05 REF		04/24/2007	BERGHOFF & CO		2,098,872	2,025,000	2,105,109	2,075,434		(1,670)		(1,670)		2,073,764		25,108	25,108	63,056	03/01/2022	1FE
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		06/20/2007	PRAGER MCCARTHY & SEALY		504,345	500,000	524,645	509,843		(425)		(425)		509,418		(5,073)	(5,073)	16,500	04/01/2019	1FE
902098-EE-8	TWO RIVERS WI PUB SCH DIST REF 02		06/20/2007	CRONIN & COMANY		253,460	245,000	249,295	247,544		(213)		(213)		247,332		6,128	6,128	10,004	03/01/2017	1FE
971838-DB-0	WILMOT WI UN HIGH SCH DIST G O 04B		04/24/2007	BERGHOFF & CO		4,129,542	4,050,000	4,095,725	4,083,234		(843)		(843)		4,082,391		47,151	47,151	119,475	03/01/2022	1FE
977056-Q8-6	WISCONSIN ST G O 2001 SER 1 REF		06/06/2007	PRAGER MCCARTHY & SEALY		104,589	100,000	109,210	106,351		(805)		(805)		105,546		(957)	(957)	3,361	05/01/2010	1FE
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT G O 02 REF	F	06/19/2007	PRAGER MCCARTHY & SEALY		425,209	400,000	425,272	413,646		(1,248)		(1,248)		412,398		12,811	12,811	20,946	07/01/2011	1FE
2499999. Bonds - Political Subdivisions						490,603,792	509,401,211	482,645,393	477,429,577		(361,088)		(361,088)		486,026,945		4,576,847	4,576,847	14,045,873	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		06/01/2007	SCHEDULED REDEMPTION		755,436	755,436	754,757	754,768		667		667		755,436				19,494	05/25/2014	1
3128JM-Q5-9	FED HOME LOAN MTG CORP #1B2375		06/01/2007	SCHEDULED REDEMPTION		724,144	724,144	720,155	720,196		3,948		3,948		724,144				14,400	10/01/2035	1
3128JN-NH-4	FED HOME LOAN MTG CORP #1B3191		06/01/2007	SCHEDULED REDEMPTION		1,455,934	1,455,934	1,463,100	1,463,043		(7,109)		(7,109)		1,455,934				32,848	12/01/2036	1
3128QS-ZC-3	FED HOME LOAN MTG CORP #1G2539		05/14/2007	Various		29,094,971	28,697,086	29,167,899			(16,659)		(16,659)		29,151,240		(56,269)	(56,269)	695,677	10/01/2036	1
3128QG-J8-6	FED HOME LOAN MTG CORP #1N0287		05/14/2007	Various		46,460,587	45,754,407	46,533,664			(13,403)		(13,403)		46,520,261		(59,674)	(59,674)	1,129,250	11/01/2036	1
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		06/01/2007	SCHEDULED REDEMPTION		1,462,606	1,462,606	1,466,262	1,466,251		(3,645)		(3,645)		1,462,606				27,086	04/01/2034	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		06/01/2007	SCHEDULED REDEMPTION		882	882	840	843		39		39		882				21	10/01/2035	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		06/01/2007	SCHEDULED REDEMPTION		403,129	403,129	402,519	403,089		40		40		403,129				12,360	08/15/2008	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		06/01/2007	SCHEDULED REDEMPTION		112,633	112,633	114,774	112,978		(345)		(345)		112,633				3,373	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		06/01/2007	SCHEDULED REDEMPTION		366	366	375	375		(8)		(8)		366				11	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2007	SCHEDULED REDEMPTION		134	134	139	138		(4)		(4)		134				4	08/01/2033	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815		06/01/2007	SCHEDULED REDEMPTION		328,435	328,435	326,433	326,485		1,949		1,949		328,435				7,913	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		06/01/2007	SCHEDULED REDEMPTION		33,611	33,611	33,407	33,412		199		199		33,611				811	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		06/01/2007	SCHEDULED REDEMPTION		1,032	1,032	1,063	1,062		(31)		(31)		1,032				30	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2007	SCHEDULED REDEMPTION		476	476	482	481		(6)		(6)		476				14	06/01/2033	1
31296M-C6-4	FED HOME LOAN MTG CORP GOLD #A12793		06/01/2007	SCHEDULED REDEMPTION		1,358	1,358	1,318	1,321		38		38		1,358				34	08/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		06/01/2007	SCHEDULED REDEMPTION		102	102	105	104		(2)		(2)		102				3	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		06/01/2007	SCHEDULED REDEMPTION		6,691	6,691	6,490	6,505		186		186		6,691				148	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		06/01/2007	SCHEDULED REDEMPTION		854	854	872	872		(18)		(18)		854				25	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		06/01/2007	SCHEDULED REDEMPTION		366,774	366,774	356,757	356,865		9,908		9,908		366,774				8,755	09/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		06/01/2007	SCHEDULED REDEMPTION		10,440	10,440	10,278	10,299		141		141		10,440				247	10/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		06/01/2007	SCHEDULED REDEMPTION		852	852	889	878		(26)		(26)		852				26	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		06/01/2007	SCHEDULED REDEMPTION		2,315	2,315	2,415	2,385		(70)		(70)		2,315				71	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		06/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		06/01/2007	SCHEDULED REDEMPTION		371,761	371,761	361,608	361,714		10,047		10,047		371,761				9,266	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		06/01/2007	SCHEDULED REDEMPTION		90,496	90,496	94,399	93,235		(2,738)		(2,738)		90,496				2,932	10/01/2033	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31296P-P5-5	FED HOME LOAN MTG CORP GOLD #A14944		05/01/2007	SCHEDULED REDEMPTION		699	699	724	723		(23)		(23)		699				19	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		06/01/2007	SCHEDULED REDEMPTION		230,331	230,331	237,061	235,535		(5,204)		(5,204)		230,331				6,577	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		06/01/2007	SCHEDULED REDEMPTION		804	804	821	820		(17)		(17)		804				23	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		06/01/2007	SCHEDULED REDEMPTION		432	432	437	437		(5)		(5)		432				12	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		06/01/2007	SCHEDULED REDEMPTION		736	736	752	752		(15)		(15)		736				22	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		06/01/2007	SCHEDULED REDEMPTION		84	84	87	87		(2)		(2)		84				2	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		06/01/2007	SCHEDULED REDEMPTION		3,208	3,208	3,278	3,275		(67)		(67)		3,208				81	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		06/01/2007	SCHEDULED REDEMPTION		421	421	430	428		(7)		(7)		421				11	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2007	SCHEDULED REDEMPTION		346	346	355	354		(8)		(8)		346				10	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2007	SCHEDULED REDEMPTION		822	822	851	849		(27)		(27)		822				25	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		06/01/2007	SCHEDULED REDEMPTION		17,680	17,680	18,066	18,048		(368)		(368)		17,680				530	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		06/01/2007	SCHEDULED REDEMPTION		1,307	1,307	1,330	1,325		(18)		(18)		1,307				34	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		06/01/2007	SCHEDULED REDEMPTION		3,476	3,476	3,559	3,552		(76)		(76)		3,476				99	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2007	SCHEDULED REDEMPTION		2,392	2,392	2,475	2,470		(78)		(78)		2,392				71	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		06/01/2007	SCHEDULED REDEMPTION		4,671	4,671	4,770	4,748		(77)		(77)		4,671				121	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		06/01/2007	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				3	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		06/01/2007	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				1	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2007	SCHEDULED REDEMPTION		2,776	2,776	2,873	2,865		(89)		(89)		2,776				90	04/01/2034	1
31296X-F9-1	FED HOME LOAN MTG CORP GOLD #A21092		05/01/2007	SCHEDULED REDEMPTION		389	389	403	401		(12)		(12)		389				11	04/01/2034	1
31296X-XM-2	FED HOME LOAN MTG CORP GOLD #A21584		05/01/2007	SCHEDULED REDEMPTION		103,769	103,769	107,368	107,140		(3,371)		(3,371)		103,769				2,810	02/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		06/01/2007	SCHEDULED REDEMPTION		2,189	2,189	2,123	2,130		58		58		2,189				52	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		06/01/2007	SCHEDULED REDEMPTION		2,580	2,580	2,636	2,631		(52)		(52)		2,580				77	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2007	SCHEDULED REDEMPTION		32	32	34	33		(1)		(1)		32				1	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		06/01/2007	SCHEDULED REDEMPTION		38	38	38	38						38				1	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		06/01/2007	SCHEDULED REDEMPTION		1,118	1,118	1,130	1,129		(11)		(11)		1,118				32	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2007	SCHEDULED REDEMPTION		2,154	2,154	2,215	2,208		(54)		(54)		2,154				54	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		06/01/2007	SCHEDULED REDEMPTION		95	95	97	97		(2)		(2)		95				3	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		06/01/2007	SCHEDULED REDEMPTION		664	664	678	677		(13)		(13)		664				19	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		06/01/2007	SCHEDULED REDEMPTION		985	985	1,005	1,003		(18)		(18)		985				25	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2007	SCHEDULED REDEMPTION		151	151	156	156		(5)		(5)		151				5	07/01/2034	1
31297C-HZ-6	FED HOME LOAN MTG CORP GOLD #A24748		05/01/2007	SCHEDULED REDEMPTION		20,100	20,100	20,798	20,715		(614)		(614)		20,100				544	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		06/01/2007	SCHEDULED REDEMPTION		92	92	95	95		(3)		(3)		92				3	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2007	SCHEDULED REDEMPTION		132,559	132,559	137,240	136,074		(3,515)		(3,515)		132,559				3,972	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2007	SCHEDULED REDEMPTION		1,298	1,298	1,343	1,337		(39)		(39)		1,298				40	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2007	SCHEDULED REDEMPTION		30,269	30,269	31,319	31,182		(914)		(914)		30,269				820	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2007	SCHEDULED REDEMPTION		753	753	779	776		(23)		(23)		753				21	08/01/2034	1
31297D-MY-1	FED HOME LOAN MTG CORP GOLD #A25775		05/01/2007	SCHEDULED REDEMPTION		7,674	7,674	7,940	7,905		(232)		(232)		7,674				208	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		06/01/2007	SCHEDULED REDEMPTION		16,781	16,781	16,964	16,948		(166)		(166)		16,781				420	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		06/01/2007	SCHEDULED REDEMPTION		1,210	1,210	1,223	1,222		(12)		(12)		1,210				34	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2007	SCHEDULED REDEMPTION		108	108	112	112		(3)		(3)		108				3	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2007	SCHEDULED REDEMPTION		53	53	55	54		(2)		(2)		53				2	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2007	SCHEDULED REDEMPTION		1,762	1,762	1,823	1,815		(53)		(53)		1,762				48	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2007	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				2	10/01/2034	1
31297G-QU-8	FED HOME LOAN MTG CORP GOLD #A28567		05/01/2007	SCHEDULED REDEMPTION		8,935	8,935	9,245	9,195		(261)		(261)		8,935				242	11/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		06/01/2007	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				2	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		06/01/2007	SCHEDULED REDEMPTION		758	758	775	772		(14)		(14)		758				22	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		06/01/2007	SCHEDULED REDEMPTION		43	43	44	43		(1)		(1)		43				1	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		06/01/2007	SCHEDULED REDEMPTION		99,638	99,638	101,553	101,183		(1,544)		(1,544)		99,638				2,696	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2007	SCHEDULED REDEMPTION		230	230	238	236		(6)		(6)		230				7	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		06/01/2007	SCHEDULED REDEMPTION		23,905	23,905	22,515	22,572		1,333		1,333		23,905				451	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		06/01/2007	SCHEDULED REDEMPTION		88,538	88,538	87,843	87,879		659		659		88,538				2,167	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		06/01/2007	SCHEDULED REDEMPTION		2,403	2,403	2,263	2,269		134		134		2,403				51	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		06/01/2007	SCHEDULED REDEMPTION		149,737	149,737	149,831	149,819		(81)		(81)		149,737				3,783	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		06/01/2007	SCHEDULED REDEMPTION		6,407	6,407	6,467	6,458		(52)		(52)		6,407				166	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		06/01/2007	SCHEDULED REDEMPTION		24	24	24	24						24				1	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		06/01/2007	SCHEDULED REDEMPTION		13,444	13,444	13,532	13,521		(77)		(77)		13,444				349	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		06/01/2007	SCHEDULED REDEMPTION		11,933	11,933	12,011	12,001		(68)		(68)		11,933				311	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		06/01/2007	SCHEDULED REDEMPTION		34,360	34,360	32,362	32,449		1,911		1,911		34,360				771	03/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		06/01/2007	SCHEDULED REDEMPTION		180	180	185	185		(5)		(5)		180				5	02/01/2035	1
31297P-LY-5	FED HOME LOAN MTG CORP GOLD #A33943		05/01/2007	SCHEDULED REDEMPTION		8,306	8,306	8,413	8,413		(107)		(107)		8,306				225	02/01/2035	1
31297P-UY-5	FED HOME LOAN MTG CORP GOLD #A34199		05/01/2007	SCHEDULED REDEMPTION		285	285	295	293		(8)		(8)		285				8	04/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		06/01/2007	SCHEDULED REDEMPTION		17,915	17,915	17,374	17,424		490		490		17,915				386	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		06/01/2007	SCHEDULED REDEMPTION		145,293	145,293	147,586	147,182		(1,889)		(1,889)		145,293				3,990	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18						17				1	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2007	SCHEDULED REDEMPTION		10,907	10,907	11,029	11,028		(121)		(121)		10,907				286	01/01/2036	1
3128K5-NS-7	FED HOME LOAN MTG CORP GOLD #A44901		05/01/2007	SCHEDULED REDEMPTION		14,498	14,498	14,685	14,685		(187)		(187)		14,498				393	04/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		06/01/2007	SCHEDULED REDEMPTION		16,067	16,067	16,624	16,508		(441)		(441)		16,067				522	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		06/01/2007	SCHEDULED REDEMPTION		9,205	9,205	8,844	8,873		332		332		9,205				220	11/01/2035	1
3128KC-M2-0	FED HOME LOAN MTG CORP GOLD #A50377		06/01/2007	SCHEDULED REDEMPTION		1,257	1,257	1,274	1,274		(17)		(17)		1,257				41	07/01/2036	1
3128KE-NM-1	FED HOME LOAN MTG CORP GOLD #A52196		05/01/2007	SCHEDULED REDEMPTION		5,267	5,267	5,335	5,335		(68)		(68)		5,267				143	09/01/2036	1
3128KE-VU-4	FED HOME LOAN MTG CORP GOLD #A52427		06/01/2007	SCHEDULED REDEMPTION		11,927	11,927	12,081	12,081		(154)		(154)		11,927				333	09/01/2036	1
3128KF-E6-3	FED HOME LOAN MTG CORP GOLD #A52857		05/01/2007	SCHEDULED REDEMPTION		16,064	16,064	16,278	16,278		(214)		(214)		16,064				435	10/01/2036	1
3128KF-JM-3	FED HOME LOAN MTG CORP GOLD #A52968		05/01/2007	SCHEDULED REDEMPTION		10,328	10,328	10,461	10,461		(133)		(133)		10,328				280	10/01/2036	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		06/01/2007	SCHEDULED REDEMPTION		12,994	12,994	13,139	13,139		(144)		(144)		12,994				354	10/01/2036	1
3128KF-RU-6	FED HOME LOAN MTG CORP GOLD #A53199		05/01/2007	SCHEDULED REDEMPTION		6,805	6,805	6,893	6,893		(88)		(88)		6,805				184	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		06/01/2007	SCHEDULED REDEMPTION		29,467	29,467	28,348	28,363		1,105		1,105		29,467				733	11/01/2036	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		06/01/2007	SCHEDULED REDEMPTION		5,377	5,377	5,518	5,487		(110)		(110)		5,377				128	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		06/01/2007	SCHEDULED REDEMPTION		76,316	76,316	78,319	77,845		(1,530)		(1,530)		76,316				1,747	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		06/01/2007	SCHEDULED REDEMPTION		5,402	5,402	5,544	5,508		(106)		(106)		5,402				128	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		06/01/2007	SCHEDULED REDEMPTION		392	392	374	375		17		17		392				7	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		06/01/2007	SCHEDULED REDEMPTION		1,497	1,497	1,465	1,470		27		27		1,497				28	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		06/01/2007	SCHEDULED REDEMPTION		12,023	12,023	11,480	11,508		515		515		12,023				226	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		06/01/2007	SCHEDULED REDEMPTION		15,840	15,840	15,125	15,161		679		679		15,840				301	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		06/01/2007	SCHEDULED REDEMPTION		12,837	12,837	12,258	12,288		550		550		12,837				243	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		06/01/2007	SCHEDULED REDEMPTION		3,986	3,986	3,806	3,815		171		171		3,986				75	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		06/01/2007	SCHEDULED REDEMPTION		12,733	12,733	12,159	12,188		545		545		12,733				241	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		06/01/2007	SCHEDULED REDEMPTION		14,474	14,474	13,821	13,854		619		619		14,474				273	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		06/01/2007	SCHEDULED REDEMPTION		39,362	39,362	37,586	37,676		1,686		1,686		39,362				701	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		06/01/2007	SCHEDULED REDEMPTION		9,427	9,427	9,002	9,024		403		403		9,427				181	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		06/01/2007	SCHEDULED REDEMPTION		18,134	18,134	17,316	17,357		777		777		18,134				331	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		06/01/2007	SCHEDULED REDEMPTION		27,197	27,197	25,970	26,032		1,165		1,165		27,197				515	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		06/01/2007	SCHEDULED REDEMPTION		2,057	2,057	2,010	2,014		43		43		2,057				40	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		06/01/2007	SCHEDULED REDEMPTION		4,290	4,290	4,100	4,110		181		181		4,290				81	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		06/01/2007	SCHEDULED REDEMPTION		13,524	13,524	12,914	12,946		578		578		13,524				255	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		06/01/2007	SCHEDULED REDEMPTION		31,415	31,415	29,997	30,071		1,344		1,344		31,415				552	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		06/01/2007	SCHEDULED REDEMPTION		7,936	7,936	7,578	7,597		339		339		7,936				149	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		06/01/2007	SCHEDULED REDEMPTION		28,517	28,517	27,847	27,904		613		613		28,517				525	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		06/01/2007	SCHEDULED REDEMPTION		14,117	14,117	13,480	13,513		604		604		14,117				270	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		06/01/2007	SCHEDULED REDEMPTION		12,090	12,090	11,544	11,573		517		517		12,090				229	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		06/01/2007	SCHEDULED REDEMPTION		3,418	3,418	3,264	3,273		146		146		3,418				65	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		06/01/2007	SCHEDULED REDEMPTION		5,727	5,727	5,468	5,482		245		245		5,727				108	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		06/01/2007	SCHEDULED REDEMPTION		2,345	2,345	2,294	2,298		47		47		2,345				45	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		06/01/2007	SCHEDULED REDEMPTION		1,472	1,472	1,440	1,442		29		29		1,472				29	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		06/01/2007	SCHEDULED REDEMPTION		7,773	7,773	7,592	7,607		166		166		7,773				147	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		06/01/2007	SCHEDULED REDEMPTION		42,168	42,168	41,248	41,323		846		846		42,168				797	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		06/01/2007	SCHEDULED REDEMPTION		19,637	19,637	19,214	19,248		389		389		19,637				371	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		06/01/2007	SCHEDULED REDEMPTION		22,328	22,328	21,784	21,829		499		499		22,328				422	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		06/01/2007	SCHEDULED REDEMPTION		18,336	18,336	17,948	17,980		355		355		18,336				344	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		06/01/2007	SCHEDULED REDEMPTION		75,101	75,101	73,357	73,501		1,600		1,600		75,101				1,473	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		06/01/2007	SCHEDULED REDEMPTION		84,923	84,923	83,125	83,273		1,651		1,651		84,923				1,633	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		06/01/2007	SCHEDULED REDEMPTION		44,248	44,248	43,273	43,353		895		895		44,248				844	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		06/01/2007	SCHEDULED REDEMPTION		4,469	4,469	4,365	4,374		96		96		4,469				84	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		06/01/2007	SCHEDULED REDEMPTION		12,240	12,240	11,969	11,991		249		249		12,240				231	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		06/01/2007	SCHEDULED REDEMPTION		2,973	2,973	2,907	2,912		60		60		2,973				56	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		06/01/2007	SCHEDULED REDEMPTION		21,950	21,950	21,477	21,515		434		434		21,950				415	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		06/01/2007	SCHEDULED REDEMPTION		11,711	11,711	11,441	11,463		247		247		11,711				221	03/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		06/01/2007	SCHEDULED REDEMPTION		14,704	14,704	14,387	14,413		291		291		14,704				287	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		06/01/2007	SCHEDULED REDEMPTION		10,867	10,867	10,602	10,623		244		244		10,867				205	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		06/01/2007	SCHEDULED REDEMPTION		69,604	69,604	68,112	68,230		1,374		1,374		69,604				1,311	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		06/01/2007	SCHEDULED REDEMPTION		14,574	14,574	15,043	15,112		(538)		(538)		14,574				499	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2007	SCHEDULED REDEMPTION		191	191	197	196		(5)		(5)		191				7	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2007	SCHEDULED REDEMPTION		12,396	12,396	12,668	12,758		(363)		(363)		12,396				415	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2007	SCHEDULED REDEMPTION		14,242	14,242	13,662	13,691		551		551		14,242				438	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2007	SCHEDULED REDEMPTION		7,867	7,867	8,034	8,010		(143)		(143)		7,867				266	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2007	SCHEDULED REDEMPTION		993	993	1,013	1,020		(27)		(27)		993				33	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2007	SCHEDULED REDEMPTION		2,566	2,566	2,629	2,625		(59)		(59)		2,566				73	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2007	SCHEDULED REDEMPTION		7,614	7,614	7,799	7,791		(177)		(177)		7,614				256	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2007	SCHEDULED REDEMPTION		152	152	155	155		(3)		(3)		152				4	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2007	SCHEDULED REDEMPTION		5,564	5,564	5,703	5,698		(134)		(134)		5,564				159	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2007	SCHEDULED REDEMPTION		8,176	8,176	8,377	8,364		(188)		(188)		8,176				232	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		06/01/2007	SCHEDULED REDEMPTION		11,697	11,697	12,018	12,001		(304)		(304)		11,697				412	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		06/01/2007	SCHEDULED REDEMPTION		2,810	2,810	2,893	2,892		(82)		(82)		2,810				95	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2007	SCHEDULED REDEMPTION		171	171	178	179		(8)		(8)		171				6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2007	SCHEDULED REDEMPTION		2,657	2,657	2,726	2,724		(68)		(68)		2,657				95	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2007	SCHEDULED REDEMPTION		252	252	258	258		(6)		(6)		252				8	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		06/01/2007	SCHEDULED REDEMPTION		112	112	117	116		(4)		(4)		112				4	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		06/01/2007	SCHEDULED REDEMPTION		266	266	277	276		(10)		(10)		266				9	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		06/01/2007	SCHEDULED REDEMPTION		27,356	27,356	28,367	28,326		(970)		(970)		27,356				934	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		06/01/2007	SCHEDULED REDEMPTION		3,960	3,960	4,074	4,070		(109)		(109)		3,960				129	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		06/01/2007	SCHEDULED REDEMPTION		155	155	160	160		(5)		(5)		155				5	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		06/01/2007	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				2	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		06/01/2007	SCHEDULED REDEMPTION		757	757	779	778		(21)		(21)		757				26	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		06/01/2007	SCHEDULED REDEMPTION		14,033	14,033	14,497	14,607		(574)		(574)		14,033				520	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		06/01/2007	SCHEDULED REDEMPTION		272	272	280	278		(7)		(7)		272				10	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		06/01/2007	SCHEDULED REDEMPTION		2,195	2,195	2,261	2,254		(59)		(59)		2,195				80	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		06/01/2007	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				2	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		06/01/2007	SCHEDULED REDEMPTION		1,914	1,914	1,971	1,964		(50)		(50)		1,914				65	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2007	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13						12					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		06/01/2007	SCHEDULED REDEMPTION		4,623	4,623	4,783	4,754		(131)		(131)		4,623				172	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2007	SCHEDULED REDEMPTION		315	315	328	325		(10)		(10)		315				11	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2007	SCHEDULED REDEMPTION		1,661	1,661	1,702	1,694		(33)		(33)		1,661				52	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		06/01/2007	SCHEDULED REDEMPTION		13,738	13,738	14,290	14,169		(431)		(431)		13,738				514	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		06/01/2007	SCHEDULED REDEMPTION		14,271	14,271	14,628	14,610		(339)		(339)		14,271				405	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		06/01/2007	SCHEDULED REDEMPTION		7,115	7,115	7,340	7,328		(213)		(213)		7,115				199	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		06/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2007	SCHEDULED REDEMPTION		1,078	1,078	1,115	1,109		(30)		(30)		1,078				36	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		06/01/2007	SCHEDULED REDEMPTION		6,979	6,979	7,188	7,142		(163)		(163)		6,979				250	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		06/01/2007	SCHEDULED REDEMPTION		37,962	37,962	38,888	38,645		(682)		(682)		37,962				1,264	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2007	SCHEDULED REDEMPTION		1,149	1,149	1,178	1,172		(23)		(23)		1,149				38	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2007	SCHEDULED REDEMPTION		640	640	662	661		(22)		(22)		640				20	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		06/01/2007	SCHEDULED REDEMPTION		48,500	48,500	49,247	49,221		(721)		(721)		48,500				1,378	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		06/01/2007	SCHEDULED REDEMPTION		28,230	28,230	29,216	29,055		(825)		(825)		28,230				937	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		06/01/2007	SCHEDULED REDEMPTION		9,923	9,923	10,216	10,125		(203)		(203)		9,923				355	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		06/01/2007	SCHEDULED REDEMPTION		18,570	18,570	19,336	19,079		(509)		(509)		18,570				607	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2007	SCHEDULED REDEMPTION		910	910	942	941		(31)		(31)		910				28	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		06/01/2007	SCHEDULED REDEMPTION		61,546	61,546	63,614	63,473		(1,927)		(1,927)		61,546				1,756	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		06/01/2007	SCHEDULED REDEMPTION		14,691	14,691	15,128	15,098		(407)		(407)		14,691				415	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		06/01/2007	SCHEDULED REDEMPTION		9,275	9,275	9,507	9,478		(203)		(203)		9,275				265	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		06/01/2007	SCHEDULED REDEMPTION		7,154	7,154	7,295	7,287		(133)		(133)		7,154				186	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		06/01/2007	SCHEDULED REDEMPTION		406,941	406,941	391,108	391,471		15,470		15,470		406,941				8,667	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		06/01/2007	SCHEDULED REDEMPTION		861	861	880	879		(18)		(18)		861				24	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2007	SCHEDULED REDEMPTION		3,981	3,981	4,072	4,069		(88)		(88)		3,981				104	09/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293L-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		06/01/2007	SCHEDULED REDEMPTION		655	655	671	670		(15)		(15)		655				19	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		06/01/2007	SCHEDULED REDEMPTION		5,293	5,293	5,105	5,160		133		133		5,293				137	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2007	SCHEDULED REDEMPTION		2,110	2,110	2,035	2,046		64		64		2,110				55	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		06/01/2007	SCHEDULED REDEMPTION		88,914	88,914	85,747	86,358		2,557		2,557		88,914				2,041	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2007	SCHEDULED REDEMPTION		887	887	908	907		(20)		(20)		887				25	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		06/01/2007	SCHEDULED REDEMPTION		21,089	21,089	20,338	20,532		557		557		21,089				570	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2007	SCHEDULED REDEMPTION		1,388	1,388	1,419	1,418		(31)		(31)		1,388				40	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2007	SCHEDULED REDEMPTION		1,125	1,125	1,151	1,150		(25)		(25)		1,125				34	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		06/01/2007	SCHEDULED REDEMPTION		473	473	484	484		(11)		(11)		473				13	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2007	SCHEDULED REDEMPTION		3,442	3,442	3,522	3,519		(76)		(76)		3,442				87	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2007	SCHEDULED REDEMPTION		435	435	445	444		(10)		(10)		435				12	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2007	SCHEDULED REDEMPTION		132	132	128	128		4		4		132				4	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2007	SCHEDULED REDEMPTION		4,642	4,642	4,500	4,533		110		110		4,642				136	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2007	SCHEDULED REDEMPTION		827	827	821	821		6		6		827				26	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2007	SCHEDULED REDEMPTION		24,629	24,629	25,195	25,176		(548)		(548)		24,629				618	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2007	SCHEDULED REDEMPTION		1,177	1,177	1,171	1,171		6		6		1,177				36	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2007	SCHEDULED REDEMPTION		162	162	161	161		1		1		162				5	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		06/01/2007	SCHEDULED REDEMPTION		424	424	421	422		2		2		424				13	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		06/01/2007	SCHEDULED REDEMPTION		1,267	1,267	1,304	1,304		(37)		(37)		1,267				47	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		06/01/2007	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		06/01/2007	SCHEDULED REDEMPTION		4,330	4,330	4,474	4,476		(146)		(146)		4,330				136	10/01/2029	1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		06/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	11/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		06/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		06/01/2007	SCHEDULED REDEMPTION		528	528	546	545		(18)		(18)		528				19	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		06/01/2007	SCHEDULED REDEMPTION		2,491	2,491	2,561	2,556		(65)		(65)		2,491				93	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		06/01/2007	SCHEDULED REDEMPTION		114	114	117	117		(3)		(3)		114				4	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		06/01/2007	SCHEDULED REDEMPTION		51	51	53	53		(1)		(1)		51				2	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		06/01/2007	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				2	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		06/01/2007	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				2	12/01/2029	1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023		06/01/2007	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		06/01/2007	SCHEDULED REDEMPTION		1,321	1,321	1,358	1,356		(35)		(35)		1,321				50	01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		06/01/2007	SCHEDULED REDEMPTION		36	36	38	38		(1)		(1)		36				1	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2007	SCHEDULED REDEMPTION		897	897	918	919		(22)		(22)		897				31	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		06/01/2007	SCHEDULED REDEMPTION		161	161	166	165		(4)		(4)		161				6	01/01/2030	1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		06/01/2007	SCHEDULED REDEMPTION		238	238	244	244		(6)		(6)		238				8	01/01/2030	1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		06/01/2007	SCHEDULED REDEMPTION		14,148	14,148	14,542	14,534		(386)		(386)		14,148				530	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2007	SCHEDULED REDEMPTION		83	83	85	85		(2)		(2)		83				2	01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		06/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2007	SCHEDULED REDEMPTION		145	145	149	149		(4)		(4)		145				5	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		06/01/2007	SCHEDULED REDEMPTION		4,813	4,813	4,973	5,009		(196)		(196)		4,813				151	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		06/01/2007	SCHEDULED REDEMPTION		315	315	324	324		(10)		(10)		315				11	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		06/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	03/01/2030	1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		06/01/2007	SCHEDULED REDEMPTION		106	106	109	110		(3)		(3)		106				4	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		06/01/2007	SCHEDULED REDEMPTION		4,971	4,971	5,108	5,102		(131)		(131)		4,971				186	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2007	SCHEDULED REDEMPTION		24	24	23	23		1		1		24				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		06/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				3	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		06/01/2007	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				3	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		06/01/2007	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2007	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				3	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		06/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		06/01/2007	SCHEDULED REDEMPTION		335	335	345	344		(9)		(9)		335				12	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		06/01/2007	SCHEDULED REDEMPTION		522	522	536	535		(13)		(13)		522				20	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		06/01/2007	SCHEDULED REDEMPTION		123	123	127	127		(4)		(4)		123				4	06/01/2030	1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					06/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		06/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		06/01/2007	SCHEDULED REDEMPTION		2,332	2,332	2,396	2,392		(60)		(60)		2,332				77	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		06/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		06/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11					09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		06/01/2007	SCHEDULED REDEMPTION		737	737	758	758		(20)		(20)		737				28	08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		06/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		06/01/2007	SCHEDULED REDEMPTION		107	107	110	110		(3)		(3)		107				4	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		06/01/2007	SCHEDULED REDEMPTION		7,159	7,159	7,354	7,330		(171)		(171)		7,159				218	09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		06/01/2007	SCHEDULED REDEMPTION		442	442	454	454		(12)		(12)		442				16	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		06/01/2007	SCHEDULED REDEMPTION		8	8	9	8						8					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2030	1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		06/01/2007	SCHEDULED REDEMPTION		646	646	665	663		(17)		(17)		646				20	09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		06/01/2007	SCHEDULED REDEMPTION		19,452	19,452	20,011	20,011		(559)		(559)		19,452				729	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		06/01/2007	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		06/01/2007	SCHEDULED REDEMPTION		56	56	58	58		(1)		(1)		56				2	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		06/01/2007	SCHEDULED REDEMPTION		591	591	621	619		(28)		(28)		591				21	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		06/01/2007	SCHEDULED REDEMPTION		349	349	361	360		(11)		(11)		349				12	10/01/2030	1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		06/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		06/01/2007	SCHEDULED REDEMPTION		170	170	175	175		(4)		(4)		170				6	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		06/01/2007	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		06/01/2007	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	10/01/2030	1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		06/01/2007	SCHEDULED REDEMPTION		78	78	78	78		1		1		78				3	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2030	1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					11/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		06/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		06/01/2007	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		06/01/2007	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				2	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		06/01/2007	SCHEDULED REDEMPTION		11,217	11,217	11,657	11,617		(400)		(400)		11,217				386	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		06/01/2007	SCHEDULED REDEMPTION		10	10	11	11						10					11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		06/01/2007	SCHEDULED REDEMPTION		21	21	22	21		(1)		(1)		21				1	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		06/01/2007	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				2	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		06/01/2007	SCHEDULED REDEMPTION		340	340	349	349		(9)		(9)		340				12	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		06/01/2007	SCHEDULED REDEMPTION		149	149	148	148		1		1		149				5	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		06/01/2007	SCHEDULED REDEMPTION		102	102	105	105		(3)		(3)		102				4	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		06/01/2007	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		06/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		06/01/2007	SCHEDULED REDEMPTION		79	79	81	81		(3)		(3)		79				3	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		06/01/2007	SCHEDULED REDEMPTION		56	56	58	58		(1)		(1)		56				2	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		06/01/2007	SCHEDULED REDEMPTION		224	224	230	229		(5)		(5)		224				8	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		06/01/2007	SCHEDULED REDEMPTION		163	163	168	167		(4)		(4)		163				6	12/01/2030	1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		06/01/2007	SCHEDULED REDEMPTION		733	733	752	750		(17)		(17)		733				26	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		06/01/2007	SCHEDULED REDEMPTION		4,248	4,248	4,376	4,366		(118)		(118)		4,248				159	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		06/01/2007	SCHEDULED REDEMPTION		340	340	350	349		(9)		(9)		340				12	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2007	SCHEDULED REDEMPTION		14,870	14,870	15,212	15,200		(330)		(330)		14,870				423	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		06/01/2007	SCHEDULED REDEMPTION		3,713	3,713	3,813	3,806		(93)		(93)		3,713				125	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		06/01/2007	SCHEDULED REDEMPTION		530	530	545	543		(13)		(13)		530				17	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		06/01/2007	SCHEDULED REDEMPTION		2,946	2,946	3,038	3,035		(89)		(89)		2,946				93	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		06/01/2007	SCHEDULED REDEMPTION		139	139	145	144		(5)		(5)		139				5	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		06/01/2007	SCHEDULED REDEMPTION		15,315	15,315	15,776	15,765		(450)		(450)		15,315				479	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		06/01/2007	SCHEDULED REDEMPTION		566	566	552	555		11		11		566				16	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		06/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		06/01/2007	SCHEDULED REDEMPTION		195	195	201	201		(5)		(5)		195				7	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		06/01/2007	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27				1	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		06/01/2007	SCHEDULED REDEMPTION		339	339	353	351		(12)		(12)		339				13	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		06/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		06/01/2007	SCHEDULED REDEMPTION		186	186	192	191		(5)		(5)		186				7	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		06/01/2007	SCHEDULED REDEMPTION		505	505	520	517		(12)		(12)		505				18	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		06/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		06/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		06/01/2007	SCHEDULED REDEMPTION		205	205	210	210		(5)		(5)		205				7	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		06/01/2007	SCHEDULED REDEMPTION		28	28	27	28		1		1		28				1	02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		06/01/2007	SCHEDULED REDEMPTION		544	544	559	557		(13)		(13)		544				19	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		06/01/2007	SCHEDULED REDEMPTION		145	145	150	150		(5)		(5)		145				5	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2007	SCHEDULED REDEMPTION		1,087	1,087	1,060	1,061		25		25		1,087				27	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		06/01/2007	SCHEDULED REDEMPTION		102	102	106	105		(4)		(4)		102				4	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		06/01/2007	SCHEDULED REDEMPTION		77	77	79	78		(2)		(2)		77				3	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		06/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		06/01/2007	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				3	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		06/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		06/01/2007	SCHEDULED REDEMPTION		171	171	176	175		(5)		(5)		171				6	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		06/01/2007	SCHEDULED REDEMPTION		156	156	161	160		(4)		(4)		156				6	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		06/01/2007	SCHEDULED REDEMPTION		56	56	57	57		(2)		(2)		56				2	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		06/01/2007	SCHEDULED REDEMPTION		10,953	10,953	11,258	11,256		(302)		(302)		10,953				410	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		06/01/2007	SCHEDULED REDEMPTION		203	203	209	208		(5)		(5)		203				7	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		06/01/2007	SCHEDULED REDEMPTION		18	18	19	19						18				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		06/01/2007	SCHEDULED REDEMPTION		96	96	99	99		(3)		(3)		96				3	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		06/01/2007	SCHEDULED REDEMPTION																04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		06/01/2007	SCHEDULED REDEMPTION		43,025	43,025	44,205	44,039		(1,014)		(1,014)		43,025				1,193	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		06/01/2007	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				3	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		06/01/2007	SCHEDULED REDEMPTION		40,534	40,534	41,672	41,487		(953)		(953)		40,534				1,519	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		06/01/2007	SCHEDULED REDEMPTION		35	35	36	35		(1)		(1)		35				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		06/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2007	SCHEDULED REDEMPTION		2,011	2,011	2,061	2,054		(43)		(43)		2,011				70	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		06/01/2007	SCHEDULED REDEMPTION		503	503	522	519		(16)		(16)		503				18	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		06/01/2007	SCHEDULED REDEMPTION		246	246	252	251		(6)		(6)		246				9	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		06/01/2007	SCHEDULED REDEMPTION		251	251	258	257		(6)		(6)		251				9	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		06/01/2007	SCHEDULED REDEMPTION		78	78	80	79		(2)		(2)		78				3	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		06/01/2007	SCHEDULED REDEMPTION		2,007	2,007	2,088	2,074		(67)		(67)		2,007				71	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		06/01/2007	SCHEDULED REDEMPTION		97	97	100	100		(3)		(3)		97				3	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2007	SCHEDULED REDEMPTION		1,252	1,252	1,245	1,245		6		6		1,252				41	06/01/2031	1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		06/01/2007	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	07/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		06/01/2007	SCHEDULED REDEMPTION		225	225	232	230		(6)		(6)		225				8	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		06/01/2007	SCHEDULED REDEMPTION		12,266	12,266	12,604	12,550		(283)		(283)		12,266				460	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		06/01/2007	SCHEDULED REDEMPTION		2,385	2,385	2,452	2,443		(58)		(58)		2,385				89	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		06/01/2007	SCHEDULED REDEMPTION		279	279	287	286		(7)		(7)		279				10	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		06/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		06/01/2007	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				2	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		06/01/2007	SCHEDULED REDEMPTION		2,573	2,573	2,644	2,630		(57)		(57)		2,573				91	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		06/01/2007	SCHEDULED REDEMPTION		90	90	93	93		(3)		(3)		90				3	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		06/01/2007	SCHEDULED REDEMPTION		559	559	581	580		(21)		(21)		559				20	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2007	SCHEDULED REDEMPTION		553	553	566	564		(12)		(12)		553				18	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		06/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2007	SCHEDULED REDEMPTION		2,925	2,925	2,909	2,909		16		16		2,925				89	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		06/01/2007	SCHEDULED REDEMPTION		158	158	163	162		(4)		(4)		158				6	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		06/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		06/01/2007	SCHEDULED REDEMPTION		105	105	108	108		(3)		(3)		105				4	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		06/01/2007	SCHEDULED REDEMPTION		396	396	406	404		(8)		(8)		396				14	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		06/01/2007	SCHEDULED REDEMPTION		557	557	571	571		(13)		(13)		557				15	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		06/01/2007	SCHEDULED REDEMPTION		382	382	393	391		(9)		(9)		382				14	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		06/01/2007	SCHEDULED REDEMPTION		67	67	69	68		(2)		(2)		67				2	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		06/01/2007	SCHEDULED REDEMPTION		240	240	246	245		(5)		(5)		240				8	09/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		06/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18						17				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		06/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2007	SCHEDULED REDEMPTION		79	79	78	78						79				2	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		06/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		06/01/2007	SCHEDULED REDEMPTION		96	96	99	98		(2)		(2)		96				3	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		06/01/2007	SCHEDULED REDEMPTION		4,299	4,299	4,421	4,393		(94)		(94)		4,299				160	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		06/01/2007	SCHEDULED REDEMPTION		5,825	5,825	5,993	5,953		(128)		(128)		5,825				218	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		06/01/2007	SCHEDULED REDEMPTION		140	140	143	142		(3)		(3)		140				5	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2007	SCHEDULED REDEMPTION		396	396	406	405		(8)		(8)		396				13	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		06/01/2007	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2007	SCHEDULED REDEMPTION		1,572	1,572	1,608	1,606		(35)		(35)		1,572				40	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		06/01/2007	SCHEDULED REDEMPTION		488	488	507	503		(15)		(15)		488				17	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		06/01/2007	SCHEDULED REDEMPTION		3,786	3,786	3,878	3,863		(77)		(77)		3,786				125	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2007	SCHEDULED REDEMPTION		217	217	224	224		(7)		(7)		217				7	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		06/01/2007	SCHEDULED REDEMPTION		1,703	1,703	1,726	1,724		(21)		(21)		1,703				49	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2007	SCHEDULED REDEMPTION		70,960	70,960	73,422	73,362		(2,402)		(2,402)		70,960				2,303	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		06/01/2007	SCHEDULED REDEMPTION		1,808	1,808	1,850	1,847		(39)		(39)		1,808				51	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		06/01/2007	SCHEDULED REDEMPTION		371	371	381	379		(8)		(8)		371				13	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		06/01/2007	SCHEDULED REDEMPTION		77	77	80	79		(2)		(2)		77				3	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		06/01/2007	SCHEDULED REDEMPTION		170	170	177	175		(5)		(5)		170				6	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		06/01/2007	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		06/01/2007	SCHEDULED REDEMPTION		74,554	74,554	76,385	76,264		(1,710)		(1,710)		74,554				2,236	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2007	SCHEDULED REDEMPTION		1,452	1,452	1,502	1,501		(49)		(49)		1,452				44	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		06/01/2007	SCHEDULED REDEMPTION		264,348	264,348	268,520	267,834		(3,486)		(3,486)		264,348				7,224	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		06/01/2007	SCHEDULED REDEMPTION		195	195	197	197		(2)		(2)		195				6	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		06/01/2007	SCHEDULED REDEMPTION		124	124	128	127		(3)		(3)		124				4	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		06/01/2007	SCHEDULED REDEMPTION		398	398	414	410		(12)		(12)		398				14	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2007	SCHEDULED REDEMPTION		9,475	9,475	9,804	9,796		(321)		(321)		9,475				307	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		06/01/2007	SCHEDULED REDEMPTION		1,695	1,695	1,753	1,744		(49)		(49)		1,695				56	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2007	SCHEDULED REDEMPTION		4,607	4,607	4,765	4,734		(128)		(128)		4,607				135	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		06/01/2007	SCHEDULED REDEMPTION		1,205	1,205	1,253	1,240		(35)		(35)		1,205				43	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		06/01/2007	SCHEDULED REDEMPTION		4,027	4,027	4,077	4,077		(50)		(50)		4,027				102	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		06/01/2007	SCHEDULED REDEMPTION		213	213	218	218		(5)		(5)		213				6	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2007	SCHEDULED REDEMPTION		225	225	233	231		(6)		(6)		225				8	04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		06/01/2007	SCHEDULED REDEMPTION		124	124	128	128		(3)		(3)		124				4	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		06/01/2007	SCHEDULED REDEMPTION		90	90	93	92		(2)		(2)		90				3	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2007	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2007	SCHEDULED REDEMPTION		22,672	22,672	23,453	23,273		(601)		(601)		22,672				793	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2007	SCHEDULED REDEMPTION		1,407	1,407	1,457	1,443		(35)		(35)		1,407				47	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		06/01/2007	SCHEDULED REDEMPTION		167,145	167,145	174,040	171,621		(4,476)		(4,476)		167,145				4,894	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2007	SCHEDULED REDEMPTION		208,362	208,362	215,753	213,604		(5,241)		(5,241)		208,362				7,103	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		06/01/2007	SCHEDULED REDEMPTION		1,766	1,766	1,865	1,828		(62)		(62)		1,766				63	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		06/01/2007	SCHEDULED REDEMPTION		5,362	5,362	5,565	5,494		(132)		(132)		5,362				177	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		06/01/2007	SCHEDULED REDEMPTION		209	209	216	216		(7)		(7)		209				6	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		06/01/2007	SCHEDULED REDEMPTION		267	267	276	274		(7)		(7)		267				9	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2007	SCHEDULED REDEMPTION		116	116	120	120		(4)		(4)		116				4	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2007	SCHEDULED REDEMPTION		1,774	1,774	1,836	1,834		(60)		(60)		1,774				54	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2007	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2007	SCHEDULED REDEMPTION		903	903	934	934		(31)		(31)		903				28	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		06/01/2007	SCHEDULED REDEMPTION		987	987	1,009	1,008		(21)		(21)		987				29	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		06/01/2007	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2007	SCHEDULED REDEMPTION		2,719	2,719	2,709	2,711		8		8		2,719				88	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2007	SCHEDULED REDEMPTION		371	371	369	370		2		2		371				11	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		06/01/2007	SCHEDULED REDEMPTION		244	244	250	250		(6)		(6)		244				7	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2007	SCHEDULED REDEMPTION		21,067	21,067	20,952	20,974		93		93		21,067				574	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		06/01/2007	SCHEDULED REDEMPTION		44,745	44,745	45,307	45,301		(556)		(556)		44,745				1,132	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		06/01/2007	SCHEDULED REDEMPTION		9,695	9,695	9,907	9,902		(207)		(207)		9,695				252	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		06/01/2007	SCHEDULED REDEMPTION		8,228	8,228	8,434	8,410		(182)		(182)		8,228				235	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2007	SCHEDULED REDEMPTION		8,150	8,150	8,354	8,330		(180)		(180)		8,150				239	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		06/01/2007	SCHEDULED REDEMPTION		1,122	1,122	1,147	1,144		(23)		(23)		1,122				32	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2007	SCHEDULED REDEMPTION		795	795	823	822		(27)		(27)		795				22	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		06/01/2007	SCHEDULED REDEMPTION		885	885	905	903		(18)		(18)		885				25	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		06/01/2007	SCHEDULED REDEMPTION		5,606	5,606	5,673	5,673		(67)		(67)		5,606				159	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		06/01/2007	SCHEDULED REDEMPTION		8,352	8,352	8,307	8,307		45		45		8,352				228	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		06/01/2007	SCHEDULED REDEMPTION		853	853	871	871		(18)		(18)		853				23	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		06/01/2007	SCHEDULED REDEMPTION		549	549	562	561		(12)		(12)		549				16	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		06/01/2007	SCHEDULED REDEMPTION		53,414	53,414	53,114	53,117		297		297		53,414				1,324	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		06/01/2007	SCHEDULED REDEMPTION		138	138	141	140		(3)		(3)		138				4	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		06/01/2007	SCHEDULED REDEMPTION		185	185	192	192		(6)		(6)		185				6	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2007	SCHEDULED REDEMPTION		548	548	567	567		(19)		(19)		548				17	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2007	SCHEDULED REDEMPTION		36,847	36,847	37,288	37,284		(437)		(437)		36,847				1,102	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2007	SCHEDULED REDEMPTION		2,119	2,119	2,164	2,187		(69)		(69)		2,119				70	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2007	SCHEDULED REDEMPTION		4,601	4,601	4,694	4,728		(127)		(127)		4,601				155	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2007	SCHEDULED REDEMPTION		7,881	7,881	8,031	8,086		(205)		(205)		7,881				272	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		06/01/2007	SCHEDULED REDEMPTION		3,404	3,404	3,469	3,489		(86)		(86)		3,404				113	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2007	SCHEDULED REDEMPTION		2,973	2,973	3,027	3,046		(73)		(73)		2,973				98	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		06/01/2007	SCHEDULED REDEMPTION		156	156	162	160		(4)		(4)		156				6	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2007	SCHEDULED REDEMPTION		14,001	14,001	14,487	14,472		(471)		(471)		14,001				438	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		06/01/2007	SCHEDULED REDEMPTION		5,630	5,630	5,567	5,579		51		51		5,630				186	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2007	SCHEDULED REDEMPTION		124	124	128	127		(3)		(3)		124				4	09/01/2022	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		06/01/2007	SCHEDULED REDEMPTION		13,400	13,400	13,250	13,361		40		40		13,400				412	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		06/01/2007	SCHEDULED REDEMPTION		23,617	23,617	23,432	23,569		48		48		23,617				726	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		06/01/2007	SCHEDULED REDEMPTION		23,116	23,116	22,788	23,003		113		113		23,116				703	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		06/01/2007	SCHEDULED REDEMPTION		56,661	56,661	56,218	56,538		123		123		56,661				1,736	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		06/01/2007	SCHEDULED REDEMPTION		4,016	4,016	4,020	4,019		(3)		(3)		4,016				123	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		06/01/2007	SCHEDULED REDEMPTION		31,557	31,557	31,289	31,395		162		162		31,557				890	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		06/01/2007	SCHEDULED REDEMPTION		303	303	313	309		(6)		(6)		303				11	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		06/01/2007	SCHEDULED REDEMPTION		1,263	1,263	1,304	1,292		(29)		(29)		1,263				49	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		06/01/2007	SCHEDULED REDEMPTION		29,095	29,095	29,058	29,095						29,095				833	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2007	SCHEDULED REDEMPTION		1,751	1,751	1,808	1,798		(47)		(47)		1,751				66	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2007	SCHEDULED REDEMPTION		1,560	1,560	1,611	1,607		(47)		(47)		1,560				59	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2007	SCHEDULED REDEMPTION		21,020	21,020	21,703	21,569		(549)		(549)		21,020				833	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2007	SCHEDULED REDEMPTION		16,359	16,359	16,926	16,840		(482)		(482)		16,359				588	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2007	SCHEDULED REDEMPTION		123,966	123,966	129,195	127,999		(4,033)		(4,033)		123,966				3,594	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		06/01/2007	SCHEDULED REDEMPTION		51,142	51,142	50,918	51,084		58		58		51,142				1,582	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		06/01/2007	SCHEDULED REDEMPTION		19,910	19,910	19,933	19,924		(14)		(14)		19,910				607	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		06/01/2007	SCHEDULED REDEMPTION		10,183	10,183	10,149	10,160		23		23		10,183				346	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		06/01/2007	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				2	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		06/01/2007	SCHEDULED REDEMPTION		111	111	115	113		(2)		(2)		111				4	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		06/01/2007	SCHEDULED REDEMPTION		1,735	1,735	1,769	1,753		(18)		(18)		1,735				57	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		06/01/2007	SCHEDULED REDEMPTION		1,388	1,388	1,415	1,405		(17)		(17)		1,388				46	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2007	SCHEDULED REDEMPTION		18,246	18,246	17,623	17,907		339		339		18,246				431	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2007	SCHEDULED REDEMPTION		4,734	4,734	4,888	4,873		(138)		(138)		4,734				165	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2007	SCHEDULED REDEMPTION		1,171	1,171	1,212	1,198		(27)		(27)		1,171				44	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		06/01/2007	SCHEDULED REDEMPTION		25,428	25,428	26,095	25,992		(564)		(564)		25,428				602	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		06/01/2007	SCHEDULED REDEMPTION		25,798	25,798	26,476	26,346		(547)		(547)		25,798				608	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		06/01/2007	SCHEDULED REDEMPTION		569	569	584	581		(12)		(12)		569				13	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		06/01/2007	SCHEDULED REDEMPTION		418,056	418,056	424,262	422,899		(4,843)		(4,843)		418,056				10,112	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		06/01/2007	SCHEDULED REDEMPTION		7,716	7,716	7,918	7,872		(156)		(156)		7,716				175	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		06/01/2007	SCHEDULED REDEMPTION		2,054	2,054	2,108	2,096		(42)		(42)		2,054				49	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2007	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2007	SCHEDULED REDEMPTION		1,750	1,750	1,775	1,774		(24)		(24)		1,750				59	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2007	SCHEDULED REDEMPTION		5,929	5,929	6,099	6,098		(169)		(169)		5,929				195	12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		06/01/2007	SCHEDULED REDEMPTION		4,723	4,723	4,913	4,906		(183)		(183)		4,723				176	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		06/01/2007	SCHEDULED REDEMPTION		1,323	1,323	1,366	1,363		(39)		(39)		1,323				46	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		06/01/2007	SCHEDULED REDEMPTION		840	840	864	862		(21)		(21)		840				30	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		06/01/2007	SCHEDULED REDEMPTION		61,870	61,870	63,924	63,827		(1,957)		(1,957)		61,870				2,165	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		06/01/2007	SCHEDULED REDEMPTION		209	209	217	216		(7)		(7)		209				8	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		06/01/2007	SCHEDULED REDEMPTION		843	843	877	873		(30)		(30)		843				31	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		06/01/2007	SCHEDULED REDEMPTION		1,903	1,903	1,960	1,955		(52)		(52)		1,903				67	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2007	SCHEDULED REDEMPTION		408	408	422	420		(12)		(12)		408				13	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2007	SCHEDULED REDEMPTION		13,323	13,323	13,782	13,745		(422)		(422)		13,323				441	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2007	SCHEDULED REDEMPTION		3,917	3,917	4,052	4,041		(124)		(124)		3,917				128	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2007	SCHEDULED REDEMPTION		2,478	2,478	2,564	2,561		(84)		(84)		2,478				76	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2007	SCHEDULED REDEMPTION		50,246	50,246	52,978	52,896		(2,650)		(2,650)		50,246				1,649	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		06/01/2007	SCHEDULED REDEMPTION		4,665	4,665	4,779	4,772		(107)		(107)		4,665				133	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		06/01/2007	SCHEDULED REDEMPTION		10,287	10,287	10,517	10,518		(231)		(231)		10,287				291	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		06/01/2007	SCHEDULED REDEMPTION		28,257	28,257	28,885	28,862		(606)		(606)		28,257				804	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		06/01/2007	SCHEDULED REDEMPTION		92,609	92,609	95,768	95,665		(3,056)		(3,056)		92,609				2,658	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		06/01/2007	SCHEDULED REDEMPTION		6,676	6,676	6,829	6,818		(142)		(142)		6,676				189	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		06/01/2007	SCHEDULED REDEMPTION		160,281	160,281	165,723	165,406		(5,125)		(5,125)		160,281				4,572	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		06/01/2007	SCHEDULED REDEMPTION		4,112	4,112	4,215	4,212		(99)		(99)		4,112				116	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2007	SCHEDULED REDEMPTION		714	714	729	728		(15)		(15)		714				20	07/01/2033	1
31283H-4S-1	FED HOME LOAN MTG CORP GOLD #G01733		05/01/2007	SCHEDULED REDEMPTION		19,765	19,765	20,450	20,424		(659)		(659)		19,765				535	10/01/2034	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2007	SCHEDULED REDEMPTION		11,563	11,563	11,964	11,948		(386)		(386)		11,563				315	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		06/01/2007	SCHEDULED REDEMPTION		4,264	4,264	4,362	4,357		(92)		(92)		4,264				121	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		06/01/2007	SCHEDULED REDEMPTION		33,371	33,371	32,104	32,118		1,253		1,253		33,371				785	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2007	SCHEDULED REDEMPTION		1,206,235	1,206,235	1,221,809	1,221,784		(15,548)		(15,548)		1,206,235				33,178	10/01/2036	1
3128MJ-AH-3	FED HOME LOAN MTG CORP GOLD #G08007		05/01/2007	SCHEDULED REDEMPTION		5,645	5,645	5,841	5,816		(170)		(170)		5,645				153	08/01/2034	1
3128MJ-AJ-9	FED HOME LOAN MTG CORP GOLD #G08008		05/01/2007	SCHEDULED REDEMPTION		10,883	10,883	11,260	11,211		(329)		(329)		10,883				295	07/01/2034	1
3128MJ-CC-2	FED HOME LOAN MTG CORP GOLD #G08066		05/01/2007	SCHEDULED REDEMPTION		4,621	4,621	4,781	4,748		(127)		(127)		4,621				125	06/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2007	SCHEDULED REDEMPTION		71,620	71,620	68,900	68,930		2,690		2,690		71,620				1,698	08/01/2035	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		06/01/2007	SCHEDULED REDEMPTION		104,107	104,107	101,440	103,546		562		562		104,107				2,952	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		06/01/2007	SCHEDULED REDEMPTION		94,436	94,436	91,366	92,796		1,640		1,640		94,436				2,679	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		06/01/2007	SCHEDULED REDEMPTION		20,900	20,900	20,969	20,944		(44)		(44)		20,900				629	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		06/01/2007	SCHEDULED REDEMPTION		15,744	15,744	16,081	15,804		(60)		(60)		15,744				519	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		06/01/2007	SCHEDULED REDEMPTION		6,431	6,431	6,640	6,567		(136)		(136)		6,431				241	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		06/01/2007	SCHEDULED REDEMPTION		39,491	39,491	40,614	40,164		(673)		(673)		39,491				1,389	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		06/01/2007	SCHEDULED REDEMPTION		454,045	454,045	470,008	466,472		(12,428)		(12,428)		454,045				11,820	06/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		06/01/2007	SCHEDULED REDEMPTION		24,606	24,606	24,054	24,099		507		507		24,606				473	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		06/01/2007	SCHEDULED REDEMPTION		21,491	21,491	21,857	21,827		(336)		(336)		21,491				501	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		06/01/2007	SCHEDULED REDEMPTION		32,196	32,196	30,743	30,817		1,379		1,379		32,196				582	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		06/01/2007	SCHEDULED REDEMPTION		28,796	28,796	28,143	28,196		600		600		28,796				554	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		06/01/2007	SCHEDULED REDEMPTION		25,130	25,130	24,590	24,634		496		496		25,130				462	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		06/01/2007	SCHEDULED REDEMPTION		68,906	68,906	67,395	67,517		1,390		1,390		68,906				1,316	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		06/01/2007	SCHEDULED REDEMPTION		8,942	8,942	8,741	8,757		185		185		8,942				173	08/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		06/01/2007	SCHEDULED REDEMPTION		22,918	22,918	22,679	22,713		206		206		22,918				756	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		06/01/2007	SCHEDULED REDEMPTION		40,876	40,876	40,451	40,467		409		409		40,876				1,404	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		06/01/2007	SCHEDULED REDEMPTION		190,054	190,054	188,153	188,245		1,808		1,808		190,054				5,224	10/01/2035	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD #H00065		06/01/2007	SCHEDULED REDEMPTION		211,093	211,093	208,982	209,085		2,008		2,008		211,093				4,865	11/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		06/01/2007	SCHEDULED REDEMPTION		514,617	514,617	509,471	509,727		4,890		4,890		514,617				12,638	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		06/01/2007	SCHEDULED REDEMPTION		282,598	282,598	279,772	279,913		2,685		2,685		282,598				6,484	12/01/2035	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		06/01/2007	SCHEDULED REDEMPTION		10,305	10,305	10,078	10,096		209		209		10,305				196	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2007	SCHEDULED REDEMPTION		316	316	309	309		7		7		316				6	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		06/01/2007	SCHEDULED REDEMPTION		47,875	47,875	46,779	46,865		1,010		1,010		47,875				860	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		06/01/2007	SCHEDULED REDEMPTION		5,101	5,101	4,985	4,994		107		107		5,101				95	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2007	SCHEDULED REDEMPTION		5,093	5,093	4,975	4,997		96		96		5,093				146	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		06/01/2007	SCHEDULED REDEMPTION		1,812	1,812	1,792	1,793		19		19		1,812				60	08/01/2028	1
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063		04/01/2007	SCHEDULED REDEMPTION		69,313	69,313	68,576	68,697		616		616		69,313				1,615	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2007	SCHEDULED REDEMPTION		1,794	1,794	1,753	1,762		33		33		1,794				51	08/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		06/01/2007	SCHEDULED REDEMPTION		39,440	39,440	38,959	39,130		310		310		39,440				1,091	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		06/01/2007	SCHEDULED REDEMPTION		293	293	289	290		2		2		293				10	11/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		06/01/2007	SCHEDULED REDEMPTION		209,745	209,745	207,188	207,733		2,012		2,012		209,745				7,335	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		06/01/2007	SCHEDULED REDEMPTION		2,624	2,624	2,625	2,624		(1)		(1)		2,624				93	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		06/01/2007	SCHEDULED REDEMPTION		273	273	285	278		(5)		(5)		273				12	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2007	SCHEDULED REDEMPTION		478	478	489	478						478				19	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2007	SCHEDULED REDEMPTION		164	164	171	172		(8)		(8)		164				7	02/01/2017	1
313615-F6-8	FED NATL MTG ASSOC #050589		06/01/2007	Various		344	344	344	344						344				6	06/01/2007	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2007	SCHEDULED REDEMPTION		44	44	46	25		19		19		44				2	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		06/01/2007	SCHEDULED REDEMPTION		26,381	26,381	26,282	26,329		52		52		26,381				865	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		06/01/2007	SCHEDULED REDEMPTION		8,776	8,776	8,966	8,816		(40)		(40)		8,776				289	08/01/2008	1
31362F-UY-7	FED NATL MTG ASSOC #059999		06/01/2007	SCHEDULED REDEMPTION		19	19	20	19						19				1	07/01/2009	1
31362T-WD-1	FED NATL MTG ASSOC #070844		06/01/2007	SCHEDULED REDEMPTION		174	174	183	174						174				7	06/01/2017	1
313623-KG-4	FED NATL MTG ASSOC #076795		06/01/2007	SCHEDULED REDEMPTION		775	775	812	790		(15)		(15)		775				32	06/01/2016	1
313623-2C-3	FED NATL MTG ASSOC #077271		06/01/2007	SCHEDULED REDEMPTION		1,615	1,615	1,705	1,615						1,615				69	01/01/2010	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2007	SCHEDULED REDEMPTION		525	525	539	538		(14)		(14)		525				20	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2007	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				2	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		06/01/2007	SCHEDULED REDEMPTION		42,618	42,618	42,458	42,535		83		83		42,618				1,338	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		06/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2007	SCHEDULED REDEMPTION		103	103	107	107		(4)		(4)		103				4	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2007	SCHEDULED REDEMPTION		4,730	4,730	4,951	4,966		(237)		(237)		4,730				197	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		06/01/2007	SCHEDULED REDEMPTION		589	589	584	584		5		5		589				18	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		06/01/2007	SCHEDULED REDEMPTION		441	441	463	462		(21)		(21)		441				14	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		06/01/2007	SCHEDULED REDEMPTION		599	599	600	600		(1)		(1)		599				19	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		06/01/2007	SCHEDULED REDEMPTION		2,594	2,594	2,711	2,682		(88)		(88)		2,594				86	04/01/2032	1
31368H-MU-4	FED NATL MTG ASSOC #190371		05/01/2007	SCHEDULED REDEMPTION		4,893	4,893	4,985			(92)		(92)		4,893				53	07/01/2036	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		06/01/2007	SCHEDULED REDEMPTION		29,833	29,833	30,440	29,916		(83)		(83)		29,833				982	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		06/01/2007	SCHEDULED REDEMPTION		31,471	31,471	32,112	31,620		(149)		(149)		31,471				1,039	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		06/01/2007	SCHEDULED REDEMPTION		256	256	261	261		(4)		(4)		256				8	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		06/01/2007	SCHEDULED REDEMPTION		370	370	381	381		(11)		(11)		370				11	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		06/01/2007	SCHEDULED REDEMPTION		12,630	12,630	13,052	13,021		(391)		(391)		12,630				422	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2007	SCHEDULED REDEMPTION		6,418	6,418	6,596	6,586		(168)		(168)		6,418				252	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2007	SCHEDULED REDEMPTION		55	55	58	57		(2)		(2)		55				2	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2007	SCHEDULED REDEMPTION		204	204	216	216		(12)		(12)		204				8	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		06/01/2007	SCHEDULED REDEMPTION		2,141	2,141	2,167	2,154		(12)		(12)		2,141				65	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		06/01/2007	SCHEDULED REDEMPTION		998	998	995	998						998				28	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		06/01/2007	SCHEDULED REDEMPTION		17	17	16	16						17					05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		06/01/2007	SCHEDULED REDEMPTION		674	674	643	643		31		31		674				21	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		06/01/2007	SCHEDULED REDEMPTION		11,644	11,644	11,064	11,156		488		488		11,644				313	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		06/01/2007	SCHEDULED REDEMPTION		25,132	25,132	23,840	24,053		1,078		1,078		25,132				664	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		06/01/2007	SCHEDULED REDEMPTION		596	596	626	625		(29)		(29)		596				18	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		06/01/2007	SCHEDULED REDEMPTION		1,324	1,324	1,327	1,326		(3)		(3)		1,324				40	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2007	SCHEDULED REDEMPTION		1,567	1,567	1,623	1,622		(55)		(55)		1,567				48	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		06/01/2007	SCHEDULED REDEMPTION		894	894	938	937		(43)		(43)		894				28	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		06/01/2007	SCHEDULED REDEMPTION		248	248	260	260		(12)		(12)		248				7	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2007	SCHEDULED REDEMPTION		4,524	4,524	4,498	4,508		16		16		4,524				149	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		06/01/2007	SCHEDULED REDEMPTION		224	224	230	230		(7)		(7)		224				7	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		06/01/2007	SCHEDULED REDEMPTION		418	418	403	404		14		14		418				14	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2007	SCHEDULED REDEMPTION		5,499	5,499	5,710	5,668		(169)		(169)		5,499				183	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		06/01/2007	SCHEDULED REDEMPTION		7,348	7,348	7,821	7,807		(459)		(459)		7,348				261	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2007	SCHEDULED REDEMPTION		3,240	3,240	3,270	3,263		(24)		(24)		3,240				128	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2007	SCHEDULED REDEMPTION		412	412	423	421		(10)		(10)		412				14	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2007	SCHEDULED REDEMPTION		8,723	8,723	9,058	9,054		(331)		(331)		8,723				309	03/01/2030	1
31371J-E9-1	FED NATL MTG ASSOC #253160		06/01/2007	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	12/01/2022	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2007	SCHEDULED REDEMPTION		2,196	2,196	2,214	2,204		(7)		(7)		2,196				80	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2007	SCHEDULED REDEMPTION		837	837	845	844		(6)		(6)		837				31	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2007	SCHEDULED REDEMPTION		3,470	3,470	3,675	3,755		(285)		(285)		3,470				133	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2007	SCHEDULED REDEMPTION		8,319	8,319	8,639	8,631		(311)		(311)		8,319				289	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2007	SCHEDULED REDEMPTION		1,966	1,966	2,041	2,026		(60)		(60)		1,966				64	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2007	SCHEDULED REDEMPTION		3,890	3,890	4,029	4,004		(114)		(114)		3,890				123	01/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-UG-7	FED NATL MTG ASSOC #253583		06/01/2007	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				2	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		06/01/2007	SCHEDULED REDEMPTION		1,659	1,659	1,678	1,658		2		2		1,659				63	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2007	SCHEDULED REDEMPTION		8,105	8,105	8,329	8,296		(191)		(191)		8,105				276	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		06/01/2007	SCHEDULED REDEMPTION		2,926	2,926	3,058	3,049		(123)		(123)		2,926				95	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2007	SCHEDULED REDEMPTION		6,950	6,950	7,217	7,210		(260)		(260)		6,950				258	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2007	SCHEDULED REDEMPTION		547	547	563	569		(21)		(21)		547				19	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2007	SCHEDULED REDEMPTION		195	195	202	202		(8)		(8)		195				7	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2007	SCHEDULED REDEMPTION		5,691	5,691	5,809	5,780		(89)		(89)		5,691				175	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2007	SCHEDULED REDEMPTION		2,423	2,423	2,520	2,509		(86)		(86)		2,423				69	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2007	SCHEDULED REDEMPTION		3,221	3,221	3,342	3,316		(95)		(95)		3,221				109	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		06/01/2007	SCHEDULED REDEMPTION		1,754	1,754	1,797	1,795		(41)		(41)		1,754				49	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2007	SCHEDULED REDEMPTION		8,421	8,421	8,704	8,730		(308)		(308)		8,421				285	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		06/01/2007	SCHEDULED REDEMPTION		8,693	8,693	9,129	9,115		(422)		(422)		8,693				259	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		06/01/2007	SCHEDULED REDEMPTION		474	474	497	497		(23)		(23)		474				14	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2007	SCHEDULED REDEMPTION		58	58	62	61		(2)		(2)		58				2	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		06/01/2007	SCHEDULED REDEMPTION		7,471	7,471	7,517	7,512		(42)		(42)		7,471				227	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2007	SCHEDULED REDEMPTION		583	583	595	592		(8)		(8)		583				18	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2007	SCHEDULED REDEMPTION		10,598	10,598	10,926	10,889		(291)		(291)		10,598				298	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		06/01/2007	SCHEDULED REDEMPTION		6,835	6,835	7,012	6,971		(136)		(136)		6,835				177	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2007	SCHEDULED REDEMPTION		93,401	93,401	93,928	93,850		(449)		(449)		93,401				2,920	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2007	SCHEDULED REDEMPTION		4,943	4,943	5,096	5,072		(129)		(129)		4,943				139	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		06/01/2007	SCHEDULED REDEMPTION		9,291	9,291	9,521	9,509		(218)		(218)		9,291				265	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		06/01/2007	SCHEDULED REDEMPTION		24,423	24,423	24,528	24,511		(88)		(88)		24,423				752	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		06/01/2007	SCHEDULED REDEMPTION		90,478	90,478	94,352	93,203		(2,725)		(2,725)		90,478				3,157	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		06/01/2007	SCHEDULED REDEMPTION		197,456	197,456	207,332	203,167		(5,711)		(5,711)		197,456				6,676	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2007	SCHEDULED REDEMPTION		615	615	634	630		(15)		(15)		615				18	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2007	SCHEDULED REDEMPTION		4,329	4,329	4,463	4,434		(105)		(105)		4,329				124	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		06/01/2007	SCHEDULED REDEMPTION		47,174	47,174	49,827	48,684		(1,510)		(1,510)		47,174				1,740	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		06/01/2007	SCHEDULED REDEMPTION		19,358	19,358	19,754	19,718		(359)		(359)		19,358				501	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2007	SCHEDULED REDEMPTION		50,914	50,914	53,101	52,677		(1,764)		(1,764)		50,914				1,428	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2007	SCHEDULED REDEMPTION		1,678	1,678	1,707	1,704		(26)		(26)		1,678				43	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2007	SCHEDULED REDEMPTION		48,572	48,572	50,659	50,215		(1,643)		(1,643)		48,572				1,430	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2007	SCHEDULED REDEMPTION		56,277	56,277	58,695	58,129		(1,851)		(1,851)		56,277				1,642	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		06/01/2007	SCHEDULED REDEMPTION		730	730	746	743		(13)		(13)		730				17	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		06/01/2007	SCHEDULED REDEMPTION		4,348	4,348	4,318	4,323		25		25		4,348				113	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		06/01/2007	SCHEDULED REDEMPTION		441,662	441,662	431,050	431,504		10,158		10,158		441,662				9,428	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		06/01/2007	SCHEDULED REDEMPTION		151,233	151,233	148,880	148,990		2,243		2,243		151,233				3,577	11/01/2033	1
31371L-JS-9	FED NATL MTG ASSOC #255073		06/01/2007	SCHEDULED REDEMPTION		14,595	14,595	14,349	14,356		239		239		14,595				375	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		06/01/2007	SCHEDULED REDEMPTION		4,372	4,372	4,467	4,450		(78)		(78)		4,372				104	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		06/01/2007	SCHEDULED REDEMPTION		5,742	5,742	5,552	5,582		159		159		5,742				109	06/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		06/01/2007	SCHEDULED REDEMPTION		11,780	11,780	11,901	11,895		(114)		(114)		11,780				331	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		06/01/2007	SCHEDULED REDEMPTION		5,823	5,823	5,914	5,908		(85)		(85)		5,823				139	03/01/2020	1
31371M-BE-6	FED NATL MTG ASSOC #255737		05/01/2007	SCHEDULED REDEMPTION		7,428	7,428	7,790	7,776		(348)		(348)		7,428				201	04/01/2035	1
31371M-LD-7	FED NATL MTG ASSOC #256024		06/01/2007	SCHEDULED REDEMPTION		15,963	15,963	15,772	15,774		189		189		15,963				382	12/01/2020	1
31371M-PA-9	FED NATL MTG ASSOC #256117		06/01/2007	SCHEDULED REDEMPTION		1,580	1,580	1,450	1,456		124		124		1,580				34	01/01/2036	1
31371M-PL-5	FED NATL MTG ASSOC #256127		06/01/2007	SCHEDULED REDEMPTION		52,220	52,220	51,274	51,322		898		898		52,220				1,434	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2007	SCHEDULED REDEMPTION		511,847	511,847	504,169	504,748		7,098		7,098		511,847				13,178	02/01/2036	1
31371M-QF-7	FED NATL MTG ASSOC #256154		05/01/2007	SCHEDULED REDEMPTION		2,185	2,185	2,159	2,159		26		26		2,185				46	03/01/2021	1
31371M-RU-3	FED NATL MTG ASSOC #256199		05/01/2007	SCHEDULED REDEMPTION		1,438	1,438	1,420	1,421		17		17		1,438				30	04/01/2021	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2007	SCHEDULED REDEMPTION		1,066	1,066	978	982		83		83		1,066				23	03/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		06/01/2007	SCHEDULED REDEMPTION		29,665	29,665	29,310	29,312		352		352		29,665				677	05/01/2021	1
31371M-VA-2	FED NATL MTG ASSOC #256309		05/01/2007	SCHEDULED REDEMPTION		1,515	1,515	1,543			(28)		(28)		1,515				16	07/01/2036	1
31371M-X3-6	FED NATL MTG ASSOC #256398		06/01/2007	SCHEDULED REDEMPTION		6,877	6,877	7,080	7,077		(200)		(200)		6,877				193	09/01/2021	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		06/01/2007	SCHEDULED REDEMPTION		27,206	27,206	27,794	27,783		(577)		(577)		27,206				779	10/01/2021	1
31371M-2J-5	FED NATL MTG ASSOC #256477		05/18/2007	Various		832,998	819,111	833,764			(1,503)		(1,503)		832,261		737	737	867	11/01/2036	1
31371M-3Y-1	FED NATL MTG ASSOC #256515		05/18/2007	Various		2,080,814	2,043,232	2,080,086	36,646		(1,179)		(1,179)		2,078,906		1,908	1,908	1,045	12/01/2036	1
31371M-5C-7	FED NATL MTG ASSOC #256543		05/01/2007	SCHEDULED REDEMPTION		12,040	12,040	11,896	11,897		143		143		12,040				251	11/01/2021	1
31371M-5P-8	FED NATL MTG ASSOC #256554		05/18/2007	CHASE SECURITIES		636,293	624,558	635,698							635,698		596	596		01/01/2037	1
31371M-7B-7	FED NATL MTG ASSOC #256590		06/01/2007	SCHEDULED REDEMPTION		64,296	64,296	63,527	63,532		764		764		64,296				1,461	12/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31372Q-KV-8	FED NATL MTG ASSOC #279408		06/01/2007	SCHEDULED REDEMPTION		365	365	371	370		(6)		(6)		365				12	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		06/01/2007	SCHEDULED REDEMPTION		11,495	11,495	11,419	11,486		9		9		11,495				378	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		06/01/2007	SCHEDULED REDEMPTION		84	84	87	86		(2)		(2)		84				3	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		06/01/2007	SCHEDULED REDEMPTION		3,258	3,258	3,259	3,258						3,258				109	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		06/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2007	SCHEDULED REDEMPTION		230	230	237	237		(6)		(6)		230				9	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2007	SCHEDULED REDEMPTION		586	586	616	623		(37)		(37)		586				25	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2007	SCHEDULED REDEMPTION		2,342	2,342	2,407	2,386		(44)		(44)		2,342				87	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		06/01/2007	SCHEDULED REDEMPTION		279	279	289	291		(12)		(12)		279				10	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2007	SCHEDULED REDEMPTION		109	109	113	112		(3)		(3)		109				4	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2007	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				2	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		06/01/2007	SCHEDULED REDEMPTION		38	38	37	37						38				1	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2007	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		06/01/2007	SCHEDULED REDEMPTION		37,866	37,866	38,615	38,268		(401)		(401)		37,866				1,255	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		06/01/2007	SCHEDULED REDEMPTION		27,370	27,370	28,186	28,256		(885)		(885)		27,370				723	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		06/01/2007	SCHEDULED REDEMPTION		840	840	882	881		(41)		(41)		840				26	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		06/01/2007	SCHEDULED REDEMPTION		9,692	9,692	9,994	9,990		(298)		(298)		9,692				271	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		06/01/2007	SCHEDULED REDEMPTION		162	162	165	166		(4)		(4)		162				5	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		06/01/2007	SCHEDULED REDEMPTION		352	352	347	347		5		5		352				11	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		06/01/2007	SCHEDULED REDEMPTION		211	211	217	217		(6)		(6)		211				6	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		06/01/2007	SCHEDULED REDEMPTION		504	504	530	529		(24)		(24)		504				15	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		06/01/2007	SCHEDULED REDEMPTION		225	225	232	231		(6)		(6)		225				6	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		06/01/2007	SCHEDULED REDEMPTION		436	436	458	457		(21)		(21)		436				14	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		06/01/2007	SCHEDULED REDEMPTION		469	469	483	483		(14)		(14)		469				13	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		06/01/2007	SCHEDULED REDEMPTION		4,941	4,941	5,189	5,181		(239)		(239)		4,941				154	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		06/01/2007	SCHEDULED REDEMPTION		395	395	407	407		(13)		(13)		395				11	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2007	SCHEDULED REDEMPTION		762	762	742	752		10		10		762				25	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		06/01/2007	SCHEDULED REDEMPTION		7,084	7,084	7,291	7,284		(200)		(200)		7,084				203	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		06/01/2007	SCHEDULED REDEMPTION		585	585	571	575		9		9		585				15	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		06/01/2007	SCHEDULED REDEMPTION		1,771	1,771	1,725	1,719		53		53		1,771				59	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		06/01/2007	SCHEDULED REDEMPTION		537	537	529	529		8		8		537				19	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2007	SCHEDULED REDEMPTION		354	354	364	364		(9)		(9)		354				14	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		06/01/2007	SCHEDULED REDEMPTION		1,414	1,414	1,342	1,325		89		89		1,414				44	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		06/01/2007	SCHEDULED REDEMPTION		390	390	370	366		24		24		390				12	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		06/01/2007	SCHEDULED REDEMPTION		45,919	45,919	45,423	45,737		182		182		45,919				1,406	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2007	SCHEDULED REDEMPTION		2,221	2,221	2,283	2,277		(55)		(55)		2,221				71	12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		06/01/2007	SCHEDULED REDEMPTION		35,101	35,101	35,649	35,185		(84)		(84)		35,101				1,149	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		06/01/2007	SCHEDULED REDEMPTION		37,463	37,463	38,173	37,617		(154)		(154)		37,463				1,408	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		06/01/2007	SCHEDULED REDEMPTION		238	238	245	245		(7)		(7)		238				8	03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		06/01/2007	SCHEDULED REDEMPTION		171	171	159	160		11		11		171				5	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		06/01/2007	SCHEDULED REDEMPTION		147	147	145	145		2		2		147				5	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		06/01/2007	SCHEDULED REDEMPTION		52,999	52,999	50,039	50,595		2,404		2,404		52,999				1,564	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		06/01/2007	SCHEDULED REDEMPTION		3,998	3,998	4,043	3,994		4		4		3,998				150	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		06/01/2007	SCHEDULED REDEMPTION		350	350	331	318		32		32		350				11	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2007	SCHEDULED REDEMPTION		119	119	124	123		(4)		(4)		119				4	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		06/01/2007	SCHEDULED REDEMPTION		1,006	1,006	998	997		9		9		1,006				36	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		06/01/2007	SCHEDULED REDEMPTION		347	347	360	357		(11)		(11)		347				11	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		06/01/2007	SCHEDULED REDEMPTION		18,793	18,793	19,659	19,394		(601)		(601)		18,793				598	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		06/01/2007	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				2	01/01/2033	1
31376K-AQ-9	FED NATL MTG ASSOC #357415		06/01/2007	SCHEDULED REDEMPTION		55,728	55,728	52,754	52,792		2,935		2,935		55,728				1,183	08/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		06/01/2007	SCHEDULED REDEMPTION		1,329,289	1,329,289	1,321,708	1,321,920		7,369		7,369		1,329,289				31,782	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		06/01/2007	SCHEDULED REDEMPTION		8,124	8,124	8,059	8,067		56		56		8,124				192	01/01/2034	1
31376K-DR-4	FED NATL MTG ASSOC #357512		06/01/2007	SCHEDULED REDEMPTION		8,714	8,714	8,567	8,571		144		144		8,714				231	03/01/2034	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		06/01/2007	SCHEDULED REDEMPTION		1,449	1,449	1,469	1,468		(19)		(19)		1,449				34	08/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31376T-DJ-3	FED NATL MTG ASSOC #364705		06/01/2007	SCHEDULED REDEMPTION		121	121	125	125		(3)		(3)		121				4	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		06/01/2007	SCHEDULED REDEMPTION		22,763	22,763	23,115	23,073		(310)		(310)		22,763				738	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		06/01/2007	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2007	SCHEDULED REDEMPTION		73	73	72	72		1		1		73				2	03/01/2027	1
31377D-LW-9	FED NATL MTG ASSOC #373941		06/01/2007	SCHEDULED REDEMPTION		6,778	6,778	6,707	6,775		3		3		6,778				208	12/01/2007	1
31377K-TG-0	FED NATL MTG ASSOC #379551		06/01/2007	SCHEDULED REDEMPTION		9,075	9,075	8,945	9,007		68		68		9,075				232	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		06/01/2007	SCHEDULED REDEMPTION		12,797	12,797	13,114	13,092		(295)		(295)		12,797				375	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		06/01/2007	SCHEDULED REDEMPTION		343	343	348	346		(2)		(2)		343				11	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		06/01/2007	SCHEDULED REDEMPTION		100,017	100,017	100,423	100,473		(456)		(456)		100,017				3,237	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		06/01/2007	SCHEDULED REDEMPTION		3,583	3,583	3,688	3,668		(85)		(85)		3,583				124	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2007	SCHEDULED REDEMPTION		7,676	7,676	7,617	7,633		43		43		7,676				213	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		06/01/2007	SCHEDULED REDEMPTION		3,893	3,893	3,948	3,924		(31)		(31)		3,893				119	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		06/01/2007	SCHEDULED REDEMPTION		543	543	570	569		(26)		(26)		543				17	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		06/01/2007	SCHEDULED REDEMPTION		3,242	3,242	3,159	3,199		44		44		3,242				110	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		06/01/2007	SCHEDULED REDEMPTION		1,563	1,563	1,582	1,569		(5)		(5)		1,563				46	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		06/01/2007	SCHEDULED REDEMPTION		2,153	2,153	2,216	2,214		(61)		(61)		2,153				64	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		06/01/2007	SCHEDULED REDEMPTION		711	711	701	705		6		6		711				20	04/01/2013	1
31379B-YU-1	FED NATL MTG ASSOC #414823		06/01/2007	SCHEDULED REDEMPTION		10,543	10,543	10,056	10,061		481		481		10,543				342	12/01/2029	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		06/01/2007	SCHEDULED REDEMPTION		68	68	69	69		(2)		(2)		68				2	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		06/01/2007	SCHEDULED REDEMPTION		36,547	36,547	37,061	36,833		(286)		(286)		36,547				1,152	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		06/01/2007	SCHEDULED REDEMPTION		167	167	172	172		(5)		(5)		167				5	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		06/01/2007	SCHEDULED REDEMPTION		9,463	9,463	9,203	9,300		163		163		9,463				300	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		06/01/2007	SCHEDULED REDEMPTION		4,934	4,934	4,863	4,894		40		40		4,934				142	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		06/01/2007	SCHEDULED REDEMPTION		8,437	8,437	8,556	8,501		(64)		(64)		8,437				251	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2007	SCHEDULED REDEMPTION		663	663	671	667		(5)		(5)		663				21	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		06/01/2007	SCHEDULED REDEMPTION		803	803	828	825		(22)		(22)		803				23	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		06/01/2007	SCHEDULED REDEMPTION		125	125	129	129		(4)		(4)		125				4	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		06/01/2007	SCHEDULED REDEMPTION		3,201	3,201	3,210	3,206		(5)		(5)		3,201				91	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2007	SCHEDULED REDEMPTION		791	791	819	815		(24)		(24)		791				30	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2007	SCHEDULED REDEMPTION		304	304	312	310		(6)		(6)		304				11	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		06/01/2007	SCHEDULED REDEMPTION		312	312	321	321		(9)		(9)		312				9	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		06/01/2007	SCHEDULED REDEMPTION		145	145	148	148		(2)		(2)		145				4	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2007	SCHEDULED REDEMPTION		51,764	51,764	48,100	49,493		2,271		2,271		51,764				1,339	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2007	SCHEDULED REDEMPTION		17,243	17,243	17,777	17,613		(370)		(370)		17,243				513	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		06/01/2007	SCHEDULED REDEMPTION		6,531	6,531	6,569	6,555		(24)		(24)		6,531				201	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		06/01/2007	SCHEDULED REDEMPTION		117	117	119	118		(1)		(1)		117				4	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2007	SCHEDULED REDEMPTION		27,495	27,495	28,195	28,219		(724)		(724)		27,495				1,027	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		06/01/2007	SCHEDULED REDEMPTION		3,579	3,579	3,699	3,682		(103)		(103)		3,579				118	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		06/01/2007	SCHEDULED REDEMPTION		4,085	4,085	4,107	4,098		(13)		(13)		4,085				125	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		06/01/2007	SCHEDULED REDEMPTION		103	103	106	106		(3)		(3)		103				3	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		06/01/2007	SCHEDULED REDEMPTION		770	770	765	766		4		4		770				22	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2007	SCHEDULED REDEMPTION		2,666	2,666	2,673	2,670		(4)		(4)		2,666				70	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		06/01/2007	SCHEDULED REDEMPTION		3,506	3,506	3,516	3,511		(5)		(5)		3,506				101	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		06/01/2007	SCHEDULED REDEMPTION		1,341	1,341	1,321	1,324		17		17		1,341				47	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		06/01/2007	SCHEDULED REDEMPTION		1,479	1,479	1,485	1,484		(5)		(5)		1,479				45	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		06/01/2007	SCHEDULED REDEMPTION		2,181	2,181	2,164	2,169		12		12		2,181				64	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		06/01/2007	SCHEDULED REDEMPTION		4,142	4,142	4,110	4,120		22		22		4,142				120	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		06/01/2007	SCHEDULED REDEMPTION		1,974	1,974	1,959	1,963		11		11		1,974				55	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2007	SCHEDULED REDEMPTION		228	228	226	227		1		1		228				6	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		06/01/2007	SCHEDULED REDEMPTION		157	157	161	161		(4)		(4)		157				4	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		06/01/2007	SCHEDULED REDEMPTION		564	564	582	581		(17)		(17)		564				17	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		06/01/2007	SCHEDULED REDEMPTION		276	276	271	272		4		4		276				9	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		06/01/2007	SCHEDULED REDEMPTION		402	402	415	416		(14)		(14)		402				11	12/01/2028	1
31380J-LZ-4	FED NATL MTG ASSOC #441444		06/01/2007	SCHEDULED REDEMPTION		448	448	462	462		(14)		(14)		448				14	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2007	SCHEDULED REDEMPTION		445	445	456	454		(9)		(9)		445				16	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		06/01/2007	SCHEDULED REDEMPTION		4,400	4,400	4,335	4,342		59		59		4,400				154	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		06/01/2007	SCHEDULED REDEMPTION		199	199	203	204		(5)		(5)		199				6	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		06/01/2007	SCHEDULED REDEMPTION		1,490	1,490	1,433	1,446		44		44		1,490				38	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		06/01/2007	SCHEDULED REDEMPTION		3,167	3,167	3,264	3,262		(95)		(95)		3,167				98	09/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31380N-KB-9	FED NATL MTG ASSOC #444990		06/01/2007	SCHEDULED REDEMPTION		272	272	281	280		(8)		(8)		272				8	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		06/01/2007	SCHEDULED REDEMPTION		326	326	327	327		(1)		(1)		326				10	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		06/01/2007	SCHEDULED REDEMPTION		481	481	496	495		(14)		(14)		481				14	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		06/01/2007	SCHEDULED REDEMPTION		111	111	115	115		(3)		(3)		111				3	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		06/01/2007	SCHEDULED REDEMPTION		37	37	35	35		1		1		37				1	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		06/01/2007	SCHEDULED REDEMPTION		1,850	1,850	1,912	1,910		(60)		(60)		1,850				61	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		06/01/2007	SCHEDULED REDEMPTION		130	130	133	135		(5)		(5)		130				5	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		06/01/2007	SCHEDULED REDEMPTION		15,612	15,612	15,780	15,702		(90)		(90)		15,612				451	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		06/01/2007	SCHEDULED REDEMPTION		627	627	629	629		(1)		(1)		627				19	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		06/01/2007	SCHEDULED REDEMPTION		1,743	1,743	1,797	1,797		(53)		(53)		1,743				48	01/01/2029	1
31380T-FW-6	FED NATL MTG ASSOC #449381		06/01/2007	SCHEDULED REDEMPTION		608	608	629	627		(19)		(19)		608				23	09/01/2027	1
31380U-PD-4	FED NATL MTG ASSOC #450520		06/01/2007	SCHEDULED REDEMPTION		616	616	592	595		20		20		616				16	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		06/01/2007	SCHEDULED REDEMPTION		534	534	546	546		(12)		(12)		534				15	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		06/01/2007	SCHEDULED REDEMPTION		366	366	377	378		(12)		(12)		366				11	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		06/01/2007	SCHEDULED REDEMPTION		1,072	1,072	1,031	1,037		35		35		1,072				28	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		06/01/2007	SCHEDULED REDEMPTION		1,662	1,662	1,668	1,667		(5)		(5)		1,662				51	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		06/01/2007	SCHEDULED REDEMPTION		759	759	777	777		(18)		(18)		759				21	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		06/01/2007	SCHEDULED REDEMPTION		926	926	951	947		(21)		(21)		926				24	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		06/01/2007	SCHEDULED REDEMPTION		2,960	2,960	2,811	2,828		132		132		2,960				77	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		06/01/2007	SCHEDULED REDEMPTION		24	24	24	24						24				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		06/01/2007	SCHEDULED REDEMPTION		2,818	2,818	2,849	2,835		(17)		(17)		2,818				88	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		06/01/2007	SCHEDULED REDEMPTION		471	471	453	457		14		14		471				12	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		06/01/2007	SCHEDULED REDEMPTION		156	156	160	160		(5)		(5)		156				5	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		06/01/2007	SCHEDULED REDEMPTION		16,594	16,594	16,630	16,629		(34)		(34)		16,594				532	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		06/01/2007	SCHEDULED REDEMPTION		7,737	7,737	7,971	7,968		(231)		(231)		7,737				238	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		06/01/2007	SCHEDULED REDEMPTION		283	283	273	274		9		9		283				9	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		06/01/2007	SCHEDULED REDEMPTION		777	777	748	754		23		23		777				20	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		06/01/2007	SCHEDULED REDEMPTION		352	352	347	348		4		4		352				12	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		06/01/2007	SCHEDULED REDEMPTION		170	170	164	165		5		5		170				5	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		06/01/2007	SCHEDULED REDEMPTION		265	265	278	277		(13)		(13)		265				8	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		06/01/2007	SCHEDULED REDEMPTION		3,349	3,349	3,220	3,245		104		104		3,349				87	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		06/01/2007	SCHEDULED REDEMPTION		6,730	6,730	6,889	6,905		(175)		(175)		6,730				193	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		06/01/2007	SCHEDULED REDEMPTION		35	35	35	35		1		1		35				1	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		06/01/2007	SCHEDULED REDEMPTION		377	377	389	389		(11)		(11)		377				11	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		06/01/2007	SCHEDULED REDEMPTION		2,827	2,827	2,912	2,911		(84)		(84)		2,827				92	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		06/01/2007	SCHEDULED REDEMPTION		59	59	56	57		2		2		59				2	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		06/01/2007	SCHEDULED REDEMPTION		111	111	108	107		4		4		111				3	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		06/01/2007	SCHEDULED REDEMPTION		60	60	58	57		2		2		60				2	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		06/01/2007	SCHEDULED REDEMPTION		656	656	605	613		43		43		656				19	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2007	SCHEDULED REDEMPTION		1,662	1,662	1,582	1,613		49		49		1,662				44	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		06/01/2007	SCHEDULED REDEMPTION		5,389	5,389	5,660	5,651		(261)		(261)		5,389				174	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		06/01/2007	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				2	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13						12					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		06/01/2007	SCHEDULED REDEMPTION		12,694	12,694	12,137	12,152		542		542		12,694				408	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		06/01/2007	SCHEDULED REDEMPTION		446	446	431	431		15		15		446				14	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2007	SCHEDULED REDEMPTION		9	9	10	10						9					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		06/01/2007	SCHEDULED REDEMPTION		133	133	127	127		6		6		133				4	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		06/01/2007	SCHEDULED REDEMPTION		5,663	5,663	5,643	5,663						5,663				161	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2007	SCHEDULED REDEMPTION		77	77	77	77		1		1		77				3	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		06/01/2007	SCHEDULED REDEMPTION		299	299	285	285		14		14		299				10	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		06/01/2007	SCHEDULED REDEMPTION		4,471	4,471	4,263	4,286		185		185		4,471				144	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2007	SCHEDULED REDEMPTION		126	126	131	132		(6)		(6)		126				5	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		06/01/2007	SCHEDULED REDEMPTION		107	107	112	111		(3)		(3)		107				4	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		06/01/2007	SCHEDULED REDEMPTION		976	976	1,025	1,023		(47)		(47)		976				32	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		06/01/2007	SCHEDULED REDEMPTION		481	481	456	457		23		23		481				13	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		06/01/2007	SCHEDULED REDEMPTION		74	74	71	70		3		3		74				3	06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383E-XH-9	FED NATL MTG ASSOC #501180		06/01/2007	SCHEDULED REDEMPTION		37,901	37,901	37,982	37,979		(78)		(78)		37,901				1,031	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		06/01/2007	SCHEDULED REDEMPTION		150	150	143	143		7		7		150				5	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		06/01/2007	SCHEDULED REDEMPTION		1,329	1,329	1,241	1,250		78		78		1,329				43	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		06/01/2007	SCHEDULED REDEMPTION		290	290	299	299		(9)		(9)		290				9	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		06/01/2007	SCHEDULED REDEMPTION		252	252	259	259		(7)		(7)		252				8	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		06/01/2007	SCHEDULED REDEMPTION		2,180	2,180	2,110	2,115		65		65		2,180				76	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		06/01/2007	SCHEDULED REDEMPTION		23,226	23,226	23,440	23,430		(204)		(204)		23,226				654	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		06/01/2007	SCHEDULED REDEMPTION		230	230	232	230						230				8	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2007	SCHEDULED REDEMPTION		7,059	7,059	6,878	6,969		90		90		7,059				216	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2007	SCHEDULED REDEMPTION		283	283	279	279		4		4		283				9	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2007	SCHEDULED REDEMPTION		105	105	104	104		1		1		105				4	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		06/01/2007	SCHEDULED REDEMPTION		534	534	516	517		17		17		534				18	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2007	SCHEDULED REDEMPTION		293	293	304	309		(16)		(16)		293				11	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		06/01/2007	SCHEDULED REDEMPTION		57	57	55	56		2		2		57				2	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		06/01/2007	SCHEDULED REDEMPTION		4,178	4,178	4,041	4,059		119		119		4,178				126	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2007	SCHEDULED REDEMPTION		50	50	52	53		(3)		(3)		50				2	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2007	SCHEDULED REDEMPTION		5,971	5,971	6,201	6,156		(184)		(184)		5,971				176	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		06/01/2007	SCHEDULED REDEMPTION		66	66	66	66						66				2	12/01/2029	1
31383S-3C-2	FED NATL MTG ASSOC #512095		05/01/2007	SCHEDULED REDEMPTION		9,304	9,304	9,295	9,296		8		8		9,304				290	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		06/01/2007	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		06/01/2007	SCHEDULED REDEMPTION		450	450	435	435		15		15		450				15	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2007	SCHEDULED REDEMPTION		126	126	130	134		(8)		(8)		126				5	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		06/01/2007	SCHEDULED REDEMPTION		512	512	527	527		(15)		(15)		512				16	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		06/01/2007	SCHEDULED REDEMPTION		300	300	315	314		(15)		(15)		300				9	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2007	SCHEDULED REDEMPTION		2,639	2,639	2,665	2,659		(20)		(20)		2,639				100	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2007	SCHEDULED REDEMPTION		32,685	32,685	33,012	32,951		(266)		(266)		32,685				1,106	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		06/01/2007	SCHEDULED REDEMPTION		540	540	522	522		18		18		540				18	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		06/01/2007	SCHEDULED REDEMPTION		27	27	26	26		1		1		27				1	12/01/2029	1
31383W-4S-7	FED NATL MTG ASSOC #515733		05/01/2007	SCHEDULED REDEMPTION		14,283	14,283	14,314	14,312		(29)		(29)		14,283				386	10/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2007	SCHEDULED REDEMPTION		6,466	6,466	6,527	6,509		(43)		(43)		6,466				256	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2007	SCHEDULED REDEMPTION		17,234	17,234	17,396	17,373		(138)		(138)		17,234				586	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		06/01/2007	SCHEDULED REDEMPTION		8,587	8,587	9,017	9,003		(416)		(416)		8,587				253	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2007	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		06/01/2007	SCHEDULED REDEMPTION		179	179	185	184		(5)		(5)		179				5	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		06/01/2007	SCHEDULED REDEMPTION		116	116	121	121		(5)		(5)		116				4	11/01/2029	1
31384D-B4-3	FED NATL MTG ASSOC #520359		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2007	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				2	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2007	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		06/01/2007	SCHEDULED REDEMPTION		328	328	343	343		(14)		(14)		328				11	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		06/01/2007	SCHEDULED REDEMPTION		276	276	266	265		10		10		276				9	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		06/01/2007	SCHEDULED REDEMPTION		35	35	33	33		2		2		35				1	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		06/01/2007	SCHEDULED REDEMPTION		5,848	5,848	6,019	6,013		(164)		(164)		5,848				151	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		06/01/2007	SCHEDULED REDEMPTION		39	39	39	39						39				2	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		06/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2007	SCHEDULED REDEMPTION		1,565	1,565	1,597	1,591		(26)		(26)		1,565				48	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		06/01/2007	SCHEDULED REDEMPTION		91	91	93	92		(2)		(2)		91				3	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		06/01/2007	SCHEDULED REDEMPTION		106	106	110	110		(5)		(5)		106				4	11/01/2029	1
31384G-KR-5	FED NATL MTG ASSOC #523304		06/01/2007	SCHEDULED REDEMPTION		11	11	10	10						11					11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2007	SCHEDULED REDEMPTION		70	70	73	75		(4)		(4)		70				3	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		06/01/2007	SCHEDULED REDEMPTION		144	144	138	137		7		7		144				4	12/01/2029	1
31384H-N3-3	FED NATL MTG ASSOC #524310		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	02/01/2030	1
31384H-2G-7	FED NATL MTG ASSOC #524675		06/01/2007	SCHEDULED REDEMPTION		105	105	109	109		(4)		(4)		105				4	12/01/2029	1
31384H-4G-5	FED NATL MTG ASSOC #524723		06/01/2007	SCHEDULED REDEMPTION		870	870	879	878		(7)		(7)		870				33	05/01/2015	1
31384H-5D-1	FED NATL MTG ASSOC #524744		06/01/2007	SCHEDULED REDEMPTION		412	412	416	415		(3)		(3)		412				16	07/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		06/01/2007	SCHEDULED REDEMPTION		537	537	543	541		(4)		(4)		537				20	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		06/01/2007	SCHEDULED REDEMPTION		6,398	6,398	6,589	6,612		(214)		(214)		6,398				194	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2007	SCHEDULED REDEMPTION		212	212	220	220		(8)		(8)		212				8	12/01/2029	1
31384K-JE-7	FED NATL MTG ASSOC #525961		06/01/2007	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	02/01/2030	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2007	SCHEDULED REDEMPTION		4,477	4,477	4,650	4,740		(262)		(262)		4,477				179	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		06/01/2007	SCHEDULED REDEMPTION		560	560	582	578		(17)		(17)		560				19	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		06/01/2007	SCHEDULED REDEMPTION		40	40	42	43		(3)		(3)		40				1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2007	SCHEDULED REDEMPTION		478	478	496	492		(15)		(15)		478				16	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2007	SCHEDULED REDEMPTION		60	60	63	64		(4)		(4)		60				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2007	SCHEDULED REDEMPTION		110	110	114	114		(4)		(4)		110				3	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2007	SCHEDULED REDEMPTION		241	241	248	241						241				9	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		06/01/2007	SCHEDULED REDEMPTION		291	291	279	276		16		16		291				9	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		06/01/2007	SCHEDULED REDEMPTION		68	68	71	72		(4)		(4)		68				3	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2007	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2007	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2007	SCHEDULED REDEMPTION		94	94	97	98		(4)		(4)		94				4	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2007	SCHEDULED REDEMPTION		464	464	468	464						464				16	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		06/01/2007	SCHEDULED REDEMPTION		29	29	31	31		(1)		(1)		29				1	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		06/01/2007	SCHEDULED REDEMPTION		17,776	17,776	17,943	17,951		(175)		(175)		17,776				707	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		06/01/2007	SCHEDULED REDEMPTION		87	87	90	91		(4)		(4)		87				3	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2007	SCHEDULED REDEMPTION		344	344	347	346		(3)		(3)		344				13	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		06/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		06/01/2007	SCHEDULED REDEMPTION		213	213	222	222		(9)		(9)		213				7	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		06/01/2007	SCHEDULED REDEMPTION		118	118	122	122		(5)		(5)		118				4	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2007	SCHEDULED REDEMPTION		2,356	2,356	2,378	2,372		(17)		(17)		2,356				92	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		06/01/2007	SCHEDULED REDEMPTION		3,877	3,877	3,986	4,052		(175)		(175)		3,877				135	02/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2007	SCHEDULED REDEMPTION		102	102	105	102						102				4	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2007	SCHEDULED REDEMPTION		475	475	475	475						475				19	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		06/01/2007	SCHEDULED REDEMPTION		429	429	433	431		(3)		(3)		429				16	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		06/01/2007	SCHEDULED REDEMPTION		313	313	316	315		(2)		(2)		313				12	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2007	SCHEDULED REDEMPTION		1,405	1,405	1,459	1,448		(44)		(44)		1,405				42	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2007	SCHEDULED REDEMPTION		306	306	317	319		(13)		(13)		306				12	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2007	SCHEDULED REDEMPTION		33	33	34	34		(2)		(2)		33				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		06/01/2007	SCHEDULED REDEMPTION		95	95	95	95						95				3	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2007	SCHEDULED REDEMPTION		1,007	1,007	1,016	1,014		(7)		(7)		1,007				38	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2007	SCHEDULED REDEMPTION		544	544	558	559		(15)		(15)		544				18	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2007	SCHEDULED REDEMPTION		1,008	1,008	1,017	1,014		(7)		(7)		1,008				40	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2007	SCHEDULED REDEMPTION		199	199	198	198		1		1		199				7	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2007	SCHEDULED REDEMPTION		1,051	1,051	1,061	1,059		(8)		(8)		1,051				40	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2007	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2007	SCHEDULED REDEMPTION		2,379	2,379	2,469	2,511		(132)		(132)		2,379				95	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2007	SCHEDULED REDEMPTION		226	226	225	226						226				8	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		06/01/2007	SCHEDULED REDEMPTION		587	587	602	603		(16)		(16)		587				19	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2007	SCHEDULED REDEMPTION		34	34	35	36		(3)		(3)		34				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2007	SCHEDULED REDEMPTION		1,409	1,409	1,373	1,391		19		19		1,409				47	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		06/01/2007	SCHEDULED REDEMPTION		13,562	13,562	13,859	13,854		(291)		(291)		13,562				385	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2007	SCHEDULED REDEMPTION		302	302	313	311		(9)		(9)		302				10	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2007	SCHEDULED REDEMPTION		16,297	16,297	16,722	16,666		(369)		(369)		16,297				556	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2007	SCHEDULED REDEMPTION		355	355	368	366		(11)		(11)		355				12	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		06/01/2007	SCHEDULED REDEMPTION		721	721	753	752		(31)		(31)		721				24	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		06/01/2007	SCHEDULED REDEMPTION		324	324	338	337		(14)		(14)		324				10	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2007	SCHEDULED REDEMPTION		800	800	829	831		(30)		(30)		800				31	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		06/01/2007	SCHEDULED REDEMPTION		8,026	8,026	8,050	8,049		(23)		(23)		8,026				248	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		06/01/2007	SCHEDULED REDEMPTION		127	127	133	133		(5)		(5)		127				4	02/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384V-QR-6	FED NATL MTG ASSOC #535164		06/01/2007	SCHEDULED REDEMPTION		83	83	87	87		(4)		(4)		83				3	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2007	SCHEDULED REDEMPTION		591	591	614	612		(21)		(21)		591				21	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		06/01/2007	SCHEDULED REDEMPTION		5,726	5,726	6,014	6,004		(278)		(278)		5,726				177	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2007	SCHEDULED REDEMPTION		10,287	10,287	10,682	10,608		(321)		(321)		10,287				336	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2007	SCHEDULED REDEMPTION		14,208	14,208	14,758	14,855		(647)		(647)		14,208				504	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		06/01/2007	SCHEDULED REDEMPTION		1,797	1,797	1,852	1,852		(54)		(54)		1,797				55	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		06/01/2007	SCHEDULED REDEMPTION		7,439	7,439	7,455	7,454		(15)		(15)		7,439				225	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2007	SCHEDULED REDEMPTION		1,718	1,718	1,757	1,752		(34)		(34)		1,718				57	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2007	SCHEDULED REDEMPTION		1,386	1,386	1,439	1,430		(44)		(44)		1,386				46	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2007	SCHEDULED REDEMPTION		7,046	7,046	7,316	7,266		(221)		(221)		7,046				231	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2007	SCHEDULED REDEMPTION		7,377	7,377	7,661	7,609		(231)		(231)		7,377				247	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		06/01/2007	SCHEDULED REDEMPTION		5,050	5,050	5,061	5,061		(10)		(10)		5,050				153	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2007	SCHEDULED REDEMPTION		887	887	905	901		(15)		(15)		887				28	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2007	SCHEDULED REDEMPTION		39,883	39,883	41,260	41,068		(1,185)		(1,185)		39,883				1,131	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2007	SCHEDULED REDEMPTION		12,781	12,781	13,272	13,182		(401)		(401)		12,781				421	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2007	SCHEDULED REDEMPTION		1,130	1,130	1,174	1,191		(60)		(60)		1,130				43	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2007	SCHEDULED REDEMPTION		2,845	2,845	2,954	2,932		(87)		(87)		2,845				96	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		06/01/2007	SCHEDULED REDEMPTION		331	331	347	347		(16)		(16)		331				10	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2007	SCHEDULED REDEMPTION		4,271	4,271	4,360	4,342		(71)		(71)		4,271				132	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2007	SCHEDULED REDEMPTION		2,034	2,034	2,076	2,066		(32)		(32)		2,034				62	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2007	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				2	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		06/01/2007	SCHEDULED REDEMPTION		346	346	364	363		(17)		(17)		346				11	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2007	SCHEDULED REDEMPTION		515	515	534	537		(22)		(22)		515				19	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2007	SCHEDULED REDEMPTION		125	125	130	130		(5)		(5)		125				5	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2007	SCHEDULED REDEMPTION		294	294	300	298		(5)		(5)		294				9	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2007	SCHEDULED REDEMPTION		2,172	2,172	2,255	2,238		(66)		(66)		2,172				74	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2007	SCHEDULED REDEMPTION		496	496	507	504		(8)		(8)		496				16	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2007	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2007	SCHEDULED REDEMPTION		61	61	64	65		(5)		(5)		61				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2007	SCHEDULED REDEMPTION		82	82	85	87		(5)		(5)		82				3	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2007	SCHEDULED REDEMPTION		2,417	2,417	2,440	2,434		(17)		(17)		2,417				91	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2007	SCHEDULED REDEMPTION		1,392	1,392	1,405	1,401		(9)		(9)		1,392				52	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		06/01/2007	SCHEDULED REDEMPTION		56	56	58	59		(3)		(3)		56				2	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2007	SCHEDULED REDEMPTION		915	915	950	943		(28)		(28)		915				30	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2007	SCHEDULED REDEMPTION		61	61	63	64		(3)		(3)		61				2	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		06/01/2007	SCHEDULED REDEMPTION		93	93	96	96		(4)		(4)		93				3	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2007	SCHEDULED REDEMPTION		1,004	1,004	1,013	1,012		(8)		(8)		1,004				38	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2007	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		06/01/2007	SCHEDULED REDEMPTION		7,750	7,750	8,048	8,229		(478)		(478)		7,750				310	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		06/01/2007	SCHEDULED REDEMPTION		825	825	857	875		(50)		(50)		825				33	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2007	SCHEDULED REDEMPTION		69	69	71	73		(4)		(4)		69				2	04/01/2030	1
31384Y-QP-4	FED NATL MTG ASSOC #537862		06/01/2007	SCHEDULED REDEMPTION		4	4	5	5						4					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2007	SCHEDULED REDEMPTION		4,441	4,441	4,483	4,475		(34)		(34)		4,441				176	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		06/01/2007	SCHEDULED REDEMPTION		480	480	499	495		(14)		(14)		480				16	05/01/2015	1
31384Y-UE-4	FED NATL MTG ASSOC #537981		06/01/2007	SCHEDULED REDEMPTION		12,018	12,018	12,479	12,738		(721)		(721)		12,018				401	05/01/2030	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		06/01/2007	SCHEDULED REDEMPTION		809	809	815	809						809				29	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2007	SCHEDULED REDEMPTION		2,173	2,173	2,193	2,188		(15)		(15)		2,173				86	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		06/01/2007	SCHEDULED REDEMPTION		7,919	7,919	7,821	7,887		32		32		7,919				243	11/01/2010	1
31385A-K9-7	FED NATL MTG ASSOC #538620		06/01/2007	SCHEDULED REDEMPTION		22,076	22,076	22,283	22,232		(156)		(156)		22,076				664	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2007	SCHEDULED REDEMPTION		46	46	47	49		(4)		(4)		46				2	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2007	SCHEDULED REDEMPTION		728	728	735	733		(5)		(5)		728				28	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2007	SCHEDULED REDEMPTION		49	49	50	49						49				2	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2007	SCHEDULED REDEMPTION		173	173	174	174		(1)		(1)		173				7	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		06/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/01/2030	1
31385B-ZN-8	FED NATL MTG ASSOC #539949		06/01/2007	SCHEDULED REDEMPTION		557	557	578	594		(37)		(37)		557				22	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2007	SCHEDULED REDEMPTION		27	27	28	29		(1)		(1)		27				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		06/01/2007	SCHEDULED REDEMPTION		246	246	256	265		(19)		(19)		246				9	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2007	SCHEDULED REDEMPTION		678	678	695	696		(18)		(18)		678				22	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		06/01/2007	SCHEDULED REDEMPTION		121	121	122	122		(1)		(1)		121				5	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2007	SCHEDULED REDEMPTION		64	64	67	68		(4)		(4)		64				2	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2007	SCHEDULED REDEMPTION		2,526	2,526	2,591	2,588		(62)		(62)		2,526				77	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		06/01/2007	SCHEDULED REDEMPTION		17,331	17,331	17,503	17,482		(150)		(150)		17,331				451	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		06/01/2007	SCHEDULED REDEMPTION		1,003	1,003	1,041	1,055		(52)		(52)		1,003				33	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2007	SCHEDULED REDEMPTION		4	4	4	5						4					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2007	SCHEDULED REDEMPTION		942	942	951	950		(8)		(8)		942				36	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		06/01/2007	SCHEDULED REDEMPTION		697	697	704	702		(5)		(5)		697				26	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		06/01/2007	SCHEDULED REDEMPTION		533	533	553	550		(17)		(17)		533				18	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2007	SCHEDULED REDEMPTION		2,697	2,697	2,722	2,717		(20)		(20)		2,697				107	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2007	SCHEDULED REDEMPTION		177	177	183	183		(6)		(6)		177				6	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2007	SCHEDULED REDEMPTION		65	65	68	69		(4)		(4)		65				2	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2007	SCHEDULED REDEMPTION		1,053	1,053	1,062	1,053						1,053				37	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2007	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2007	SCHEDULED REDEMPTION		144	144	150	152		(9)		(9)		144				5	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2007	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2007	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		06/01/2007	SCHEDULED REDEMPTION		3,981	3,981	4,134	4,221		(240)		(240)		3,981				159	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2007	SCHEDULED REDEMPTION		61	61	63	64		(3)		(3)		61				2	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		06/01/2007	SCHEDULED REDEMPTION		400	400	424	424		(24)		(24)		400				16	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		06/01/2007	SCHEDULED REDEMPTION		15,270	15,270	15,413	15,390		(120)		(120)		15,270				609	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		06/01/2007	SCHEDULED REDEMPTION		6,218	6,218	6,457	6,410		(193)		(193)		6,218				216	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2007	SCHEDULED REDEMPTION		4,467	4,467	4,560	4,536		(69)		(69)		4,467				138	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		06/01/2007	SCHEDULED REDEMPTION		239	239	244	244		(5)		(5)		239				7	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		06/01/2007	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				2	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		06/01/2007	SCHEDULED REDEMPTION		525	525	551	550		(25)		(25)		525				16	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2007	SCHEDULED REDEMPTION		5,693	5,693	5,854	5,915		(221)		(221)		5,693				204	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2007	SCHEDULED REDEMPTION		24,686	24,686	26,306	26,257		(1,571)		(1,571)		24,686				871	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2007	SCHEDULED REDEMPTION		5,958	5,958	6,207	6,180		(222)		(222)		5,958				168	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2007	SCHEDULED REDEMPTION		1,572	1,572	1,632	1,620		(49)		(49)		1,572				52	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		06/01/2007	SCHEDULED REDEMPTION		102	102	106	106		(4)		(4)		102				3	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2007	SCHEDULED REDEMPTION		336	336	349	347		(10)		(10)		336				11	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		06/01/2007	SCHEDULED REDEMPTION		446	446	466	465		(19)		(19)		446				14	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2007	SCHEDULED REDEMPTION		1,985	1,985	2,065	2,055		(70)		(70)		1,985				56	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2007	SCHEDULED REDEMPTION		1,123	1,123	1,166	1,158		(35)		(35)		1,123				37	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		06/01/2007	SCHEDULED REDEMPTION		25,172	25,172	26,411	26,367		(1,195)		(1,195)		25,172				770	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2007	SCHEDULED REDEMPTION		1,512	1,512	1,573	1,565		(53)		(53)		1,512				43	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		06/01/2007	SCHEDULED REDEMPTION		972	972	1,020	1,018		(46)		(46)		972				29	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		06/01/2007	SCHEDULED REDEMPTION		23,411	23,411	23,776	23,724		(313)		(313)		23,411				610	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		06/01/2007	SCHEDULED REDEMPTION		7,090	7,090	7,109	7,107		(17)		(17)		7,090				217	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		06/01/2007	SCHEDULED REDEMPTION		1,480	1,480	1,488	1,487		(7)		(7)		1,480				45	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2007	SCHEDULED REDEMPTION		14,714	14,714	15,305	15,209		(496)		(496)		14,714				419	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		06/01/2007	SCHEDULED REDEMPTION		8,051	8,051	8,068	8,065		(14)		(14)		8,051				248	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		06/01/2007	SCHEDULED REDEMPTION		2,353	2,353	2,462	2,448		(95)		(95)		2,353				76	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2007	SCHEDULED REDEMPTION		17,984	17,984	18,465	18,399		(415)		(415)		17,984				469	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		06/01/2007	SCHEDULED REDEMPTION		374	374	393	391		(17)		(17)		374				11	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2007	SCHEDULED REDEMPTION		936	936	945	942		(7)		(7)		936				35	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2007	SCHEDULED REDEMPTION		1,252	1,252	1,263	1,262		(10)		(10)		1,252				49	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		06/01/2007	SCHEDULED REDEMPTION		4,701	4,701	4,882	4,843		(142)		(142)		4,701				163	06/01/2015	1
31385K-ED-3	FED NATL MTG ASSOC #546532		06/01/2007	SCHEDULED REDEMPTION		5	5	6	6						5					08/01/2030	1
31385K-GC-3	FED NATL MTG ASSOC #546595		06/01/2007	SCHEDULED REDEMPTION		97	97	101	103		(6)		(6)		97				4	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		06/01/2007	SCHEDULED REDEMPTION		3,742	3,742	3,929	4,037		(296)		(296)		3,742				122	07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		06/01/2007	SCHEDULED REDEMPTION		608	608	614	613		(5)		(5)		608				23	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2007	SCHEDULED REDEMPTION		517	517	529	529		(12)		(12)		517				17	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385K-5H-4	FED NATL MTG ASSOC #547248		06/01/2007	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2007	SCHEDULED REDEMPTION		215	215	223	224		(9)		(9)		215				7	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2007	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2007	SCHEDULED REDEMPTION		609	609	622	623		(14)		(14)		609				20	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2007	SCHEDULED REDEMPTION		217	217	223	223		(6)		(6)		217				7	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2007	SCHEDULED REDEMPTION		2,088	2,088	2,142	2,131		(43)		(43)		2,088				69	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2007	SCHEDULED REDEMPTION		759	759	797	796		(37)		(37)		759				23	11/01/2029	1
31385Q-6E-7	FED NATL MTG ASSOC #549969		06/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	10/01/2015	1
31385R-N6-3	FED NATL MTG ASSOC #550413		06/01/2007	SCHEDULED REDEMPTION		595	595	618	613		(18)		(18)		595				20	11/01/2015	1
31385R-TC-4	FED NATL MTG ASSOC #550547		06/01/2007	SCHEDULED REDEMPTION		75	75	78	79		(4)		(4)		75				3	09/01/2030	1
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2007	SCHEDULED REDEMPTION		2,282	2,282	2,342	2,282						2,282				85	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		06/01/2007	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		06/01/2007	SCHEDULED REDEMPTION		384	384	399	396		(12)		(12)		384				13	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		06/01/2007	SCHEDULED REDEMPTION		223	223	229	233		(9)		(9)		223				7	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2007	SCHEDULED REDEMPTION		5,791	5,791	6,013	6,014		(223)		(223)		5,791				216	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2007	SCHEDULED REDEMPTION		380	380	389	390		(10)		(10)		380				13	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2007	SCHEDULED REDEMPTION		2,474	2,474	2,502	2,471		3		3		2,474				93	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2007	SCHEDULED REDEMPTION		683	683	709	707		(24)		(24)		683				24	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		06/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(2)		(2)		42				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		06/01/2007	SCHEDULED REDEMPTION		39,790	39,790	40,847	39,794		(4)		(4)		39,790				1,254	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2007	SCHEDULED REDEMPTION		322	322	329	329		(7)		(7)		322				9	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		06/01/2007	SCHEDULED REDEMPTION		5,171	5,171	5,430	5,402		(232)		(232)		5,171				156	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		06/01/2007	SCHEDULED REDEMPTION		390	390	409	409		(19)		(19)		390				12	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2007	SCHEDULED REDEMPTION		44,271	44,271	46,120	45,841		(1,571)		(1,571)		44,271				1,252	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		06/01/2007	SCHEDULED REDEMPTION		93,892	93,892	99,233	99,072		(5,179)		(5,179)		93,892				3,177	09/01/2032	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		06/01/2007	SCHEDULED REDEMPTION		2,396	2,396	2,433	2,430		(34)		(34)		2,396				63	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		06/01/2007	SCHEDULED REDEMPTION		341,918	341,918	338,961	339,093		2,824		2,824		341,918				8,076	05/01/2018	1
31385X-M8-7	FED NATL MTG ASSOC #555783		06/01/2007	SCHEDULED REDEMPTION		336,419	336,419	321,569	322,487		13,931		13,931		336,419				7,158	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2007	SCHEDULED REDEMPTION		579	579	583	582		(3)		(3)		579				18	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2007	SCHEDULED REDEMPTION		191	191	196	195		(4)		(4)		191				7	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2007	SCHEDULED REDEMPTION		1,462	1,462	1,519	1,545		(83)		(83)		1,462				58	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		06/01/2007	SCHEDULED REDEMPTION		1,073	1,073	1,100	1,093		(21)		(21)		1,073				35	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2007	SCHEDULED REDEMPTION		14	14	15	15						14				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2007	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				2	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2007	SCHEDULED REDEMPTION		164	164	171	170		(5)		(5)		164				5	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2007	SCHEDULED REDEMPTION		5,362	5,362	5,406	5,362						5,362				194	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2007	SCHEDULED REDEMPTION		6,180	6,180	6,418	6,370		(190)		(190)		6,180				208	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2007	SCHEDULED REDEMPTION		147	147	147	147						147				5	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2007	SCHEDULED REDEMPTION		27,307	27,307	27,641	27,308		(1)		(1)		27,307				1,018	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2007	SCHEDULED REDEMPTION		1,571	1,571	1,632	1,620		(49)		(49)		1,571				54	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2007	SCHEDULED REDEMPTION		222	222	222	222						222				8	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2007	SCHEDULED REDEMPTION		2,592	2,592	2,692	2,691		(99)		(99)		2,592				97	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		06/01/2007	SCHEDULED REDEMPTION		106	106	110	110		(4)		(4)		106				4	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2007	SCHEDULED REDEMPTION		176	176	187	185		(9)		(9)		176				7	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2007	SCHEDULED REDEMPTION		12,897	12,897	13,188	13,196		(299)		(299)		12,897				440	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		06/01/2007	SCHEDULED REDEMPTION		132	132	132	132						132				5	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2007	SCHEDULED REDEMPTION		70	70	73	73		(3)		(3)		70				2	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		06/01/2007	SCHEDULED REDEMPTION		91	91	96	95		(4)		(4)		91				3	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2007	SCHEDULED REDEMPTION		8,714	8,714	9,049	8,978		(264)		(264)		8,714				296	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		06/01/2007	SCHEDULED REDEMPTION		718	718	754	753		(35)		(35)		718				22	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		06/01/2007	SCHEDULED REDEMPTION		481	481	483	483		(2)		(2)		481				15	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2007	SCHEDULED REDEMPTION		248	248	250	250		(2)		(2)		248				7	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2007	SCHEDULED REDEMPTION		2,103	2,103	2,150	2,145		(42)		(42)		2,103				72	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2007	SCHEDULED REDEMPTION		865	865	888	888		(22)		(22)		865				29	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2007	SCHEDULED REDEMPTION		658	658	684	687		(28)		(28)		658				23	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					11/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386J-BC-0	FED NATL MTG ASSOC #564435		06/01/2007	SCHEDULED REDEMPTION		89	89	94	93		(3)		(3)		89				3	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2007	SCHEDULED REDEMPTION		108	108	112	112		(4)		(4)		108				4	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2007	SCHEDULED REDEMPTION		286	286	297	295		(9)		(9)		286				9	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2007	SCHEDULED REDEMPTION		25	25	25	25						25				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2007	SCHEDULED REDEMPTION		815	815	846	844		(29)		(29)		815				29	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2007	SCHEDULED REDEMPTION		325	325	338	335		(10)		(10)		325				11	01/01/2016	1
31386M-HB-9	FED NATL MTG ASSOC #567326		06/01/2007	SCHEDULED REDEMPTION		195	195	202	205		(10)		(10)		195				7	01/01/2031	1
31386M-RK-8	FED NATL MTG ASSOC #567590		06/01/2007	SCHEDULED REDEMPTION		1,447	1,447	1,512	1,508		(61)		(61)		1,447				50	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2007	SCHEDULED REDEMPTION		314	314	326	324		(10)		(10)		314				10	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		06/01/2007	SCHEDULED REDEMPTION		421	421	411	412		9		9		421				11	02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		06/01/2007	SCHEDULED REDEMPTION		385	385	394	400		(14)		(14)		385				13	05/01/2016	1
31386N-C2-2	FED NATL MTG ASSOC #568089		06/01/2007	SCHEDULED REDEMPTION		228	228	237	239		(11)		(11)		228				9	01/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		06/01/2007	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2007	SCHEDULED REDEMPTION		123	123	128	128		(5)		(5)		123				5	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2007	SCHEDULED REDEMPTION		641	641	655	654		(14)		(14)		641				21	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2007	SCHEDULED REDEMPTION		1,118	1,118	1,161	1,152		(34)		(34)		1,118				34	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2007	SCHEDULED REDEMPTION		254	254	261	261		(6)		(6)		254				9	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2007	SCHEDULED REDEMPTION		211	211	219	220		(9)		(9)		211				7	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2007	SCHEDULED REDEMPTION		471	471	489	491		(20)		(20)		471				18	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2007	SCHEDULED REDEMPTION		2,004	2,004	2,084	2,074		(70)		(70)		2,004				54	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2007	SCHEDULED REDEMPTION		2,172	2,172	2,228	2,241		(68)		(68)		2,172				72	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2007	SCHEDULED REDEMPTION		182	182	189	190		(8)		(8)		182				7	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2007	SCHEDULED REDEMPTION		284	284	291	292		(8)		(8)		284				9	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2007	SCHEDULED REDEMPTION		162	162	168	167		(5)		(5)		162				5	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2007	SCHEDULED REDEMPTION		1,131	1,131	1,172	1,164		(33)		(33)		1,131				37	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2007	SCHEDULED REDEMPTION		1,892	1,892	1,965	1,950		(58)		(58)		1,892				63	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2007	SCHEDULED REDEMPTION		546	546	557	555		(9)		(9)		546				17	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2007	SCHEDULED REDEMPTION		1,240	1,240	1,272	1,266		(25)		(25)		1,240				40	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2007	SCHEDULED REDEMPTION		679	679	699	698		(19)		(19)		679				19	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2007	SCHEDULED REDEMPTION		3,002	3,002	3,065	3,051		(49)		(49)		3,002				96	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		06/01/2007	SCHEDULED REDEMPTION		4,099	4,099	4,284	4,261		(162)		(162)		4,099				143	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2007	SCHEDULED REDEMPTION		6,655	6,655	6,793	6,767		(112)		(112)		6,655				183	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		06/01/2007	SCHEDULED REDEMPTION		1,928	1,928	2,025	2,022		(94)		(94)		1,928				63	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		06/01/2007	SCHEDULED REDEMPTION		1,095	1,095	1,149	1,147		(52)		(52)		1,095				34	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2007	SCHEDULED REDEMPTION		3,891	3,891	4,041	4,010		(119)		(119)		3,891				129	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2007	SCHEDULED REDEMPTION		3,548	3,548	3,697	3,680		(132)		(132)		3,548				103	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2007	SCHEDULED REDEMPTION		260	260	270	268		(8)		(8)		260				9	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2007	SCHEDULED REDEMPTION		9,012	9,012	9,389	9,345		(333)		(333)		9,012				266	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2007	SCHEDULED REDEMPTION		189	189	193	192		(3)		(3)		189				6	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2007	SCHEDULED REDEMPTION		1,415	1,415	1,445	1,439		(24)		(24)		1,415				41	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2007	SCHEDULED REDEMPTION		1,378	1,378	1,430	1,426		(48)		(48)		1,378				43	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		06/01/2007	SCHEDULED REDEMPTION		82	82	87	86		(4)		(4)		82				3	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2007	SCHEDULED REDEMPTION		116	116	122	123		(7)		(7)		116				4	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		06/01/2007	SCHEDULED REDEMPTION		4,072	4,072	4,181	4,168		(96)		(96)		4,072				106	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		06/01/2007	SCHEDULED REDEMPTION		669	669	679	678		(9)		(9)		669				17	04/01/2016	1
31387B-SD-6	FED NATL MTG ASSOC #579316		06/01/2007	SCHEDULED REDEMPTION		61	61	63	63		(1)		(1)		61				2	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2007	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2007	SCHEDULED REDEMPTION		747	747	764	760		(12)		(12)		747				25	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2007	SCHEDULED REDEMPTION		1,003	1,003	1,041	1,034		(31)		(31)		1,003				35	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2007	SCHEDULED REDEMPTION		695	695	723	720		(24)		(24)		695				19	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2007	SCHEDULED REDEMPTION		460	460	470	468		(8)		(8)		460				15	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2007	SCHEDULED REDEMPTION		239	239	243	242		(4)		(4)		239				7	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2007	SCHEDULED REDEMPTION		620	620	645	642		(22)		(22)		620				18	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		06/01/2007	SCHEDULED REDEMPTION		14,813	14,813	15,556	15,532		(719)		(719)		14,813				424	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		06/01/2007	SCHEDULED REDEMPTION		83	83	83	83						83				3	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2007	SCHEDULED REDEMPTION		787	787	817	835		(48)		(48)		787				30	05/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2007	SCHEDULED REDEMPTION		1,553	1,553	1,613	1,600		(46)		(46)		1,553				51	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2007	SCHEDULED REDEMPTION		58	58	59	58		(1)		(1)		58				2	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		06/01/2007	SCHEDULED REDEMPTION		3,472	3,472	3,490	3,489		(17)		(17)		3,472				106	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2007	SCHEDULED REDEMPTION		3,746	3,746	3,890	3,857		(111)		(111)		3,746				124	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		06/01/2007	SCHEDULED REDEMPTION		8,291	8,291	8,707	8,693		(402)		(402)		8,291				226	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		06/01/2007	SCHEDULED REDEMPTION		401	401	421	420		(19)		(19)		401				13	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		06/01/2007	SCHEDULED REDEMPTION		4,982	4,982	5,227	5,220		(238)		(238)		4,982				160	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		06/01/2007	SCHEDULED REDEMPTION		411	411	431	431		(20)		(20)		411				13	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		06/01/2007	SCHEDULED REDEMPTION		356	356	374	374		(17)		(17)		356				11	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2007	SCHEDULED REDEMPTION		9,898	9,898	10,104	10,045		(147)		(147)		9,898				318	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2007	SCHEDULED REDEMPTION		734	734	751	746		(12)		(12)		734				24	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		06/01/2007	SCHEDULED REDEMPTION		362	362	378	377		(15)		(15)		362				12	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2007	SCHEDULED REDEMPTION		1,092	1,092	1,156	1,139		(47)		(47)		1,092				39	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		06/01/2007	SCHEDULED REDEMPTION		521	521	541	537		(15)		(15)		521				17	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2007	SCHEDULED REDEMPTION		210	210	214	213		(3)		(3)		210				6	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		06/01/2007	SCHEDULED REDEMPTION		344	344	353	352		(8)		(8)		344				9	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		06/01/2007	SCHEDULED REDEMPTION		6,957	6,957	6,803	6,851		107		107		6,957				181	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2007	SCHEDULED REDEMPTION		10,055	10,055	10,315	10,234		(179)		(179)		10,055				344	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2007	SCHEDULED REDEMPTION		2,078	2,078	2,158	2,138		(60)		(60)		2,078				70	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		06/01/2007	SCHEDULED REDEMPTION		167	167	170	169		(3)		(3)		167				5	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2007	SCHEDULED REDEMPTION		72	72	74	74		(2)		(2)		72				2	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2007	SCHEDULED REDEMPTION		1,536	1,536	1,571	1,565		(28)		(28)		1,536				51	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2007	SCHEDULED REDEMPTION		16,714	16,714	16,905	16,846		(132)		(132)		16,714				533	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2007	SCHEDULED REDEMPTION		5,647	5,647	5,765	5,731		(84)		(84)		5,647				179	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2007	SCHEDULED REDEMPTION		386	386	394	392		(6)		(6)		386				12	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2007	SCHEDULED REDEMPTION		408	408	419	418		(10)		(10)		408				13	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2007	SCHEDULED REDEMPTION		1,732	1,732	1,804	1,797		(65)		(65)		1,732				49	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		06/01/2007	SCHEDULED REDEMPTION		4,049	4,049	4,232	4,200		(151)		(151)		4,049				142	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2007	SCHEDULED REDEMPTION		5,487	5,487	5,601	5,568		(80)		(80)		5,487				168	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2007	SCHEDULED REDEMPTION		234	234	239	238		(4)		(4)		234				7	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2007	SCHEDULED REDEMPTION		85	85	88	87		(2)		(2)		85				3	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		06/01/2007	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				2	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		06/01/2007	SCHEDULED REDEMPTION		469	469	491	487		(17)		(17)		469				16	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		06/01/2007	SCHEDULED REDEMPTION		57	57	60	59		(2)		(2)		57				2	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		06/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2007	SCHEDULED REDEMPTION		4,419	4,419	4,511	4,488		(68)		(68)		4,419				141	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2007	SCHEDULED REDEMPTION		1,165	1,165	1,195	1,188		(23)		(23)		1,165				39	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		06/01/2007	SCHEDULED REDEMPTION		12,514	12,514	13,142	13,122		(608)		(608)		12,514				406	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		06/01/2007	SCHEDULED REDEMPTION		3,914	3,914	4,090	4,056		(142)		(142)		3,914				115	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		06/01/2007	SCHEDULED REDEMPTION		5,677	5,677	5,934	5,884		(206)		(206)		5,677				166	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		06/01/2007	SCHEDULED REDEMPTION		4,239	4,239	4,431	4,422		(183)		(183)		4,239				148	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2007	SCHEDULED REDEMPTION		5,927	5,927	6,050	6,017		(90)		(90)		5,927				182	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2007	SCHEDULED REDEMPTION		206	206	218	215		(9)		(9)		206				8	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		06/01/2007	SCHEDULED REDEMPTION		871	871	894	887		(16)		(16)		871				21	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		06/01/2007	SCHEDULED REDEMPTION		295	295	306	304		(9)		(9)		295				10	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2007	SCHEDULED REDEMPTION		1,301	1,301	1,328	1,322		(21)		(21)		1,301				40	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		06/01/2007	SCHEDULED REDEMPTION		645	645	674	669		(23)		(23)		645				21	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		06/01/2007	SCHEDULED REDEMPTION		780	780	800	794		(14)		(14)		780				26	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		06/01/2007	SCHEDULED REDEMPTION		71	71	75	75		(3)		(3)		71				2	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2007	SCHEDULED REDEMPTION		9,207	9,207	9,398	9,349		(143)		(143)		9,207				265	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2007	SCHEDULED REDEMPTION		6,125	6,125	6,252	6,218		(92)		(92)		6,125				194	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		06/01/2007	SCHEDULED REDEMPTION		504	504	529	528		(24)		(24)		504				14	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2007	SCHEDULED REDEMPTION		1,281	1,281	1,307	1,304		(23)		(23)		1,281				39	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		06/01/2007	SCHEDULED REDEMPTION		886	886	904	898		(13)		(13)		886				27	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		06/01/2007	SCHEDULED REDEMPTION		7,458	7,458	7,795	7,735		(277)		(277)		7,458				261	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2007	SCHEDULED REDEMPTION		95	95	97	96		(1)		(1)		95				3	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2007	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2007	SCHEDULED REDEMPTION		88	88	89	89		(1)		(1)		88				3	07/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387Y-5Z-2	FED NATL MTG ASSOC #598564		06/01/2007	SCHEDULED REDEMPTION		855	855	856	856		(2)		(2)		855				26	08/01/2031	1
31388A-KR-4	FED NATL MTG ASSOC #598904		06/01/2007	SCHEDULED REDEMPTION		19,942	19,942	20,843	20,667		(725)		(725)		19,942				697	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		06/01/2007	SCHEDULED REDEMPTION		1,597	1,597	1,630	1,621		(24)		(24)		1,597				49	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		06/01/2007	SCHEDULED REDEMPTION		138	138	144	143		(5)		(5)		138				5	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2007	SCHEDULED REDEMPTION		2,231	2,231	2,278	2,264		(33)		(33)		2,231				69	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		06/01/2007	SCHEDULED REDEMPTION		1,567	1,567	1,638	1,626		(58)		(58)		1,567				50	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2007	SCHEDULED REDEMPTION		2,110	2,110	2,153	2,140		(30)		(30)		2,110				65	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2007	SCHEDULED REDEMPTION		1,234	1,234	1,307	1,284		(49)		(49)		1,234				52	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2007	SCHEDULED REDEMPTION		15,284	15,284	15,923	15,854		(570)		(570)		15,284				448	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2007	SCHEDULED REDEMPTION		8,571	8,571	8,749	8,710		(139)		(139)		8,571				240	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2007	SCHEDULED REDEMPTION		166	166	171	173		(7)		(7)		166				5	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2007	SCHEDULED REDEMPTION		241	241	246	244		(4)		(4)		241				7	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		06/01/2007	SCHEDULED REDEMPTION		401	401	419	415		(15)		(15)		401				13	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		06/01/2007	SCHEDULED REDEMPTION		48	48	50	49		(1)		(1)		48				2	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		06/01/2007	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				2	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		06/01/2007	SCHEDULED REDEMPTION		638	638	651	648		(11)		(11)		638				19	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2007	SCHEDULED REDEMPTION		1,636	1,636	1,673	1,661		(25)		(25)		1,636				54	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2007	SCHEDULED REDEMPTION		45	45	46	47		(2)		(2)		45				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2007	SCHEDULED REDEMPTION		8,786	8,786	8,969	8,916		(129)		(129)		8,786				281	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2007	SCHEDULED REDEMPTION		5,889	5,889	6,012	5,980		(91)		(91)		5,889				187	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		06/01/2007	SCHEDULED REDEMPTION		2,283	2,283	2,371	2,351		(68)		(68)		2,283				68	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2007	SCHEDULED REDEMPTION		463	463	473	470		(7)		(7)		463				14	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		06/01/2007	SCHEDULED REDEMPTION		3,843	3,843	4,017	3,986		(143)		(143)		3,843				134	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		06/01/2007	SCHEDULED REDEMPTION		1,263	1,263	1,299	1,299		(35)		(35)		1,263				39	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		06/01/2007	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				2	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2007	SCHEDULED REDEMPTION		11,181	11,181	11,841	11,672		(492)		(492)		11,181				474	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		06/01/2007	SCHEDULED REDEMPTION		7,994	7,994	8,466	8,340		(346)		(346)		7,994				339	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2007	SCHEDULED REDEMPTION		251	251	257	255		(4)		(4)		251				8	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		06/01/2007	SCHEDULED REDEMPTION		74	74	77	77		(4)		(4)		74				2	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2007	SCHEDULED REDEMPTION		281	281	287	285		(4)		(4)		281				9	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		06/01/2007	SCHEDULED REDEMPTION		13,230	13,230	13,272	13,266		(35)		(35)		13,230				414	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		06/01/2007	SCHEDULED REDEMPTION		6,157	6,157	6,435	6,371		(214)		(214)		6,157				214	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		06/01/2007	SCHEDULED REDEMPTION		361	361	362	362		(1)		(1)		361				10	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		06/01/2007	SCHEDULED REDEMPTION		10,604	10,604	10,627	10,624		(21)		(21)		10,604				343	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2007	SCHEDULED REDEMPTION		100	100	102	102		(2)		(2)		100				3	11/01/2016	1
31388L-05-2	FED NATL MTG ASSOC #608076		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		06/01/2007	SCHEDULED REDEMPTION		820	820	828	827		(7)		(7)		820				25	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2007	SCHEDULED REDEMPTION		13,457	13,457	13,672	13,572		(114)		(114)		13,457				427	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2007	SCHEDULED REDEMPTION		8,626	8,626	8,764	8,698		(72)		(72)		8,626				265	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2007	SCHEDULED REDEMPTION		4,980	4,980	5,084	5,054		(74)		(74)		4,980				157	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2007	SCHEDULED REDEMPTION		509	509	519	516		(8)		(8)		509				16	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		06/01/2007	SCHEDULED REDEMPTION		910	910	929	924		(14)		(14)		910				28	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2007	SCHEDULED REDEMPTION		275	275	292	287		(11)		(11)		275				11	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		06/01/2007	SCHEDULED REDEMPTION		186	186	194	193		(7)		(7)		186				6	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2007	SCHEDULED REDEMPTION		1,609	1,609	1,642	1,632		(23)		(23)		1,609				49	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2007	SCHEDULED REDEMPTION		4,810	4,810	4,910	4,882		(72)		(72)		4,810				145	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		06/01/2007	SCHEDULED REDEMPTION		191	191	200	198		(7)		(7)		191				6	10/01/2031	1
31388Q-FG-9	FED NATL MTG ASSOC #611367		06/01/2007	SCHEDULED REDEMPTION		656	656	671	669		(13)		(13)		656				22	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2007	SCHEDULED REDEMPTION		514	514	525	521		(7)		(7)		514				16	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		06/01/2007	SCHEDULED REDEMPTION		7,424	7,424	7,710	7,699		(274)		(274)		7,424				278	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2007	SCHEDULED REDEMPTION		991	991	1,031	1,026		(35)		(35)		991				29	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		06/01/2007	SCHEDULED REDEMPTION		400	400	420	419		(19)		(19)		400				12	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2007	SCHEDULED REDEMPTION		152	152	161	158		(6)		(6)		152				6	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		06/01/2007	SCHEDULED REDEMPTION		5,359	5,359	5,502	5,487		(128)		(128)		5,359				131	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2007	SCHEDULED REDEMPTION		440	440	449	447		(7)		(7)		440				14	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		06/01/2007	SCHEDULED REDEMPTION		38,048	38,048	38,642	38,580		(533)		(533)		38,048				992	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2007	SCHEDULED REDEMPTION		10,371	10,371	10,586	10,521		(150)		(150)		10,371				307	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		06/01/2007	SCHEDULED REDEMPTION		1,149	1,149	1,201	1,188		(39)		(39)		1,149				38	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		06/01/2007	SCHEDULED REDEMPTION		3,596	3,596	3,634	3,628		(32)		(32)		3,596				114	12/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2007	SCHEDULED REDEMPTION		804	804	837	832		(28)		(28)		804				23	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		06/01/2007	SCHEDULED REDEMPTION		13,725	13,725	13,867	13,845		(120)		(120)		13,725				396	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2007	SCHEDULED REDEMPTION		2,034	2,034	2,076	2,065		(31)		(31)		2,034				62	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		06/01/2007	SCHEDULED REDEMPTION		186	186	191	191		(5)		(5)		186				6	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		06/01/2007	SCHEDULED REDEMPTION		3,104	3,104	3,247	3,222		(118)		(118)		3,104				108	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		06/01/2007	SCHEDULED REDEMPTION		539	539	545	544		(5)		(5)		539				17	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		06/01/2007	SCHEDULED REDEMPTION		119	119	121	121		(3)		(3)		119				3	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		06/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		06/01/2007	SCHEDULED REDEMPTION		451	451	456	455		(4)		(4)		451				14	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		06/01/2007	SCHEDULED REDEMPTION		96	96	96	96						96				3	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2007	SCHEDULED REDEMPTION		3,088	3,088	3,088	3,088						3,088				89	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2007	SCHEDULED REDEMPTION		260	260	270	267		(8)		(8)		260				9	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2007	SCHEDULED REDEMPTION		2,323	2,323	2,395	2,386		(64)		(64)		2,323				66	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		06/01/2007	SCHEDULED REDEMPTION		89	89	93	92		(3)		(3)		89				3	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		06/01/2007	SCHEDULED REDEMPTION		13,578	13,578	13,941	13,887		(310)		(310)		13,578				356	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2007	SCHEDULED REDEMPTION		147	147	153	152		(5)		(5)		147				5	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		06/01/2007	SCHEDULED REDEMPTION		1,311	1,311	1,316	1,315		(4)		(4)		1,311				40	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2007	SCHEDULED REDEMPTION		2,236	2,236	2,302	2,300		(64)		(64)		2,236				62	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2007	SCHEDULED REDEMPTION		1,094	1,094	1,120	1,112		(18)		(18)		1,094				32	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2007	SCHEDULED REDEMPTION		19,691	19,691	20,218	20,139		(449)		(449)		19,691				518	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		06/01/2007	SCHEDULED REDEMPTION		8,116	8,116	8,212	8,198		(82)		(82)		8,116				263	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		06/01/2007	SCHEDULED REDEMPTION		8,550	8,550	8,971	8,954		(404)		(404)		8,550				252	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		06/01/2007	SCHEDULED REDEMPTION		11,395	11,395	11,956	11,930		(535)		(535)		11,395				369	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		06/01/2007	SCHEDULED REDEMPTION		9,471	9,471	9,898	9,768		(297)		(297)		9,471				277	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		06/01/2007	SCHEDULED REDEMPTION		140	140	147	146		(7)		(7)		140				5	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2007	SCHEDULED REDEMPTION		1,809	1,809	1,881	1,870		(62)		(62)		1,809				51	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		06/01/2007	SCHEDULED REDEMPTION		3,146	3,146	3,301	3,295		(149)		(149)		3,146				92	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		06/01/2007	SCHEDULED REDEMPTION		301	301	316	314		(13)		(13)		301				9	09/01/2032	1
31389M-Y3-5	FED NATL MTG ASSOC #629930		06/01/2007	SCHEDULED REDEMPTION		1,835	1,835	1,790	1,792		43		43		1,835				39	08/01/2033	1
31389N-AH-8	FED NATL MTG ASSOC #630108		06/01/2007	SCHEDULED REDEMPTION		63	63	65	67		(5)		(5)		63				2	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		06/01/2007	SCHEDULED REDEMPTION		8,078	8,078	8,443	8,325		(246)		(246)		8,078				282	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		06/01/2007	SCHEDULED REDEMPTION		1,494	1,494	1,528	1,521		(26)		(26)		1,494				49	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		06/01/2007	SCHEDULED REDEMPTION		318	318	332	327		(9)		(9)		318				10	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		06/01/2007	SCHEDULED REDEMPTION		2,438	2,438	2,467	2,463		(26)		(26)		2,438				74	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2007	SCHEDULED REDEMPTION		892	892	928	923		(31)		(31)		892				25	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		06/01/2007	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				2	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		06/01/2007	SCHEDULED REDEMPTION		45,827	45,827	46,546	46,478		(652)		(652)		45,827				1,242	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2007	SCHEDULED REDEMPTION		4,953	4,953	4,953	4,953						4,953				142	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		06/01/2007	SCHEDULED REDEMPTION		666	666	699	698		(32)		(32)		666				18	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		06/01/2007	SCHEDULED REDEMPTION		10,509	10,509	10,782	10,755		(245)		(245)		10,509				283	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2007	SCHEDULED REDEMPTION		9,692	9,692	9,843	9,821		(129)		(129)		9,692				252	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		06/01/2007	SCHEDULED REDEMPTION		37,519	37,519	39,213	38,727		(1,207)		(1,207)		37,519				1,312	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		06/01/2007	SCHEDULED REDEMPTION		337	337	354	353		(16)		(16)		337				10	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		06/01/2007	SCHEDULED REDEMPTION		11,453	11,453	12,028	11,986		(533)		(533)		11,453				371	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		06/01/2007	SCHEDULED REDEMPTION		511	511	522	520		(9)		(9)		511				17	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2007	SCHEDULED REDEMPTION		381	381	395	390		(9)		(9)		381				13	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		06/01/2007	SCHEDULED REDEMPTION		86,985	86,985	90,324	89,163		(2,178)		(2,178)		86,985				2,509	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		06/01/2007	SCHEDULED REDEMPTION		6,659	6,659	6,674	6,672		(12)		(12)		6,659				215	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		06/01/2007	SCHEDULED REDEMPTION		161	161	167	165		(4)		(4)		161				6	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2007	SCHEDULED REDEMPTION		238	238	247	244		(6)		(6)		238				8	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		06/01/2007	SCHEDULED REDEMPTION		308	308	324	322		(14)		(14)		308				9	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		06/01/2007	SCHEDULED REDEMPTION		9,923	9,923	10,190	10,167		(244)		(244)		9,923				321	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		06/01/2007	SCHEDULED REDEMPTION		4,387	4,387	4,486	4,466		(78)		(78)		4,387				150	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2007	SCHEDULED REDEMPTION		345	345	358	354		(9)		(9)		345				12	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		06/01/2007	SCHEDULED REDEMPTION		2,008	2,008	2,019	2,017		(9)		(9)		2,008				63	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		06/01/2007	SCHEDULED REDEMPTION		295	295	297	296		(1)		(1)		295				9	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		06/01/2007	SCHEDULED REDEMPTION		561	561	577	576		(16)		(16)		561				17	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389Y-Q3-8	FED NATL MTG ASSOC #639574		06/01/2007	SCHEDULED REDEMPTION		714	714	747	736		(22)		(22)		714				24	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		06/01/2007	SCHEDULED REDEMPTION		1,418	1,418	1,422	1,422		(4)		(4)		1,418				46	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		06/01/2007	SCHEDULED REDEMPTION		103	103	103	103						103				3	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		06/01/2007	SCHEDULED REDEMPTION		656	656	689	687		(31)		(31)		656				19	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		06/01/2007	SCHEDULED REDEMPTION		87	87	87	87						87				3	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2007	SCHEDULED REDEMPTION		6,096	6,096	6,341	6,289		(193)		(193)		6,096				182	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		06/01/2007	SCHEDULED REDEMPTION		778	778	780	780		(1)		(1)		778				24	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		06/01/2007	SCHEDULED REDEMPTION		249	249	260	256		(7)		(7)		249				8	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		06/01/2007	SCHEDULED REDEMPTION		20,250	20,250	21,246	21,192		(943)		(943)		20,250				550	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		06/01/2007	SCHEDULED REDEMPTION		111	111	115	114		(3)		(3)		111				4	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		06/01/2007	SCHEDULED REDEMPTION		1,837	1,837	1,890	1,887		(50)		(50)		1,837				55	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		06/01/2007	SCHEDULED REDEMPTION		1,880	1,880	1,960	1,936		(57)		(57)		1,880				67	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		06/01/2007	SCHEDULED REDEMPTION		177	177	186	185		(8)		(8)		177				5	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2007	SCHEDULED REDEMPTION		128	128	133	131		(3)		(3)		128				4	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		06/01/2007	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				2	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		06/01/2007	SCHEDULED REDEMPTION		681	681	683	682		(2)		(2)		681				21	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		06/01/2007	SCHEDULED REDEMPTION		108,696	108,696	114,080	113,916		(5,220)		(5,220)		108,696				3,522	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		06/01/2007	SCHEDULED REDEMPTION		12,154	12,154	12,662	12,639		(485)		(485)		12,154				395	06/01/2032	1
31390D-ZF-4	FED NATL MTG ASSOC #643442		06/01/2007	SCHEDULED REDEMPTION		5,614	5,614	5,849	5,812		(198)		(198)		5,614				160	06/01/2017	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2007	SCHEDULED REDEMPTION		4,038	4,038	4,206	4,182		(145)		(145)		4,038				114	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		06/01/2007	SCHEDULED REDEMPTION		1,340	1,340	1,343	1,342		(3)		(3)		1,340				39	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		06/01/2007	SCHEDULED REDEMPTION		319	319	328	328		(9)		(9)		319				10	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		06/01/2007	SCHEDULED REDEMPTION		497	497	520	515		(18)		(18)		497				16	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		06/01/2007	SCHEDULED REDEMPTION		40	40	42	42		(2)		(2)		40				1	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		06/01/2007	SCHEDULED REDEMPTION		535	535	559	550		(15)		(15)		535				18	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		06/01/2007	SCHEDULED REDEMPTION		3,199	3,199	3,359	3,340		(141)		(141)		3,199				103	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		06/01/2007	SCHEDULED REDEMPTION		9,409	9,409	9,872	9,817		(408)		(408)		9,409				305	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		06/01/2007	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		06/01/2007	SCHEDULED REDEMPTION		1,308	1,308	1,373	1,369		(60)		(60)		1,308				42	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		06/01/2007	SCHEDULED REDEMPTION		90	90	92	91		(2)		(2)		90				3	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		06/01/2007	SCHEDULED REDEMPTION		617	617	620	620		(3)		(3)		617				19	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		06/01/2007	SCHEDULED REDEMPTION		28,803	28,803	28,965	28,934		(131)		(131)		28,803				935	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		06/01/2007	SCHEDULED REDEMPTION		10,916	10,916	11,409	11,276		(360)		(360)		10,916				320	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		06/01/2007	SCHEDULED REDEMPTION		2,583	2,583	2,597	2,595		(12)		(12)		2,583				79	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2007	SCHEDULED REDEMPTION		859	859	908	887		(28)		(28)		859				30	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		06/01/2007	SCHEDULED REDEMPTION		41	41	41	41						41				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		06/01/2007	SCHEDULED REDEMPTION		2,199	2,199	2,300	2,295		(96)		(96)		2,199				71	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		06/01/2007	SCHEDULED REDEMPTION		283	283	296	295		(12)		(12)		283				9	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		06/01/2007	SCHEDULED REDEMPTION		5,958	5,958	5,991	5,985		(27)		(27)		5,958				193	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		06/01/2007	SCHEDULED REDEMPTION		347	347	364	361		(14)		(14)		347				11	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		06/01/2007	SCHEDULED REDEMPTION		21	21	21	21						21				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		06/01/2007	SCHEDULED REDEMPTION		142	142	149	148		(6)		(6)		142				4	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		06/01/2007	SCHEDULED REDEMPTION		2,662	2,662	2,812	2,750		(88)		(88)		2,662				94	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		06/01/2007	SCHEDULED REDEMPTION		3,031	3,031	3,048	3,045		(14)		(14)		3,031				90	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		06/01/2007	SCHEDULED REDEMPTION		930	930	935	934		(4)		(4)		930				27	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		06/01/2007	SCHEDULED REDEMPTION		96,609	96,609	97,139	97,038		(429)		(429)		96,609				3,019	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		06/01/2007	SCHEDULED REDEMPTION		314	314	330	328		(14)		(14)		314				10	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		06/01/2007	SCHEDULED REDEMPTION		592	592	621	618		(26)		(26)		592				18	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		06/01/2007	SCHEDULED REDEMPTION		2,652	2,652	2,669	2,666		(14)		(14)		2,652				83	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		06/01/2007	SCHEDULED REDEMPTION		151	151	159	158		(7)		(7)		151				5	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		06/01/2007	SCHEDULED REDEMPTION		117	117	122	121		(4)		(4)		117				4	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		06/01/2007	SCHEDULED REDEMPTION		484	484	508	505		(21)		(21)		484				15	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		06/01/2007	SCHEDULED REDEMPTION		452	452	474	472		(20)		(20)		452				14	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2007	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				2	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		06/01/2007	SCHEDULED REDEMPTION		54	54	56	55		(1)		(1)		54				2	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		06/01/2007	SCHEDULED REDEMPTION		198	198	208	206		(8)		(8)		198				6	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2007	SCHEDULED REDEMPTION		8,048	8,048	8,119	8,116		(67)		(67)		8,048				261	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		06/01/2007	SCHEDULED REDEMPTION		40	40	42	42		(2)		(2)		40				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		06/01/2007	SCHEDULED REDEMPTION		13,129	13,129	13,788	13,701		(572)		(572)		13,129				407	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390T-UF-4	FED NATL MTG ASSOC #655882		06/01/2007	SCHEDULED REDEMPTION		737	737	774	769		(32)		(32)		737				23	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		06/01/2007	SCHEDULED REDEMPTION		851	851	856	855		(4)		(4)		851				26	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		06/01/2007	SCHEDULED REDEMPTION		29,636	29,636	29,791	29,776		(139)		(139)		29,636				962	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		06/01/2007	SCHEDULED REDEMPTION		9,645	9,645	10,129	10,065		(420)		(420)		9,645				312	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		06/01/2007	SCHEDULED REDEMPTION		1,655	1,655	1,701	1,697		(41)		(41)		1,655				44	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2007	SCHEDULED REDEMPTION		2,361	2,361	2,373	2,371		(10)		(10)		2,361				71	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		06/01/2007	SCHEDULED REDEMPTION		691	691	725	721		(30)		(30)		691				21	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		06/01/2007	SCHEDULED REDEMPTION		175,734	175,734	181,510	180,717		(4,984)		(4,984)		175,734				4,704	11/01/2017	1
31390W-X7-2	FED NATL MTG ASSOC #658702		05/01/2007	SCHEDULED REDEMPTION		1,892	1,892	1,870	1,870		22		22		1,892				39	03/01/2021	1
31390W-4M-1	FED NATL MTG ASSOC #658828		06/01/2007	SCHEDULED REDEMPTION		55	55	58	58		(2)		(2)		55				2	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		06/01/2007	SCHEDULED REDEMPTION		30,948	30,948	31,277	31,269		(321)		(321)		30,948				803	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		06/01/2007	SCHEDULED REDEMPTION		1,619	1,619	1,700	1,689		(70)		(70)		1,619				45	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		06/01/2007	SCHEDULED REDEMPTION		5,864	5,864	6,159	6,127		(263)		(263)		5,864				160	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		06/01/2007	SCHEDULED REDEMPTION		8,039	8,039	8,241	8,231		(192)		(192)		8,039				238	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		06/01/2007	SCHEDULED REDEMPTION		7,610	7,610	7,825	7,823		(212)		(212)		7,610				229	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		06/01/2007	SCHEDULED REDEMPTION		10,371	10,371	10,881	10,827		(456)		(456)		10,371				326	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2007	SCHEDULED REDEMPTION		24,097	24,097	24,652	24,580		(482)		(482)		24,097				620	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		06/01/2007	SCHEDULED REDEMPTION		616	616	647	643		(26)		(26)		616				19	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		06/01/2007	SCHEDULED REDEMPTION		18,433	18,433	18,893	18,871		(437)		(437)		18,433				494	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		06/01/2007	SCHEDULED REDEMPTION		65,424	65,424	67,629	67,326		(1,902)		(1,902)		65,424				1,773	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		06/01/2007	SCHEDULED REDEMPTION		416	416	426	426		(9)		(9)		416				12	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		06/01/2007	SCHEDULED REDEMPTION		568	568	582	580		(12)		(12)		568				14	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		06/01/2007	SCHEDULED REDEMPTION		22,333	22,333	22,952	22,869		(535)		(535)		22,333				592	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		06/01/2007	SCHEDULED REDEMPTION		389	389	408	406		(17)		(17)		389				12	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		06/01/2007	SCHEDULED REDEMPTION		463	463	476	476		(13)		(13)		463				14	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2007	SCHEDULED REDEMPTION		176	176	184	183		(7)		(7)		176				5	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2007	SCHEDULED REDEMPTION		7,147	7,147	7,338	7,320		(174)		(174)		7,147				180	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2007	SCHEDULED REDEMPTION		180,482	180,482	184,522	184,053		(3,571)		(3,571)		180,482				4,552	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		06/01/2007	SCHEDULED REDEMPTION		6,894	6,894	7,234	7,193		(299)		(299)		6,894				209	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2007	SCHEDULED REDEMPTION		238,659	238,659	242,714	241,574		(2,915)		(2,915)		238,659				5,155	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		06/01/2007	SCHEDULED REDEMPTION		4,051	4,051	4,233	4,184		(134)		(134)		4,051				142	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2007	SCHEDULED REDEMPTION		950	950	965	963		(13)		(13)		950				25	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		06/01/2007	SCHEDULED REDEMPTION		2,684	2,684	2,704	2,703		(19)		(19)		2,684				70	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2007	SCHEDULED REDEMPTION		183,189	183,189	191,060	189,458		(6,269)		(6,269)		183,189				5,433	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		06/01/2007	SCHEDULED REDEMPTION		962	962	970	969		(7)		(7)		962				25	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		06/01/2007	SCHEDULED REDEMPTION		450	450	471	469		(18)		(18)		450				15	01/01/2032	1
31391S-U5-7	FED NATL MTG ASSOC #675704		06/01/2007	SCHEDULED REDEMPTION		1,270	1,270	1,203	1,204		67		67		1,270				27	02/01/2033	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		06/01/2007	SCHEDULED REDEMPTION		116	116	121	121		(5)		(5)		116				4	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		06/01/2007	SCHEDULED REDEMPTION		5,055	5,055	5,181	5,175		(120)		(120)		5,055				145	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		06/01/2007	SCHEDULED REDEMPTION		28	28	30	30		(1)		(1)		28				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		06/01/2007	SCHEDULED REDEMPTION		47,238	47,238	47,827	47,782		(543)		(543)		47,238				1,293	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		06/01/2007	SCHEDULED REDEMPTION		713,006	713,006	731,054	727,365		(14,359)		(14,359)		713,006				14,255	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2007	SCHEDULED REDEMPTION		1,061	1,061	1,104	1,097		(36)		(36)		1,061				30	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		06/01/2007	SCHEDULED REDEMPTION		141,609	141,609	142,870	142,847		(1,238)		(1,238)		141,609				3,659	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		06/01/2007	SCHEDULED REDEMPTION		3,689	3,689	3,717	3,716		(27)		(27)		3,689				87	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		06/01/2007	SCHEDULED REDEMPTION		108,455	108,455	111,137	111,081		(2,626)		(2,626)		108,455				3,095	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		06/01/2007	SCHEDULED REDEMPTION		14,365	14,365	15,086	14,939		(574)		(574)		14,365				466	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		06/01/2007	SCHEDULED REDEMPTION		6,947	6,947	6,998	6,996		(49)		(49)		6,947				187	02/01/2018	1
31400B-ZG-4	FED NATL MTG ASSOC #683043		06/01/2007	SCHEDULED REDEMPTION		20,998	20,998	22,032	21,851		(853)		(853)		20,998				572	02/01/2033	1
31400B-5Z-5	FED NATL MTG ASSOC #683164		06/01/2007	SCHEDULED REDEMPTION		364	364	383	379		(15)		(15)		364				11	02/01/2033	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		06/01/2007	SCHEDULED REDEMPTION		4,380	4,380	4,595	4,558		(178)		(178)		4,380				142	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		06/01/2007	SCHEDULED REDEMPTION		1,005	1,005	1,026	1,022		(18)		(18)		1,005				24	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		06/01/2007	SCHEDULED REDEMPTION		87	87	85	85		2		2		87				2	05/01/2034	1
31400E-V9-8	FED NATL MTG ASSOC #685640		06/01/2007	SCHEDULED REDEMPTION		840,643	840,643	866,388	861,148		(20,505)		(20,505)		840,643				18,689	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		06/01/2007	SCHEDULED REDEMPTION		61	61	63	63		(1)		(1)		61				2	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		06/01/2007	SCHEDULED REDEMPTION		372	372	380	379		(7)		(7)		372				9	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		06/01/2007	SCHEDULED REDEMPTION		74,656	74,656	75,450	75,432		(775)		(775)		74,656				1,895	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		06/01/2007	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		06/01/2007	SCHEDULED REDEMPTION		4,983	4,983	5,233	5,179		(195)		(195)		4,983				162	03/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31400L-4L-5	FED NATL MTG ASSOC #691227		05/01/2007	SCHEDULED REDEMPTION		1,189	1,189	1,212			(22)		(22)		1,189				13	03/01/2037	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		06/01/2007	SCHEDULED REDEMPTION		78,092	78,092	78,922	78,902		(810)		(810)		78,092				2,145	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		06/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		06/01/2007	SCHEDULED REDEMPTION		42,086	42,086	43,074	43,053		(967)		(967)		42,086				1,258	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		06/01/2007	SCHEDULED REDEMPTION		6,089	6,089	6,280	6,275		(185)		(185)		6,089				178	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2007	SCHEDULED REDEMPTION		26,251	26,251	26,530	26,523		(272)		(272)		26,251				690	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		06/01/2007	SCHEDULED REDEMPTION		987,748	987,748	999,632	999,352		(11,605)		(11,605)		987,748				24,086	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		06/01/2007	SCHEDULED REDEMPTION		759,826	759,826	749,521	750,234		9,592		9,592		759,826				19,689	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		06/01/2007	SCHEDULED REDEMPTION		39,800	39,800	41,684	41,604		(1,804)		(1,804)		39,800				1,224	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		06/01/2007	SCHEDULED REDEMPTION		70,852	70,852	71,735	71,668		(816)		(816)		70,852				1,648	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		06/01/2007	SCHEDULED REDEMPTION		3,863	3,863	3,892	3,891		(28)		(28)		3,863				100	02/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2007	SCHEDULED REDEMPTION		2,682	2,682	2,740	2,729		(47)		(47)		2,682				63	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		06/01/2007	SCHEDULED REDEMPTION		23,281	23,281	23,528	23,520		(239)		(239)		23,281				592	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		06/01/2007	SCHEDULED REDEMPTION		1,543	1,543	1,591	1,589		(47)		(47)		1,543				39	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		06/01/2007	SCHEDULED REDEMPTION		1,783	1,783	1,827	1,826		(43)		(43)		1,783				50	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		06/01/2007	SCHEDULED REDEMPTION		2,570	2,570	2,626	2,615		(45)		(45)		2,570				61	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		06/01/2007	SCHEDULED REDEMPTION		486	486	498	496		(10)		(10)		486				11	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		06/01/2007	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		06/01/2007	SCHEDULED REDEMPTION		555	555	570	568		(13)		(13)		555				15	03/01/2018	1
31401P-GD-0	FED NATL MTG ASSOC #713996		06/01/2007	SCHEDULED REDEMPTION		14,710	14,710	14,719	14,719		(9)		(9)		14,710				356	07/01/2033	1
31401V-3P-4	FED NATL MTG ASSOC #720006		06/01/2007	SCHEDULED REDEMPTION		46,005	46,005	46,494	46,479		(473)		(473)		46,005				1,211	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		06/01/2007	SCHEDULED REDEMPTION		10,189	10,189	9,926	9,936		252		252		10,189				242	10/01/2033	1
31401X-EA-1	FED NATL MTG ASSOC #721129		05/01/2007	SCHEDULED REDEMPTION		111	111	116	116		(5)		(5)		111				3	07/01/2034	1
31401X-H8-3	FED NATL MTG ASSOC #721255		06/01/2007	SCHEDULED REDEMPTION		244,075	244,075	246,668	246,586		(2,511)		(2,511)		244,075				6,386	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		06/01/2007	SCHEDULED REDEMPTION		26,975	26,975	27,262	27,255		(280)		(280)		26,975				687	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		06/01/2007	SCHEDULED REDEMPTION		16,166	16,166	16,567	16,556		(390)		(390)		16,166				436	06/01/2033	1
31401Y-DT-9	FED NATL MTG ASSOC #722014		06/01/2007	SCHEDULED REDEMPTION		339	339	356	352		(13)		(13)		339				10	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		06/01/2007	SCHEDULED REDEMPTION		5,955	5,955	5,958	5,958		(3)		(3)		5,955				135	07/01/2033	1
31402A-JW-7	FED NATL MTG ASSOC #723077		06/01/2007	SCHEDULED REDEMPTION		2,275	2,275	2,178	2,183		92		92		2,275				48	04/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		06/01/2007	SCHEDULED REDEMPTION		4,801	4,801	4,929	4,917		(116)		(116)		4,801				125	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		06/01/2007	SCHEDULED REDEMPTION		54,468	54,468	55,047	55,014		(546)		(546)		54,468				1,428	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2007	SCHEDULED REDEMPTION		100,700	100,700	100,338	100,356		344		344		100,700				2,236	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		06/01/2007	SCHEDULED REDEMPTION		11,294	11,294	11,301	11,301		(7)		(7)		11,294				267	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		06/01/2007	SCHEDULED REDEMPTION		68,073	68,073	69,441	69,312		(1,239)		(1,239)		68,073				1,766	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		06/01/2007	SCHEDULED REDEMPTION		56,922	56,922	58,118	58,009		(1,087)		(1,087)		56,922				1,477	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2007	SCHEDULED REDEMPTION		1,527	1,527	1,560	1,558		(31)		(31)		1,527				43	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		06/01/2007	SCHEDULED REDEMPTION		586,871	586,871	576,693	576,840		10,031		10,031		586,871				13,832	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		06/01/2007	SCHEDULED REDEMPTION		12,469	12,469	12,434	12,437		32		32		12,469				295	04/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2007	SCHEDULED REDEMPTION		10,395	10,395	10,337	10,346		49		49		10,395				220	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		06/01/2007	SCHEDULED REDEMPTION		22,310	22,310	22,875	22,851		(541)		(541)		22,310				632	08/01/2034	1
31402E-J4-1	FED NATL MTG ASSOC #726683		06/01/2007	SCHEDULED REDEMPTION		12,992	12,992	13,001	13,000		(8)		(8)		12,992				307	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		06/01/2007	SCHEDULED REDEMPTION		127,641	127,641	129,232	129,114		(1,474)		(1,474)		127,641				2,949	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		06/01/2007	SCHEDULED REDEMPTION		316	316	317	317						316				8	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		06/01/2007	SCHEDULED REDEMPTION		2,501	2,501	2,434	2,435		66		66		2,501				61	08/01/2033	1
31402E-WR-5	FED NATL MTG ASSOC #727056		06/01/2007	SCHEDULED REDEMPTION		103,673	103,673	102,571	102,652		1,021		1,021		103,673				2,364	09/01/2033	1
31402E-XX-1	FED NATL MTG ASSOC #727094		06/01/2007	SCHEDULED REDEMPTION		16,365	16,365	15,492	15,503		862		862		16,365				340	08/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		06/01/2007	SCHEDULED REDEMPTION		6,469	6,469	6,302	6,309		161		161		6,469				152	08/01/2033	1
31402H-J6-9	FED NATL MTG ASSOC #729385		06/01/2007	SCHEDULED REDEMPTION		138,198	138,198	132,131	132,286		5,913		5,913		138,198				3,076	08/01/2033	1
31402H-PE-5	FED NATL MTG ASSOC #729521		06/01/2007	SCHEDULED REDEMPTION		2,580	2,580	2,581	2,581		(2)		(2)		2,580				59	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2007	SCHEDULED REDEMPTION		233,810	233,810	227,530	227,603		6,207		6,207		233,810				5,632	07/01/2033	1
31402H-YP-0	FED NATL MTG ASSOC #729818		06/01/2007	SCHEDULED REDEMPTION		649	649	663	661		(12)		(12)		649				16	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		06/01/2007	SCHEDULED REDEMPTION		25,651	25,651	25,940	25,937		(286)		(286)		25,651				767	08/01/2034	1
31402J-2E-6	FED NATL MTG ASSOC #730773		06/01/2007	SCHEDULED REDEMPTION		139	139	132	132		7		7		139				3	08/01/2033	1
31402J-2F-3	FED NATL MTG ASSOC #730774		06/01/2007	SCHEDULED REDEMPTION		181,709	181,709	179,778	179,910		1,799		1,799		181,709				4,332	08/01/2033	1
31402K-GP-3	FED NATL MTG ASSOC #731106		06/01/2007	SCHEDULED REDEMPTION		6,744	6,744	6,384	6,388		355		355		6,744				143	07/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		06/01/2007	SCHEDULED REDEMPTION		110,167	110,167	109,358	109,415		752		752		110,167				2,635	08/01/2033	1
31402K-2L-7	FED NATL MTG ASSOC #731679		06/01/2007	SCHEDULED REDEMPTION		1,577	1,577	1,611	1,605		(28)		(28)		1,577				39	02/01/2019	1
31402N-GL-6	FED NATL MTG ASSOC #733803		06/01/2007	SCHEDULED REDEMPTION		17,765	17,765	18,479	18,038		(273)		(273)		17,765				504	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		06/01/2007	SCHEDULED REDEMPTION		18,474	18,474	18,763	18,736		(262)		(262)		18,474				495	12/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402N-4B-1	FED NATL MTG ASSOC #734418		06/01/2007	SCHEDULED REDEMPTION		354,434	354,434	339,703	340,629		13,805		13,805		354,434				7,875	08/01/2033	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		06/01/2007	SCHEDULED REDEMPTION		273	273	287	285		(11)		(11)		273				8	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		06/01/2007	SCHEDULED REDEMPTION		1,462	1,462	1,490	1,485		(23)		(23)		1,462				35	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		06/01/2007	SCHEDULED REDEMPTION		965	965	939	939		26		26		965				23	08/01/2033	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		06/01/2007	SCHEDULED REDEMPTION		23,032	23,032	23,009	23,011		21		21		23,032				493	11/01/2019	1
31402Q-7H-8	FED NATL MTG ASSOC #735396		06/01/2007	SCHEDULED REDEMPTION		1,097	1,097	1,067	1,070		27		27		1,097				24	04/01/2035	1
31402R-DA-4	FED NATL MTG ASSOC #735497		06/01/2007	SCHEDULED REDEMPTION		6,377	6,377	6,204	6,219		158		158		6,377				141	05/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		06/01/2007	SCHEDULED REDEMPTION		2,928	2,928	3,073	3,039		(111)		(111)		2,928				91	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		06/01/2007	SCHEDULED REDEMPTION		14,953	14,953	14,568	14,583		370		370		14,953				326	09/01/2033	1
31402T-M7-7	FED NATL MTG ASSOC #737582		06/01/2007	SCHEDULED REDEMPTION		1,398	1,398	1,435	1,435		(37)		(37)		1,398				43	09/01/2033	1
31402T-V4-4	FED NATL MTG ASSOC #737835		06/01/2007	SCHEDULED REDEMPTION		30,972	30,972	29,705	29,778		1,194		1,194		30,972				656	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		06/01/2007	SCHEDULED REDEMPTION		28,294	28,294	27,564	27,593		701		701		28,294				698	09/01/2033	1
31402U-ME-9	FED NATL MTG ASSOC #738457		06/01/2007	SCHEDULED REDEMPTION		7,195	7,195	6,811	6,816		379		379		7,195				150	09/01/2033	1
31402U-X9-8	FED NATL MTG ASSOC #738804		06/01/2007	SCHEDULED REDEMPTION		71,125	71,125	73,726	73,006		(1,880)		(1,880)		71,125				1,738	10/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		06/01/2007	SCHEDULED REDEMPTION		317	317	333	328		(11)		(11)		317				9	09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		06/01/2007	SCHEDULED REDEMPTION		385,960	385,960	398,141	394,960		(9,000)		(9,000)		385,960				10,540	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		06/01/2007	SCHEDULED REDEMPTION		325	325	333	331		(6)		(6)		325				8	09/01/2018	1
31402W-LA-4	FED NATL MTG ASSOC #740221		06/01/2007	SCHEDULED REDEMPTION		7,440	7,440	7,043	7,048		392		392		7,440				157	09/01/2033	1
31402W-LE-6	FED NATL MTG ASSOC #740225		06/01/2007	SCHEDULED REDEMPTION		11,256	11,256	10,693	10,742		514		514		11,256				247	09/01/2033	1
31402W-NL-8	FED NATL MTG ASSOC #740295		06/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,505	1,506		84		84		1,589				32	10/01/2033	1
31402W-QE-1	FED NATL MTG ASSOC #740353		06/01/2007	SCHEDULED REDEMPTION		83,645	83,645	84,688	84,611		(966)		(966)		83,645				2,147	10/01/2033	1
31402W-SP-4	FED NATL MTG ASSOC #740426		06/01/2007	SCHEDULED REDEMPTION		2,540	2,540	2,621	2,598		(58)		(58)		2,540				72	09/01/2033	1
31402X-R4-0	FED NATL MTG ASSOC #741307		05/01/2007	SCHEDULED REDEMPTION		18,030	18,030	18,935	18,640		(610)		(610)		18,030				488	09/01/2033	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		06/01/2007	SCHEDULED REDEMPTION		2,162	2,162	2,217	2,214		(52)		(52)		2,162				55	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		06/01/2007	SCHEDULED REDEMPTION		154,086	154,086	157,222	156,988		(2,902)		(2,902)		154,086				4,092	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		06/01/2007	SCHEDULED REDEMPTION		61,320	61,320	59,672	59,692		1,628		1,628		61,320				1,481	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		06/01/2007	SCHEDULED REDEMPTION		268,297	268,297	262,931	263,158		5,139		5,139		268,297				6,397	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		06/01/2007	SCHEDULED REDEMPTION		255,438	255,438	257,035	256,770		(1,332)		(1,332)		255,438				7,000	09/01/2033	1
31402Y-QH-0	FED NATL MTG ASSOC #742156		06/01/2007	SCHEDULED REDEMPTION		54,904	54,904	56,508	56,093		(1,189)		(1,189)		54,904				1,383	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		06/01/2007	SCHEDULED REDEMPTION		266,141	266,141	274,458	273,972		(7,831)		(7,831)		266,141				6,893	10/01/2033	1
31403B-HM-8	FED NATL MTG ASSOC #743736		05/01/2007	Various		945	945	970	969		(25)		(25)		945				26	11/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		06/01/2007	SCHEDULED REDEMPTION		87,446	87,446	89,763	89,736		(2,290)		(2,290)		87,446				2,832	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		06/01/2007	SCHEDULED REDEMPTION		18,693	18,693	18,705	18,704		(11)		(11)		18,693				462	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		06/01/2007	SCHEDULED REDEMPTION		2,012	2,012	2,013	2,013		(1)		(1)		2,012				48	11/01/2033	1
31403C-VQ-1	FED NATL MTG ASSOC #745023		05/01/2007	SCHEDULED REDEMPTION		113,107	113,107	115,232			(2,125)		(2,125)		113,107				1,225	11/01/2035	1
31403D-MM-8	FED NATL MTG ASSOC #745664		05/01/2007	SCHEDULED REDEMPTION		1,819	1,819	1,853			(34)		(34)		1,819				20	07/01/2036	1
31403D-RY-7	FED NATL MTG ASSOC #745803		05/18/2007	CHASE SECURITIES		233,252	228,951	233,025							233,025		228	228		08/01/2036	1
31403D-SB-6	FED NATL MTG ASSOC #745814		05/01/2007	SCHEDULED REDEMPTION		125,028	125,028	127,377			(2,349)		(2,349)		125,028				1,354	07/01/2036	1
31403D-SH-3	FED NATL MTG ASSOC #745820		05/01/2007	SCHEDULED REDEMPTION		29,812	29,812	30,372			(560)		(560)		29,812				323	08/01/2036	1
31403D-WF-2	FED NATL MTG ASSOC #745946		06/01/2007	SCHEDULED REDEMPTION		25,911	25,911	25,733	25,735		177		177		25,911				674	11/01/2036	1
31403E-M4-6	FED NATL MTG ASSOC #746579		06/01/2007	SCHEDULED REDEMPTION		4,193	4,193	4,195	4,195		(2)		(2)		4,193				100	10/01/2033	1
31403F-HE-7	FED NATL MTG ASSOC #747329		05/01/2007	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				2	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		06/01/2007	SCHEDULED REDEMPTION		104,906	104,906	103,021	103,100		1,806		1,806		104,906				2,462	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		06/01/2007	SCHEDULED REDEMPTION		57,436	57,436	57,472	57,470		(34)		(34)		57,436				1,243	10/01/2033	1
31403G-RW-4	FED NATL MTG ASSOC #748501		06/01/2007	SCHEDULED REDEMPTION		21,880	21,880	21,316	21,340		541		541		21,880				503	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		06/01/2007	SCHEDULED REDEMPTION		13,767	13,767	13,412	13,426		341		341		13,767				328	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2007	SCHEDULED REDEMPTION		4,643	4,643	4,834	4,772		(129)		(129)		4,643				142	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		06/01/2007	SCHEDULED REDEMPTION		58,253	58,253	60,220	59,971		(1,718)		(1,718)		58,253				1,585	11/01/2018	1
31403H-E5-5	FED NATL MTG ASSOC #749056		06/01/2007	SCHEDULED REDEMPTION		10,951	10,951	10,768	10,771		180		180		10,951				285	11/01/2033	1
31403H-JY-7	FED NATL MTG ASSOC #749179		06/01/2007	SCHEDULED REDEMPTION		4,996	4,996	4,862	4,864		133		133		4,996				119	10/01/2033	1
31403J-RX-6	FED NATL MTG ASSOC #750302		06/01/2007	SCHEDULED REDEMPTION		6,818	6,818	6,454	6,459		359		359		6,818				130	09/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		06/01/2007	SCHEDULED REDEMPTION		8,908	8,908	8,669	8,672		237		237		8,908				221	11/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		06/01/2007	SCHEDULED REDEMPTION		28,147	28,147	28,351	28,344		(197)		(197)		28,147				762	01/01/2019	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		06/01/2007	SCHEDULED REDEMPTION		25,871	25,871	25,434	25,449		422		422		25,871				634	02/01/2034	1
31403K-JW-4	FED NATL MTG ASSOC #750977		06/01/2007	SCHEDULED REDEMPTION		43,012	43,012	41,063	41,263		1,749		1,749		43,012				919	11/01/2033	1
31403K-JX-2	FED NATL MTG ASSOC #750978		06/01/2007	SCHEDULED REDEMPTION		8,941	8,941	8,711	8,720		222		222		8,941				211	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		06/01/2007	SCHEDULED REDEMPTION		1,883	1,883	1,929	1,927		(44)		(44)		1,883				53	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		06/01/2007	SCHEDULED REDEMPTION		149,942	149,942	152,740	152,138		(2,196)		(2,196)		149,942				3,765	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		06/01/2007	SCHEDULED REDEMPTION		703,440	703,440	717,949	714,442		(11,001)		(11,001)		703,440				17,871	12/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403N-CF-2	FED NATL MTG ASSOC #753470		06/01/2007	SCHEDULED REDEMPTION		2,273	2,273	2,212	2,213		60		60		2,273				51	11/01/2033	1
31403N-KJ-5	FED NATL MTG ASSOC #753697		06/01/2007	SCHEDULED REDEMPTION		1,052	1,052	996	997		55		55		1,052				20	09/01/2033	1
31403N-RZ-2	FED NATL MTG ASSOC #753904		05/01/2007	SCHEDULED REDEMPTION		381	381	399	398		(17)		(17)		381				10	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		06/01/2007	SCHEDULED REDEMPTION		60,049	60,049	61,907	61,419		(1,370)		(1,370)		60,049				1,798	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		06/01/2007	SCHEDULED REDEMPTION		7,691	7,691	7,778	7,777		(86)		(86)		7,691				230	11/01/2033	1
31403R-DC-9	FED NATL MTG ASSOC #755299		06/01/2007	SCHEDULED REDEMPTION		4,342	4,342	4,110	4,113		229		229		4,342				93	12/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		06/01/2007	SCHEDULED REDEMPTION		4,041	4,041	3,937	3,941		100		100		4,041				96	12/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		06/01/2007	SCHEDULED REDEMPTION		15,174	15,174	14,920	14,925		249		249		15,174				415	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		06/01/2007	SCHEDULED REDEMPTION		1,982	1,982	2,074	2,070		(88)		(88)		1,982				61	08/01/2034	1
31403T-QF-4	FED NATL MTG ASSOC #757454		06/01/2007	SCHEDULED REDEMPTION		7,834	7,834	7,891	7,890		(55)		(55)		7,834				204	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		06/01/2007	SCHEDULED REDEMPTION		107,901	107,901	110,202	109,734		(1,833)		(1,833)		107,901				2,940	02/01/2034	1
31403U-GR-6	FED NATL MTG ASSOC #758108		06/01/2007	SCHEDULED REDEMPTION		1,157	1,157	1,169	1,166		(9)		(9)		1,157				27	12/01/2018	1
31403U-HE-4	FED NATL MTG ASSOC #758129		06/01/2007	SCHEDULED REDEMPTION		43,764	43,764	41,429	41,458		2,306		2,306		43,764				980	12/01/2033	1
31403V-YT-0	FED NATL MTG ASSOC #759522		06/01/2007	SCHEDULED REDEMPTION		13,182	13,182	12,960	12,965		217		217		13,182				348	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		06/01/2007	SCHEDULED REDEMPTION		15,273	15,273	15,016	15,022		252		252		15,273				353	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		06/01/2007	SCHEDULED REDEMPTION		2,867	2,867	2,896	2,889		(22)		(22)		2,867				66	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		06/01/2007	SCHEDULED REDEMPTION		1,102	1,102	1,114	1,114		(12)		(12)		1,102				31	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		06/01/2007	SCHEDULED REDEMPTION		2,616	2,616	2,634	2,634		(18)		(18)		2,616				68	03/01/2019	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		06/01/2007	SCHEDULED REDEMPTION		10,668	10,668	10,489	10,493		175		175		10,668				286	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		06/01/2007	SCHEDULED REDEMPTION		1,264	1,264	1,291	1,286		(22)		(22)		1,264				31	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		06/01/2007	SCHEDULED REDEMPTION		13,556	13,556	13,658	13,654		(98)		(98)		13,556				352	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		06/01/2007	SCHEDULED REDEMPTION		2,904	2,904	2,967	2,959		(56)		(56)		2,904				69	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		06/01/2007	SCHEDULED REDEMPTION		164,182	164,182	170,698	168,556		(4,374)		(4,374)		164,182				4,881	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		06/01/2007	SCHEDULED REDEMPTION		8,591	8,591	8,446	8,450		142		142		8,591				223	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		06/01/2007	SCHEDULED REDEMPTION		11,086	11,086	10,899	10,903		183		183		11,086				298	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		06/01/2007	SCHEDULED REDEMPTION		8,006	8,006	7,871	7,875		132		132		8,006				216	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		06/01/2007	SCHEDULED REDEMPTION		1,441	1,441	1,477	1,474		(33)		(33)		1,441				39	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		06/01/2007	SCHEDULED REDEMPTION		53,009	53,009	52,115	52,135		874		874		53,009				1,379	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		05/01/2007	SCHEDULED REDEMPTION		11,100	11,100	11,561	11,542		(442)		(442)		11,100				301	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		06/01/2007	SCHEDULED REDEMPTION		30,894	30,894	31,565	31,429		(534)		(534)		30,894				845	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		06/01/2007	SCHEDULED REDEMPTION		18,879	18,879	18,561	18,572		308		308		18,879				493	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		06/01/2007	SCHEDULED REDEMPTION		33,410	33,410	33,652	33,642		(232)		(232)		33,410				834	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		06/01/2007	SCHEDULED REDEMPTION		328	328	322	322		5		5		328				9	03/01/2034	1
31404F-CH-4	FED NATL MTG ASSOC #766972		06/01/2007	SCHEDULED REDEMPTION		6,465	6,465	6,299	6,306		159		159		6,465				160	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		06/01/2007	SCHEDULED REDEMPTION		66,277	66,277	68,700	67,989		(1,712)		(1,712)		66,277				1,986	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2007	SCHEDULED REDEMPTION		8,077	8,077	8,257	8,216		(138)		(138)		8,077				210	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		06/01/2007	SCHEDULED REDEMPTION		2,498	2,498	2,427	2,429		70		70		2,498				59	03/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		06/01/2007	SCHEDULED REDEMPTION		879	879	901	900		(21)		(21)		879				26	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		06/01/2007	SCHEDULED REDEMPTION		2,378	2,378	2,465	2,449		(71)		(71)		2,378				71	03/01/2034	1
31404J-04-0	FED NATL MTG ASSOC #770075		06/01/2007	SCHEDULED REDEMPTION		32,271	32,271	31,731	31,753		518		518		32,271				805	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		06/01/2007	SCHEDULED REDEMPTION		20,536	20,536	20,190	20,199		337		337		20,536				537	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		06/01/2007	SCHEDULED REDEMPTION		745	745	733	733		12		12		745				19	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		06/01/2007	SCHEDULED REDEMPTION		1,612	1,612	1,585	1,586		26		26		1,612				43	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		06/01/2007	SCHEDULED REDEMPTION		26,603	26,603	26,154	26,164		439		439		26,603				730	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		06/01/2007	SCHEDULED REDEMPTION		37,849	37,849	37,211	37,227		622		622		37,849				966	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		06/01/2007	SCHEDULED REDEMPTION		10,548	10,548	10,372	10,377		171		171		10,548				289	04/01/2034	1
31404P-QL-8	FED NATL MTG ASSOC #774559		06/01/2007	SCHEDULED REDEMPTION		541	541	514	517		24		24		541				12	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		06/01/2007	SCHEDULED REDEMPTION		13,892	13,892	13,497	13,504		387		387		13,892				339	05/01/2034	1
31404R-TH-0	FED NATL MTG ASSOC #776452		05/01/2007	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				3	01/01/2034	1
31404R-X2-8	FED NATL MTG ASSOC #776597		06/01/2007	SCHEDULED REDEMPTION		3,739	3,739	3,552	3,575		164		164		3,739				79	04/01/2029	1
31404S-J7-1	FED NATL MTG ASSOC #777086		06/01/2007	SCHEDULED REDEMPTION		2,166	2,166	2,105	2,106		61		61		2,166				49	05/01/2034	1
31404S-5F-8	FED NATL MTG ASSOC #777646		06/01/2007	SCHEDULED REDEMPTION		52,567	52,567	51,155	51,170		1,397		1,397		52,567				1,165	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		06/01/2007	SCHEDULED REDEMPTION		28,080	28,080	27,283	27,299		781		781		28,080				668	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		06/01/2007	SCHEDULED REDEMPTION		10,772	10,772	10,805	10,805		(33)		(33)		10,772				281	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		06/01/2007	SCHEDULED REDEMPTION		2,582	2,582	2,547	2,552		30		30		2,582				68	06/01/2034	1
31405A-T5-2	FED NATL MTG ASSOC #783672		06/01/2007	SCHEDULED REDEMPTION		107,120	107,120	103,020	103,320		3,801		3,801		107,120				2,110	06/01/2034	1
31405D-FF-9	FED NATL MTG ASSOC #785966		06/01/2007	SCHEDULED REDEMPTION		125,118	125,118	126,025	125,976		(858)		(858)		125,118				3,321	07/01/2019	1
31405D-HS-9	FED NATL MTG ASSOC #786041		05/01/2007	SCHEDULED REDEMPTION		73	73	76	76		(3)		(3)		73				2	07/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		06/01/2007	SCHEDULED REDEMPTION		201,758	201,758	207,073	206,744		(4,986)		(4,986)		201,758				5,998	07/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31405E-CD-5	FED NATL MTG ASSOC #786768		05/01/2007	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	08/01/2034	1
31405F-NC-2	FED NATL MTG ASSOC #787987		05/01/2007	SCHEDULED REDEMPTION		116	116	121	121		(5)		(5)		116				3	07/01/2034	1
31405H-E3-8	FED NATL MTG ASSOC #789554		06/01/2007	SCHEDULED REDEMPTION		4,775	4,775	4,810	4,809		(33)		(33)		4,775				125	04/01/2019	1
31405H-H7-6	FED NATL MTG ASSOC #789654		06/01/2007	SCHEDULED REDEMPTION		70,581	70,581	71,092	71,056		(475)		(475)		70,581				1,672	11/01/2019	1
31405J-J9-6	FED NATL MTG ASSOC #790588		06/01/2007	SCHEDULED REDEMPTION		34,080	34,080	34,661	34,638		(558)		(558)		34,080				1,105	09/01/2034	1
31405J-NQ-3	FED NATL MTG ASSOC #790699		05/01/2007	SCHEDULED REDEMPTION		9,280	9,280	9,698	9,682		(402)		(402)		9,280				251	09/01/2034	1
31405J-VW-1	FED NATL MTG ASSOC #790929		05/01/2007	SCHEDULED REDEMPTION		182	182	191	191		(8)		(8)		182				5	09/01/2034	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		06/01/2007	SCHEDULED REDEMPTION		2,289	2,289	2,349	2,345		(56)		(56)		2,289				70	09/01/2034	1
31405N-SJ-5	FED NATL MTG ASSOC #794421		05/01/2007	SCHEDULED REDEMPTION		17,677	17,677	18,142	18,103		(426)		(426)		17,677				479	09/01/2034	1
31405R-DZ-6	FED NATL MTG ASSOC #796720		05/01/2007	SCHEDULED REDEMPTION		9,291	9,291	9,715	9,699		(408)		(408)		9,291				252	08/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		06/01/2007	SCHEDULED REDEMPTION		6,630	6,630	6,959	6,869		(239)		(239)		6,630				204	10/01/2034	1
31405R-MC-7	FED NATL MTG ASSOC #796955		06/01/2007	SCHEDULED REDEMPTION		131,512	131,512	133,752	133,370		(1,858)		(1,858)		131,512				3,590	10/01/2034	1
31405R-5W-2	FED NATL MTG ASSOC #797461		06/01/2007	SCHEDULED REDEMPTION		10,516	10,516	9,623	9,660		856		856		10,516				199	01/01/2035	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		06/01/2007	SCHEDULED REDEMPTION		263,755	263,755	271,997	270,324		(6,569)		(6,569)		263,755				7,546	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		06/01/2007	SCHEDULED REDEMPTION		3,285	3,285	3,015	3,026		258		258		3,285				70	08/01/2035	1
31405S-FS-8	FED NATL MTG ASSOC #797677		06/01/2007	SCHEDULED REDEMPTION		8,989	8,989	8,252	8,283		706		706		8,989				195	10/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		06/01/2007	SCHEDULED REDEMPTION		5,082	5,082	5,161	5,156		(74)		(74)		5,082				122	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		06/01/2007	SCHEDULED REDEMPTION		206,839	206,839	217,084	214,283		(7,444)		(7,444)		206,839				6,179	11/01/2034	1
31405W-XF-7	FED NATL MTG ASSOC #801778		05/18/2007	CHASE SECURITIES		60,521	59,405	60,468							60,468		53	53		01/01/2037	1
31405X-NJ-8	FED NATL MTG ASSOC #802393		06/01/2007	SCHEDULED REDEMPTION		146,807	146,807	150,168	149,690		(2,883)		(2,883)		146,807				4,394	01/01/2035	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		06/01/2007	SCHEDULED REDEMPTION		159,103	159,103	164,075	163,282		(4,179)		(4,179)		159,103				3,993	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		06/01/2007	SCHEDULED REDEMPTION		4,040	4,040	4,006	4,007		32		32		4,040				105	03/01/2035	1
31406C-F4-5	FED NATL MTG ASSOC #805787		06/01/2007	SCHEDULED REDEMPTION		124,413	124,413	126,532	126,152		(1,740)		(1,740)		124,413				2,923	11/01/2034	1
31406D-BP-0	FED NATL MTG ASSOC #806546		06/01/2007	SCHEDULED REDEMPTION		2,932	2,932	2,978	2,970		(38)		(38)		2,932				76	12/01/2019	1
31406D-XX-9	FED NATL MTG ASSOC #807194		06/01/2007	SCHEDULED REDEMPTION		4,529	4,529	4,580	4,573		(44)		(44)		4,529				118	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		06/01/2007	SCHEDULED REDEMPTION		26,851	26,851	27,244	27,220		(369)		(369)		26,851				635	01/01/2020	1
31406E-DC-5	FED NATL MTG ASSOC #807499		06/01/2007	SCHEDULED REDEMPTION		843,316	843,316	862,620	859,879		(16,563)		(16,563)		843,316				23,444	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		06/01/2007	SCHEDULED REDEMPTION		261,963	261,963	267,284	266,340		(4,377)		(4,377)		261,963				6,914	01/01/2035	1
31406E-ZB-3	FED NATL MTG ASSOC #808138		06/01/2007	SCHEDULED REDEMPTION		283	283	274	275		8		8		283				6	03/01/2035	1
31406F-A9-2	FED NATL MTG ASSOC #808332		06/01/2007	SCHEDULED REDEMPTION		58,129	58,129	60,750	60,649		(2,520)		(2,520)		58,129				1,886	02/01/2035	1
31406F-TY-7	FED NATL MTG ASSOC #808867		06/01/2007	SCHEDULED REDEMPTION		132,758	132,758	135,797	135,345		(2,587)		(2,587)		132,758				3,965	01/01/2035	1
31406F-UT-6	FED NATL MTG ASSOC #808894		06/01/2007	SCHEDULED REDEMPTION		60,350	60,350	61,732	61,526		(1,176)		(1,176)		60,350				1,515	01/01/2035	1
31406G-SX-8	FED NATL MTG ASSOC #809734		06/01/2007	SCHEDULED REDEMPTION		4,193	4,193	4,289	4,274		(81)		(81)		4,193				119	02/01/2035	1
31406G-VA-4	FED NATL MTG ASSOC #809809		06/01/2007	SCHEDULED REDEMPTION		330,686	330,686	338,256	337,080		(6,394)		(6,394)		330,686				9,351	02/01/2035	1
31406H-5W-3	FED NATL MTG ASSOC #810961		06/01/2007	SCHEDULED REDEMPTION		31,674	31,674	31,591	31,583		92		92		31,674				780	04/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		06/01/2007	SCHEDULED REDEMPTION		6,185	6,185	6,257	6,252		(67)		(67)		6,185				150	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		06/01/2007	SCHEDULED REDEMPTION		2,214	2,214	2,244	2,242		(28)		(28)		2,214				54	07/01/2020	1
31406J-W7-4	FED NATL MTG ASSOC #811670		06/01/2007	SCHEDULED REDEMPTION		630	630	642	640		(11)		(11)		630				16	03/01/2020	1
31406J-W8-2	FED NATL MTG ASSOC #811671		06/01/2007	SCHEDULED REDEMPTION		102	102	99	100		3		3		102				2	03/01/2035	1
31406J-4T-7	FED NATL MTG ASSOC #811834		06/01/2007	SCHEDULED REDEMPTION		2,688	2,688	2,772	2,754		(66)		(66)		2,688				76	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		06/01/2007	SCHEDULED REDEMPTION		142,150	142,150	146,592	145,657		(3,507)		(3,507)		142,150				4,252	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		06/01/2007	SCHEDULED REDEMPTION		168,542	168,542	167,113	167,188		1,354		1,354		168,542				3,899	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		06/01/2007	SCHEDULED REDEMPTION		66,463	66,463	65,899	65,929		534		534		66,463				1,822	03/01/2035	1
31406K-ZC-7	FED NATL MTG ASSOC #812639		06/01/2007	SCHEDULED REDEMPTION		3,785	3,785	3,833	3,826		(41)		(41)		3,785				98	04/01/2035	1
31406K-5D-8	FED NATL MTG ASSOC #812744		06/01/2007	SCHEDULED REDEMPTION		152,753	152,753	156,250	155,753		(3,000)		(3,000)		152,753				4,571	02/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		06/01/2007	SCHEDULED REDEMPTION		9,143	9,143	9,289	9,273		(130)		(130)		9,143				236	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		06/01/2007	SCHEDULED REDEMPTION		71,047	71,047	70,445	70,476		571		571		71,047				1,949	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		06/01/2007	SCHEDULED REDEMPTION		137,884	137,884	136,715	136,779		1,105		1,105		137,884				3,584	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		06/01/2007	SCHEDULED REDEMPTION		56,019	56,019	57,769	57,401		(1,382)		(1,382)		56,019				1,675	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		06/01/2007	SCHEDULED REDEMPTION		80,676	80,676	83,197	82,685		(2,010)		(2,010)		80,676				2,037	02/01/2035	1
31406M-GV-2	FED NATL MTG ASSOC #813912		06/01/2007	SCHEDULED REDEMPTION		4,723	4,723	4,667	4,667		56		56		4,723				110	11/01/2020	1
31406M-HD-1	FED NATL MTG ASSOC #813928		06/01/2007	SCHEDULED REDEMPTION		5,037	5,037	4,931	4,938		99		99		5,037				96	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		06/01/2007	SCHEDULED REDEMPTION		20,448	20,448	20,275	20,284		164		164		20,448				531	03/01/2035	1
31406M-WP-7	FED NATL MTG ASSOC #814354		06/01/2007	SCHEDULED REDEMPTION		10,557	10,557	10,799	10,762		(204)		(204)		10,557				299	03/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		06/01/2007	SCHEDULED REDEMPTION		551,973	551,973	547,292	547,537		4,435		4,435		551,973				14,719	04/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		06/01/2007	SCHEDULED REDEMPTION		387,585	387,585	390,674	390,235		(2,650)		(2,650)		387,585				10,597	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		06/01/2007	SCHEDULED REDEMPTION		5,516	5,516	5,366	5,378		138		138		5,516				109	02/01/2035	1
31406N-4F-8	FED NATL MTG ASSOC #815422		06/01/2007	SCHEDULED REDEMPTION		15,740	15,740	15,219	15,241		499		499		15,740				327	02/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		06/01/2007	SCHEDULED REDEMPTION		59,643	59,643	60,314	60,222		(580)		(580)		59,643				1,620	03/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31406P-E8-8	FED NATL MTG ASSOC #815659		06/01/2007	SCHEDULED REDEMPTION		102,803	102,803	102,579	102,607		196		196		102,803				2,395	02/01/2035	1
31406P-U6-4	FED NATL MTG ASSOC #816105		06/01/2007	SCHEDULED REDEMPTION		2,562	2,562	2,594	2,589		(27)		(27)		2,562				67	05/01/2035	1
31406P-VR-7	FED NATL MTG ASSOC #816124		06/01/2007	SCHEDULED REDEMPTION		111	111	102	102		9		9		111				2	09/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		06/01/2007	SCHEDULED REDEMPTION		143,877	143,877	142,657	142,721		1,156		1,156		143,877				3,347	03/01/2035	1
31406Q-GW-1	FED NATL MTG ASSOC #816613		06/01/2007	SCHEDULED REDEMPTION		142,883	142,883	146,153	145,667		(2,784)		(2,784)		142,883				4,282	03/01/2035	1
31406Q-VK-0	FED NATL MTG ASSOC #817018		06/01/2007	SCHEDULED REDEMPTION		882	882	856	859		24		24		882				19	02/01/2035	1
31406R-D9-3	FED NATL MTG ASSOC #817428		06/01/2007	SCHEDULED REDEMPTION		22,363	22,363	20,529	20,605		1,758		1,758		22,363				423	08/01/2035	1
31406R-KM-6	FED NATL MTG ASSOC #817600		06/01/2007	SCHEDULED REDEMPTION		469	469	476	476		(7)		(7)		469				11	11/01/2020	1
31406R-KN-4	FED NATL MTG ASSOC #817601		06/01/2007	SCHEDULED REDEMPTION		292	292	268	269		23		23		292				6	10/01/2035	1
31406R-QH-1	FED NATL MTG ASSOC #817756		05/01/2007	SCHEDULED REDEMPTION		12,593	12,593	12,443	12,444		150		150		12,593				262	04/01/2021	1
31406R-S2-2	FED NATL MTG ASSOC #817837		05/01/2007	SCHEDULED REDEMPTION		969	969	958	958		12		12		969				20	11/01/2021	1
31406R-3E-3	FED NATL MTG ASSOC #818097		05/18/2007	CHASE SECURITIES		493,188	484,092	492,701							492,701		487	487		05/01/2037	1
31406S-4L-4	FED NATL MTG ASSOC #819027		06/01/2007	SCHEDULED REDEMPTION		155,533	155,533	154,214	154,287		1,246		1,246		155,533				4,260	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		06/01/2007	SCHEDULED REDEMPTION		309,380	309,380	312,549	312,460		(3,080)		(3,080)		309,380				8,588	04/01/2035	1
31406T-DE-8	FED NATL MTG ASSOC #819201		06/01/2007	SCHEDULED REDEMPTION		16,883	16,883	16,846	16,851		32		32		16,883				439	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2007	SCHEDULED REDEMPTION		139,128	139,128	139,128	139,128						139,128				2,954	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		06/01/2007	SCHEDULED REDEMPTION		3,477	3,477	3,516	3,511		(34)		(34)		3,477				91	03/01/2035	1
31406U-CV-8	FED NATL MTG ASSOC #820084		05/01/2007	SCHEDULED REDEMPTION		4,302	4,302	4,496	4,489		(187)		(187)		4,302				117	04/01/2035	1
31406U-TG-3	FED NATL MTG ASSOC #820551		06/01/2007	SCHEDULED REDEMPTION		121,457	121,457	124,238	123,806		(2,348)		(2,348)		121,457				3,629	04/01/2035	1
31406V-EB-8	FED NATL MTG ASSOC #821030		06/01/2007	SCHEDULED REDEMPTION		252	252	245	246		6		6		252				5	05/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		06/01/2007	SCHEDULED REDEMPTION		2,043	2,043	2,075	2,073		(29)		(29)		2,043				50	05/01/2020	1
31406V-R4-0	FED NATL MTG ASSOC #821407		06/01/2007	SCHEDULED REDEMPTION		49,431	49,431	50,065	49,962		(531)		(531)		49,431				1,340	06/01/2035	1
31406V-VZ-6	FED NATL MTG ASSOC #821532		06/01/2007	SCHEDULED REDEMPTION		118,252	118,252	119,767	119,522		(1,271)		(1,271)		118,252				3,211	06/01/2035	1
31406V-2F-2	FED NATL MTG ASSOC #821674		06/01/2007	SCHEDULED REDEMPTION		125,531	125,531	127,140	126,880		(1,349)		(1,349)		125,531				3,399	06/01/2035	1
31406W-7D-0	FED NATL MTG ASSOC #822692		06/01/2007	SCHEDULED REDEMPTION		3,127	3,127	3,169	3,167		(39)		(39)		3,127				73	04/01/2020	1
31406X-DC-3	FED NATL MTG ASSOC #822799		06/01/2007	SCHEDULED REDEMPTION		587	587	540	542		45		45		587				12	04/01/2035	1
31406X-HS-4	FED NATL MTG ASSOC #822941		06/01/2007	SCHEDULED REDEMPTION		1,644	1,644	1,682	1,676		(31)		(31)		1,644				47	04/01/2035	1
31406X-P5-5	FED NATL MTG ASSOC #823144		06/01/2007	SCHEDULED REDEMPTION		3,681	3,681	3,779	3,754		(73)		(73)		3,681				104	04/01/2035	1
31406Y-R7-7	FED NATL MTG ASSOC #824110		06/01/2007	SCHEDULED REDEMPTION		122,633	122,633	125,900	125,061		(2,428)		(2,428)		122,633				3,094	04/01/2035	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2007	SCHEDULED REDEMPTION		10,488	10,488	10,488	10,488						10,488				249	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		06/01/2007	SCHEDULED REDEMPTION		761	761	770	770		(9)		(9)		761				18	05/01/2020	1
31407B-Q3-6	FED NATL MTG ASSOC #825874		06/01/2007	SCHEDULED REDEMPTION		1,063	1,063	976	979		84		84		1,063				23	08/01/2035	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		06/01/2007	SCHEDULED REDEMPTION		1,778	1,778	1,802	1,801		(22)		(22)		1,778				42	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		06/01/2007	SCHEDULED REDEMPTION		3,641	3,641	3,734	3,712		(70)		(70)		3,641				106	07/01/2035	1
31407C-5Y-9	FED NATL MTG ASSOC #827163		06/01/2007	SCHEDULED REDEMPTION		141,961	141,961	145,211	144,647		(2,686)		(2,686)		141,961				4,218	05/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		06/01/2007	SCHEDULED REDEMPTION		12,226	12,226	11,969	11,987		239		239		12,226				239	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		06/01/2007	SCHEDULED REDEMPTION		89,636	89,636	92,024	91,379		(1,743)		(1,743)		89,636				2,685	06/01/2035	1
31407E-J7-9	FED NATL MTG ASSOC #828386		05/01/2007	SCHEDULED REDEMPTION		43	43	44			(1)		(1)		43					06/01/2035	1
31407E-4F-7	FED NATL MTG ASSOC #828922		06/01/2007	SCHEDULED REDEMPTION		3,275	3,275	3,006	3,018		258		258		3,275				70	08/01/2035	1
31407F-BK-5	FED NATL MTG ASSOC #829042		06/01/2007	SCHEDULED REDEMPTION		872	872	884	884		(11)		(11)		872				20	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		06/01/2007	SCHEDULED REDEMPTION		2,030	2,030	2,063	2,061		(31)		(31)		2,030				49	09/01/2020	1
31407F-CL-2	FED NATL MTG ASSOC #829075		06/01/2007	SCHEDULED REDEMPTION		20,211	20,211	20,452	20,438		(227)		(227)		20,211				468	09/01/2020	1
31407F-DJ-6	FED NATL MTG ASSOC #829105		06/01/2007	SCHEDULED REDEMPTION		16,894	16,894	16,860	16,863		31		31		16,894				369	10/01/2020	1
31407F-HQ-6	FED NATL MTG ASSOC #829239		06/01/2007	SCHEDULED REDEMPTION		3,429	3,429	3,148	3,160		270		270		3,429				73	08/01/2035	1
31407F-KK-5	FED NATL MTG ASSOC #829298		06/01/2007	SCHEDULED REDEMPTION		23,199	23,199	21,296	21,375		1,824		1,824		23,199				501	09/01/2035	1
31407F-N6-3	FED NATL MTG ASSOC #829413		05/01/2007	SCHEDULED REDEMPTION		13,658	13,658	13,915			(257)		(257)		13,658				148	12/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2007	SCHEDULED REDEMPTION		300,056	300,056	300,056	300,056						300,056				7,185	06/01/2035	1
31407H-H8-2	FED NATL MTG ASSOC #831055		06/01/2007	SCHEDULED REDEMPTION		13,411	13,411	13,251	13,252		159		159		13,411				332	09/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		06/01/2007	SCHEDULED REDEMPTION		700	700	696	696		5		5		700				18	11/01/2035	1
31407H-V3-7	FED NATL MTG ASSOC #831434		05/01/2007	SCHEDULED REDEMPTION		6,674	6,674	6,595	6,595		79		79		6,674				139	03/01/2021	1
31407J-DD-1	FED NATL MTG ASSOC #831800		05/01/2007	SCHEDULED REDEMPTION		1,307	1,307	1,338	1,338		(31)		(31)		1,307				35	09/01/2036	1
31407J-DK-5	FED NATL MTG ASSOC #831806		05/01/2007	SCHEDULED REDEMPTION		24,753	24,753	25,218			(465)		(465)		24,753				268	10/01/2036	1
31407J-FT-4	FED NATL MTG ASSOC #831878		05/01/2007	SCHEDULED REDEMPTION		50,158	50,158	51,101			(942)		(942)		50,158				543	10/01/2036	1
31407J-GG-1	FED NATL MTG ASSOC #831899		05/01/2007	SCHEDULED REDEMPTION		7,201	7,201	7,115	7,115		86		86		7,201				150	10/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		06/01/2007	SCHEDULED REDEMPTION		760	760	769	768		(8)		(8)		760				17	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		06/01/2007	SCHEDULED REDEMPTION		4,440	4,440	4,511	4,506		(67)		(67)		4,440				105	08/01/2020	1
31407K-4M-8	FED NATL MTG ASSOC #833428		06/01/2007	SCHEDULED REDEMPTION		1,785	1,785	1,639	1,645		140		140		1,785				38	09/01/2035	1
31407L-E4-5	FED NATL MTG ASSOC #833655		06/01/2007	SCHEDULED REDEMPTION		62,411	62,411	63,584			(1,173)		(1,173)		62,411				683	08/01/2036	1
31407M-4H-5	FED NATL MTG ASSOC #835224		06/01/2007	SCHEDULED REDEMPTION		1,278	1,278	1,296	1,295		(16)		(16)		1,278				30	08/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407N-4K-8	FED NATL MTG ASSOC #835226		06/01/2007	SCHEDULED REDEMPTION		22,105	22,105	21,841	21,843		262		262		22,105				492	08/01/2020	1
31407N-FH-1	FED NATL MTG ASSOC #835468		06/01/2007	SCHEDULED REDEMPTION		1,196	1,196	1,210	1,209		(13)		(13)		1,196				28	10/01/2020	1
31407N-QM-8	FED NATL MTG ASSOC #835760		06/01/2007	SCHEDULED REDEMPTION		242,627	242,627	230,041			12,586		12,586		242,627				4,246	09/01/2035	1
31407N-X9-9	FED NATL MTG ASSOC #836004		06/01/2007	SCHEDULED REDEMPTION		3,724	3,724	3,768	3,765		(41)		(41)		3,724				87	09/01/2020	1
31407P-KG-2	FED NATL MTG ASSOC #836495		06/01/2007	SCHEDULED REDEMPTION		24,974	24,974	24,675	24,678		296		296		24,974				586	10/01/2020	1
31407Q-DZ-6	FED NATL MTG ASSOC #837220		06/01/2007	SCHEDULED REDEMPTION		1,866	1,866	1,865	1,865		1		1		1,866				40	08/01/2020	1
31407Q-TZ-9	FED NATL MTG ASSOC #837668		06/01/2007	SCHEDULED REDEMPTION		1,438	1,438	1,320	1,325		113		113		1,438				31	08/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2007	SCHEDULED REDEMPTION		9,553	9,553	9,553	9,553						9,553				225	07/01/2035	1
31407Q-6Y-7	FED NATL MTG ASSOC #837987		06/01/2007	SCHEDULED REDEMPTION		4,404	4,404	4,043	4,058		346		346		4,404				94	09/01/2035	1
31407R-HT-4	FED NATL MTG ASSOC #838242		06/01/2007	SCHEDULED REDEMPTION		1,039	1,039	954	957		82		82		1,039				23	08/01/2035	1
31407R-U6-9	FED NATL MTG ASSOC #838605		06/01/2007	SCHEDULED REDEMPTION		456	456	419	421		36		36		456				10	09/01/2035	1
31407R-VD-3	FED NATL MTG ASSOC #838612		06/01/2007	SCHEDULED REDEMPTION		10,645	10,645	9,772	9,808		837		837		10,645				238	09/01/2035	1
31407S-TX-0	FED NATL MTG ASSOC #839466		06/01/2007	SCHEDULED REDEMPTION		11,691	11,691	10,732	10,771		919		919		11,691				251	09/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2007	SCHEDULED REDEMPTION		152,586	152,586	152,586	152,586						152,586				3,785	07/01/2035	1
31407T-2L-3	FED NATL MTG ASSOC #840579		06/01/2007	SCHEDULED REDEMPTION		2,009	2,009	1,985	1,985		24		24		2,009				47	10/01/2020	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2007	SCHEDULED REDEMPTION		4,548	4,548	4,548	4,548						4,548				107	08/01/2035	1
31407U-2B-2	FED NATL MTG ASSOC #841470		06/01/2007	SCHEDULED REDEMPTION		729	729	669	672		57		57		729				16	09/01/2035	1
31407V-LY-9	FED NATL MTG ASSOC #841943		05/18/2007	CHASE SECURITIES		681,095	668,534	680,422							680,422		672	672		11/01/2035	1
31407V-MQ-5	FED NATL MTG ASSOC #841967		05/01/2007	SCHEDULED REDEMPTION		16,473	16,473	17,082	17,081		(608)		(608)		16,473				446	05/01/2035	1
31407W-R7-0	FED NATL MTG ASSOC #843010		06/01/2007	SCHEDULED REDEMPTION		1,275,020	1,275,020	1,276,614	1,276,575		(1,554)		(1,554)		1,275,020				29,068	03/01/2035	1
31407W-UV-3	FED NATL MTG ASSOC #843096		05/01/2007	SCHEDULED REDEMPTION		170,912	170,912	174,123			(3,211)		(3,211)		170,912				1,852	10/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2007	SCHEDULED REDEMPTION		36,144	36,144	35,250	35,333		811		811		36,144				845	11/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		06/01/2007	SCHEDULED REDEMPTION		3,604	3,604	3,591	3,592		11		11		3,604				77	11/01/2020	1
31407X-GX-3	FED NATL MTG ASSOC #843614		05/01/2007	SCHEDULED REDEMPTION		7,712	7,712	7,857			(145)		(145)		7,712				84	01/01/2036	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		06/01/2007	SCHEDULED REDEMPTION		117,305	117,305	114,130	114,148		3,157		3,157		117,305				2,783	11/01/2035	1
31407Y-RR-2	FED NATL MTG ASSOC #844796		06/01/2007	SCHEDULED REDEMPTION		4,336	4,336	3,980	3,996		340		340		4,336				97	09/01/2035	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		06/01/2007	SCHEDULED REDEMPTION		18,191	18,191	17,468	17,529		662		662		18,191				389	10/01/2035	1
31407Y-RU-5	FED NATL MTG ASSOC #844799		06/01/2007	SCHEDULED REDEMPTION		10,592	10,592	9,723	9,760		832		832		10,592				221	10/01/2035	1
31407Y-4M-8	FED NATL MTG ASSOC #845128		06/01/2007	SCHEDULED REDEMPTION		16,432	16,432	16,235	16,237		195		195		16,432				374	12/01/2020	1
31407Y-6K-0	FED NATL MTG ASSOC #845174		05/01/2007	SCHEDULED REDEMPTION		1,377	1,377	1,360	1,360		16		16		1,377				29	01/01/2021	1
31408A-JN-1	FED NATL MTG ASSOC #845469		06/01/2007	SCHEDULED REDEMPTION		2,325	2,325	2,297	2,298		28		28		2,325				55	04/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		06/01/2007	SCHEDULED REDEMPTION		3,435	3,435	3,394	3,394		41		41		3,435				73	06/01/2021	1
31408A-K5-8	FED NATL MTG ASSOC #845516		05/01/2007	SCHEDULED REDEMPTION		2,647	2,647	2,616	2,616		31		31		2,647				55	07/01/2021	1
31408A-K7-4	FED NATL MTG ASSOC #845518		06/01/2007	SCHEDULED REDEMPTION		7,636	7,636	7,862	7,858		(222)		(222)		7,636				216	07/01/2021	1
31408A-NL-0	FED NATL MTG ASSOC #845595		06/01/2007	SCHEDULED REDEMPTION		780	780	777	777		3		3		780				17	10/01/2020	1
31408B-LV-8	FED NATL MTG ASSOC #846440		06/01/2007	SCHEDULED REDEMPTION		26,571	26,571	26,253	26,255		315		315		26,571				629	12/01/2020	1
31408C-BG-0	FED NATL MTG ASSOC #847039		06/01/2007	SCHEDULED REDEMPTION		1,191	1,191	1,177	1,177		14		14		1,191				28	11/01/2020	1
31408D-SJ-4	FED NATL MTG ASSOC #848421		06/01/2007	SCHEDULED REDEMPTION		1,857	1,857	1,892			(35)		(35)		1,857				25	12/01/2035	1
31408D-U2-8	FED NATL MTG ASSOC #848501		06/01/2007	SCHEDULED REDEMPTION		5,079	5,079	4,662	4,681		398		398		5,079				104	12/01/2035	1
31408D-W5-9	FED NATL MTG ASSOC #848568		05/01/2007	SCHEDULED REDEMPTION		111,768	111,768	113,868			(2,100)		(2,100)		111,768				1,211	12/01/2035	1
31408E-AR-3	FED NATL MTG ASSOC #848816		06/01/2007	SCHEDULED REDEMPTION		31,895	31,895	31,514	31,517		379		379		31,895				779	01/01/2021	1
31408E-DP-4	FED NATL MTG ASSOC #848910		05/01/2007	SCHEDULED REDEMPTION		58,588	58,588	59,689			(1,101)		(1,101)		58,588				635	01/01/2036	1
31408E-RL-8	FED NATL MTG ASSOC #849291		06/01/2007	SCHEDULED REDEMPTION		41,101	41,101	40,929	40,945		155		155		41,101				883	01/01/2021	1
31408F-CD-9	FED NATL MTG ASSOC #849768		06/01/2007	SCHEDULED REDEMPTION		416	416	382	384		33		33		416				9	11/01/2035	1
31408F-US-6	FED NATL MTG ASSOC #850293		06/01/2007	SCHEDULED REDEMPTION		27,657	27,657	27,326	27,328		328		328		27,657				654	12/01/2020	1
31408G-FS-1	FED NATL MTG ASSOC #850777		06/01/2007	SCHEDULED REDEMPTION		42,123	42,123	41,619	41,623		500		500		42,123				890	01/01/2021	1
31408G-FT-9	FED NATL MTG ASSOC #850778		05/01/2007	SCHEDULED REDEMPTION		840	840	830	830		10		10		840				18	01/01/2021	1
31408G-WK-9	FED NATL MTG ASSOC #851250		05/01/2007	SCHEDULED REDEMPTION		118	118	120			(2)		(2)		118				1	05/01/2036	1
31408H-DY-8	FED NATL MTG ASSOC #851619		06/01/2007	SCHEDULED REDEMPTION		6,486	6,486	6,607			(122)		(122)		6,486				100	04/01/2036	1
31408H-NK-7	FED NATL MTG ASSOC #851894		06/01/2007	SCHEDULED REDEMPTION		2,488	2,488	2,284	2,293		195		195		2,488				53	10/01/2035	1
31408H-2F-1	FED NATL MTG ASSOC #852274		05/01/2007	SCHEDULED REDEMPTION		4,308	4,308	4,257	4,257		51		51		4,308				90	04/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		06/01/2007	SCHEDULED REDEMPTION		1,575	1,575	1,564	1,564		11		11		1,575				41	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		06/01/2007	SCHEDULED REDEMPTION		121	121	120	120		1		1		121				3	03/01/2036	1
31408J-LQ-2	FED NATL MTG ASSOC #852735		06/01/2007	SCHEDULED REDEMPTION		2,973	2,973	2,973	2,973		1		1		2,973				65	01/01/2021	1
31408X-3R-9	FED NATL MTG ASSOC #864008		06/01/2007	SCHEDULED REDEMPTION		635	635	634	634		1		1		635				14	12/01/2020	1
31409A-DN-6	FED NATL MTG ASSOC #865109		05/01/2007	SCHEDULED REDEMPTION		1,239	1,239	1,263			(23)		(23)		1,239				13	02/01/2036	1
31409A-DQ-9	FED NATL MTG ASSOC #865111		05/01/2007	SCHEDULED REDEMPTION		1,791	1,791	1,769	1,769		21		21		1,791				37	01/01/2021	1
31409A-F6-1	FED NATL MTG ASSOC #865189		05/01/2007	SCHEDULED REDEMPTION		77,292	77,292	78,744			(1,452)		(1,452)		77,292				837	02/01/2036	1
31409A-F8-7	FED NATL MTG ASSOC #865191		05/01/2007	SCHEDULED REDEMPTION		9,252	9,252	9,141	9,142		110		110		9,252				193	02/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31409A-LW-7	FED NATL MTG ASSOC #865341		05/01/2007	SCHEDULED REDEMPTION		1,161	1,161	1,147	1,147		14		14		1,161				24	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		05/01/2007	SCHEDULED REDEMPTION		13,718	13,718	13,975			(258)		(258)		13,718				149	02/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		06/01/2007	SCHEDULED REDEMPTION		20,868	20,868	20,725	20,726		142		142		20,868				537	03/01/2036	1
31409B-HG-5	FED NATL MTG ASSOC #866131		05/18/2007	Various		204,686	201,148	204,748			(242)		(242)		204,506		180	180	139	01/01/2036	1
31409C-M7-7	FED NATL MTG ASSOC #867182		06/01/2007	SCHEDULED REDEMPTION		5,729	5,729	5,661	5,661		68		68		5,729				122	02/01/2021	1
31409C-UW-3	FED NATL MTG ASSOC #867397		06/01/2007	SCHEDULED REDEMPTION		578	578	571	571		7		7		578				13	05/01/2021	1
31409C-V8-5	FED NATL MTG ASSOC #867439		04/01/2007	SCHEDULED REDEMPTION		7,805	7,805	7,594	7,595		210		210		7,805				130	05/01/2036	1
31409C-WM-3	FED NATL MTG ASSOC #867452		05/18/2007	CHASE SECURITIES		51,213	50,269	51,173							51,173		40	40		06/01/2036	1
31409C-6C-4	FED NATL MTG ASSOC #867667		05/18/2007	CHASE SECURITIES		279,432	274,278	279,149							279,149		283	283		05/01/2036	1
31409C-6X-8	FED NATL MTG ASSOC #867686		05/01/2007	SCHEDULED REDEMPTION		2,157	2,157	2,131	2,131		26		26		2,157				45	05/01/2021	1
31409D-EB-5	FED NATL MTG ASSOC #867830		05/01/2007	SCHEDULED REDEMPTION		3,258	3,258	3,219	3,219		39		39		3,258				68	02/01/2021	1
31409E-4H-1	FED NATL MTG ASSOC #869424		05/01/2007	SCHEDULED REDEMPTION		127,401	127,401	129,794			(2,394)		(2,394)		127,401				1,380	02/01/2036	1
31409F-FR-4	FED NATL MTG ASSOC #869676		05/01/2007	SCHEDULED REDEMPTION		2,325	2,325	2,298	2,298		28		28		2,325				48	03/01/2021	1
31409F-MN-5	FED NATL MTG ASSOC #869865		05/01/2007	SCHEDULED REDEMPTION		2,772	2,772	2,739	2,739		33		33		2,772				58	04/01/2021	1
31409F-5C-8	FED NATL MTG ASSOC #870343		05/01/2007	SCHEDULED REDEMPTION		12,350	12,350	12,202	12,203		147		147		12,350				257	03/01/2021	1
31409G-HN-9	FED NATL MTG ASSOC #870637		06/01/2007	SCHEDULED REDEMPTION		9,379	9,379	9,267	9,268		111		111		9,379				223	10/01/2021	1
31409G-HT-6	FED NATL MTG ASSOC #870642		05/01/2007	SCHEDULED REDEMPTION		3,004	3,004	2,969	2,969		36		36		3,004				63	10/01/2021	1
31409G-LM-6	FED NATL MTG ASSOC #870732		05/18/2007	Various		153,415	152,126	154,917			(1,569)		(1,569)		153,347		68	68	905	09/01/2036	1
31409G-ML-7	FED NATL MTG ASSOC #870763		05/01/2007	SCHEDULED REDEMPTION		22,643	22,643	23,079	1,309		(435)		(435)		22,643				266	07/01/2036	1
31409G-MZ-6	FED NATL MTG ASSOC #870776		05/01/2007	SCHEDULED REDEMPTION		861	861	881	881		(20)		(20)		861				23	07/01/2036	1
31409G-YQ-3	FED NATL MTG ASSOC #871119		06/01/2007	SCHEDULED REDEMPTION		4,879	4,879	4,845	4,845		33		33		4,879				132	12/01/2036	1
31409H-JY-1	FED NATL MTG ASSOC #871579		05/01/2007	SCHEDULED REDEMPTION		3,159	3,159	3,121	3,122		38		38		3,159				66	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		06/01/2007	SCHEDULED REDEMPTION		314	314	312	312		2		2		314				8	04/01/2036	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		06/01/2007	SCHEDULED REDEMPTION		13,370	13,370	13,210	13,211		159		159		13,370				320	04/01/2021	1
31409H-4L-5	FED NATL MTG ASSOC #872127		05/01/2007	SCHEDULED REDEMPTION		2,218	2,218	2,260			(42)		(42)		2,218				24	09/01/2036	1
31409J-CK-4	FED NATL MTG ASSOC #872274		06/01/2007	SCHEDULED REDEMPTION		10,442	10,442	10,317	10,318		124		124		10,442				228	05/01/2021	1
31409J-C7-3	FED NATL MTG ASSOC #872294		05/01/2007	SCHEDULED REDEMPTION		46,403	46,403	47,275			(872)		(872)		46,403				503	05/01/2036	1
31409J-KL-3	FED NATL MTG ASSOC #872499		05/01/2007	SCHEDULED REDEMPTION		2,234	2,234	2,286	2,286		(52)		(52)		2,234				61	06/01/2036	1
31409T-T2-4	FED NATL MTG ASSOC #878169		05/01/2007	SCHEDULED REDEMPTION		59,543	59,543	60,662			(1,119)		(1,119)		59,543				645	08/01/2036	1
31409T-UL-0	FED NATL MTG ASSOC #878187		05/01/2007	SCHEDULED REDEMPTION		10,849	10,849	11,053			(204)		(204)		10,849				118	08/01/2036	1
31409T-U7-1	FED NATL MTG ASSOC #878206		05/18/2007	CHASE SECURITIES		930,154	912,999	929,422							929,422		732	732		09/01/2036	1
31409T-VW-5	FED NATL MTG ASSOC #878229		06/06/2007	Various		48,625	48,309	49,217			(471)		(471)		48,745		(120)	(120)	705	10/01/2036	1
31409T-VX-3	FED NATL MTG ASSOC #878230		05/01/2007	SCHEDULED REDEMPTION		77,384	77,384	78,838			(1,454)		(1,454)		77,384				838	10/01/2036	1
31409U-FN-0	FED NATL MTG ASSOC #878673		05/01/2007	SCHEDULED REDEMPTION		58,544	58,544	59,644			(1,100)		(1,100)		58,544				634	02/01/2036	1
31409V-AH-6	FED NATL MTG ASSOC #879408		06/01/2007	SCHEDULED REDEMPTION		8,393	8,393	8,293	8,294		100		100		8,393				190	02/01/2021	1
31409V-HB-2	FED NATL MTG ASSOC #879626		05/01/2007	SCHEDULED REDEMPTION		4,163	4,163	4,113	4,114		49		49		4,163				87	06/01/2021	1
31409V-HT-3	FED NATL MTG ASSOC #879642		06/01/2007	SCHEDULED REDEMPTION		24,426	24,426	25,144	25,131		(705)		(705)		24,426				717	07/01/2021	1
31409V-3B-7	FED NATL MTG ASSOC #880194		05/01/2007	SCHEDULED REDEMPTION		98	98	99			(2)		(2)		98				1	12/01/2035	1
31409W-B6-7	FED NATL MTG ASSOC #880361		05/18/2007	Various		346,152	340,301	346,382			(544)		(544)		345,839		313	313	313	01/01/2036	1
31409W-LN-9	FED NATL MTG ASSOC #880633		05/01/2007	SCHEDULED REDEMPTION		1,208	1,208	1,193	1,194		14		14		1,208				25	04/01/2021	1
31409W-WW-7	FED NATL MTG ASSOC #880961		06/01/2007	SCHEDULED REDEMPTION		16,033	16,033	16,459	16,451		(418)		(418)		16,033				416	09/01/2021	1
31409W-2J-9	FED NATL MTG ASSOC #881077		06/01/2007	SCHEDULED REDEMPTION		21,545	21,545	21,397	21,399		147		147		21,545				589	04/01/2036	1
31409X-XX-2	FED NATL MTG ASSOC #881894		05/01/2007	SCHEDULED REDEMPTION		3,850	3,850	3,804	3,804		46		46		3,850				80	04/01/2021	1
31409X-YF-0	FED NATL MTG ASSOC #881910		05/01/2007	SCHEDULED REDEMPTION		6,065	6,065	5,992	5,993		72		72		6,065				126	06/01/2021	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		06/01/2007	SCHEDULED REDEMPTION		483	483	480	480		3		3		483				12	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2007	SCHEDULED REDEMPTION		161,345	161,345	161,345	161,345						161,345				4,005	02/01/2036	1
31409Y-NN-3	FED NATL MTG ASSOC #882497		05/18/2007	CHASE SECURITIES		102,023	100,141	101,943							101,943		80	80		05/01/2036	1
31409Y-PV-3	FED NATL MTG ASSOC #882536		05/18/2007	CHASE SECURITIES		336,113	329,914	335,779							335,779		334	334		05/01/2036	1
31410A-AE-6	FED NATL MTG ASSOC #883005		05/01/2007	SCHEDULED REDEMPTION		12,927	12,927	13,170			(243)		(243)		12,927				140	07/01/2036	1
31410B-6H-2	FED NATL MTG ASSOC #884772		06/01/2007	SCHEDULED REDEMPTION		852,602	852,602	861,594	861,518		(8,915)		(8,915)		852,602				21,970	10/01/2036	1
31410C-CY-6	FED NATL MTG ASSOC #884887		05/18/2007	CHASE SECURITIES		54,076	53,079	54,023							54,023		53	53		12/01/2036	1
31410C-D3-3	FED NATL MTG ASSOC #884922		06/01/2007	SCHEDULED REDEMPTION		1,462	1,462	1,445	1,445		17		17		1,462				32	04/01/2021	1
31410C-EM-0	FED NATL MTG ASSOC #884940		05/01/2007	SCHEDULED REDEMPTION		4,969	4,969	4,909	4,910		59		59		4,969				104	05/01/2021	1
31410C-HP-0	FED NATL MTG ASSOC #885038		05/01/2007	SCHEDULED REDEMPTION		12,900	12,900	13,143			(242)		(242)		12,900				140	05/01/2036	1
31410C-JP-8	FED NATL MTG ASSOC #885070		06/01/2007	SCHEDULED REDEMPTION		1,565	1,565	1,546	1,547		19		19		1,565				35	05/01/2021	1
31410C-RH-7	FED NATL MTG ASSOC #885288		05/01/2007	SCHEDULED REDEMPTION		65,179	65,179	64,399	64,405		774		774		65,179				1,358	06/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2007	SCHEDULED REDEMPTION		5,836	5,836	6,008	6,005		(168)		(168)		5,836				167	06/01/2021	1
31410C-SJ-2	FED NATL MTG ASSOC #885321		06/01/2007	SCHEDULED REDEMPTION		4,211	4,211	4,336	4,333		(122)		(122)		4,211				120	06/01/2021	1
31410C-Z2-1	FED NATL MTG ASSOC #885561		05/01/2007	SCHEDULED REDEMPTION		5,254	5,254	5,191	5,191		62		62		5,254				109	08/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410C-3R-1	FED NATL MTG ASSOC #885608		05/01/2007	SCHEDULED REDEMPTION		28,542	28,542	29,079			(536)		(536)		28,542				309	09/01/2036	1
31410C-5N-8	FED NATL MTG ASSOC #885653		04/01/2007	SCHEDULED REDEMPTION		10,729	10,729	10,439	10,441		289		289		10,729				179	10/01/2036	1
31410C-5R-9	FED NATL MTG ASSOC #885656		05/01/2007	SCHEDULED REDEMPTION		76,708	76,708	78,844	38,281		(2,134)		(2,134)		76,708				1,431	10/01/2036	1
31410D-AE-0	FED NATL MTG ASSOC #885705		05/01/2007	SCHEDULED REDEMPTION		23,197	23,197	23,633			(436)		(436)		23,197				251	10/01/2036	1
31410D-SM-3	FED NATL MTG ASSOC #886224		05/01/2007	SCHEDULED REDEMPTION		57,630	57,630	58,713			(1,083)		(1,083)		57,630				624	07/01/2036	1
31410D-VP-2	FED NATL MTG ASSOC #886322		04/01/2007	SCHEDULED REDEMPTION		9,086	9,086	8,840	8,842		245		245		9,086				151	07/01/2036	1
31410D-V4-9	FED NATL MTG ASSOC #886335		05/01/2007	SCHEDULED REDEMPTION		19,372	19,372	19,736			(364)		(364)		19,372				210	08/01/2036	1
31410E-DW-5	FED NATL MTG ASSOC #886717		05/01/2007	SCHEDULED REDEMPTION		117,427	117,427	119,633			(2,206)		(2,206)		117,427				1,272	08/01/2036	1
31410E-LD-8	FED NATL MTG ASSOC #886924		05/01/2007	SCHEDULED REDEMPTION		9,678	9,678	9,860			(182)		(182)		9,678				105	09/01/2036	1
31410E-QY-7	FED NATL MTG ASSOC #887071		05/18/2007	CHASE SECURITIES		132,019	129,584	131,897							131,897		122	122		07/01/2036	1
31410E-TY-4	FED NATL MTG ASSOC #887167		06/01/2007	SCHEDULED REDEMPTION		4,149	4,149	4,271	4,269		(120)		(120)		4,149				118	09/01/2021	1
31410E-W9-5	FED NATL MTG ASSOC #887272		05/01/2007	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				2	07/01/2036	1
31410E-XF-0	FED NATL MTG ASSOC #887278		05/01/2007	SCHEDULED REDEMPTION		1,855	1,855	1,890			(35)		(35)		1,855				20	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		06/01/2007	SCHEDULED REDEMPTION		7,876	7,876	8,024			(148)		(148)		7,876				103	08/01/2036	1
31410E-2M-9	FED NATL MTG ASSOC #887380		05/18/2007	CHASE SECURITIES		937,274	919,988	936,373							936,373		901	901		07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		05/01/2007	SCHEDULED REDEMPTION		29,340	29,340	29,891			(551)		(551)		29,340				318	07/01/2036	1
31410M-CE-8	FED NATL MTG ASSOC #891169		05/01/2007	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	07/01/2036	1
31410M-F6-2	FED NATL MTG ASSOC #891289		05/01/2007	SCHEDULED REDEMPTION		2,692	2,692	2,660	2,660		32		32		2,692				56	10/01/2021	1
31410M-GK-0	FED NATL MTG ASSOC #891302		05/01/2007	SCHEDULED REDEMPTION		445	445	440	440		5		5		445				9	10/01/2021	1
31410M-NS-5	FED NATL MTG ASSOC #891501		05/01/2007	SCHEDULED REDEMPTION		145,617	145,617	148,353			(2,736)		(2,736)		145,617				1,578	03/01/2036	1
31410M-RQ-5	FED NATL MTG ASSOC #891595		04/01/2007	SCHEDULED REDEMPTION		41,236	41,236	40,120	40,126		1,110		1,110		41,236				687	06/01/2036	1
31410M-TV-2	FED NATL MTG ASSOC #891664		05/01/2007	SCHEDULED REDEMPTION		25,210	25,210	25,684			(474)		(474)		25,210				273	07/01/2036	1
31410M-4L-1	FED NATL MTG ASSOC #891927		05/01/2007	SCHEDULED REDEMPTION		1,697	1,697	1,747	1,747		(50)		(50)		1,697				46	06/01/2036	1
31410M-4R-8	FED NATL MTG ASSOC #891932		05/18/2007	CHASE SECURITIES		862,255	846,352	861,427							861,427		827	827		06/01/2036	1
31410N-5G-9	FED NATL MTG ASSOC #892847		05/18/2007	CHASE SECURITIES		249,643	245,039	249,409							249,409		234	234		08/01/2036	1
31410P-F5-7	FED NATL MTG ASSOC #893088		05/01/2007	SCHEDULED REDEMPTION		16,827	16,827	17,143			(316)		(316)		16,827				182	10/01/2036	1
31410P-MT-7	FED NATL MTG ASSOC #893270		05/01/2007	SCHEDULED REDEMPTION		100,904	100,904	102,799			(1,896)		(1,896)		100,904				1,093	08/01/2036	1
31410P-NG-4	FED NATL MTG ASSOC #893291		05/01/2007	SCHEDULED REDEMPTION		62,349	62,349	63,520			(1,171)		(1,171)		62,349				675	08/01/2036	1
31410P-N3-3	FED NATL MTG ASSOC #893310		05/18/2007	CHASE SECURITIES		2,037,782	2,000,200	2,066,967	1,405,197		(370)		(370)		2,066,967		(29,185)	(29,185)		08/01/2036	1
31410P-RY-1	FED NATL MTG ASSOC #893403		05/01/2007	SCHEDULED REDEMPTION		988	988	976	976		12		12		988				21	09/01/2021	1
31410P-W9-0	FED NATL MTG ASSOC #893572		05/01/2007	SCHEDULED REDEMPTION		55,042	55,042	56,076			(1,034)		(1,034)		55,042				596	09/01/2036	1
31410P-6Q-1	FED NATL MTG ASSOC #893779		05/01/2007	SCHEDULED REDEMPTION		27,024	27,024	27,532			(508)		(508)		27,024				293	10/01/2036	1
31410P-7G-2	FED NATL MTG ASSOC #893795		05/01/2007	SCHEDULED REDEMPTION		162	162	165			(3)		(3)		162				2	07/01/2036	1
31410Q-AJ-0	FED NATL MTG ASSOC #893809		05/01/2007	SCHEDULED REDEMPTION		50	50	52	52		(1)		(1)		50				1	08/01/2036	1
31410Q-A5-0	FED NATL MTG ASSOC #893828		06/01/2007	SCHEDULED REDEMPTION		87,184	87,184	89,067	89,034		(1,850)		(1,850)		87,184				2,501	10/01/2021	1
31410Q-CH-2	FED NATL MTG ASSOC #893872		05/01/2007	SCHEDULED REDEMPTION		82,475	82,475	86,122	86,116		(3,641)		(3,641)		82,475				2,234	10/01/2036	1
31410Q-TY-7	FED NATL MTG ASSOC #894367		05/18/2007	CHASE SECURITIES		469,595	460,934	469,155							469,155		440	440		10/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		05/18/2007	CHASE SECURITIES		692,766	679,990	692,068							692,068		699	699		10/01/2036	1
31410Q-5H-0	FED NATL MTG ASSOC #894648		06/01/2007	SCHEDULED REDEMPTION		961	961	950	950		11		11		961				23	11/01/2021	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		06/01/2007	SCHEDULED REDEMPTION		16,492	16,492	16,802			(310)		(310)		16,492				223	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		06/01/2007	SCHEDULED REDEMPTION		5,804	5,804	5,764	5,765		40		40		5,804				154	11/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		05/01/2007	SCHEDULED REDEMPTION		1,998	1,998	2,036			(38)		(38)		1,998				22	11/01/2036	1
31410R-CK-3	FED NATL MTG ASSOC #894774		05/01/2007	SCHEDULED REDEMPTION		16,007	16,007	16,308			(301)		(301)		16,007				173	12/01/2036	1
31410R-EY-1	FED NATL MTG ASSOC #894851		06/01/2007	SCHEDULED REDEMPTION		7,749	7,749	7,979	7,974		(225)		(225)		7,749				223	09/01/2021	1
31410R-GA-1	FED NATL MTG ASSOC #894893		05/01/2007	SCHEDULED REDEMPTION		1,498	1,498	1,526			(28)		(28)		1,498				16	10/01/2036	1
31410R-QH-5	FED NATL MTG ASSOC #895156		05/18/2007	Various		67,660	66,425	67,620			(13)		(13)		67,607		53	53	7	09/01/2036	1
31410R-3B-3	FED NATL MTG ASSOC #895494		06/01/2007	SCHEDULED REDEMPTION		6,352	6,352	6,539	6,536		(183)		(183)		6,352				182	08/01/2021	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2007	SCHEDULED REDEMPTION		6,419	6,419	6,419	6,419						6,419				152	04/01/2036	1
31410S-B6-3	FED NATL MTG ASSOC #895661		05/18/2007	CHASE SECURITIES		1,018,890	1,000,099	1,017,966							1,017,966		924	924		09/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		05/01/2007	SCHEDULED REDEMPTION		41,741	41,741	43,113	43,110		(1,369)		(1,369)		41,741				1,130	10/01/2036	1
31410S-G2-7	FED NATL MTG ASSOC #895817		05/01/2007	SCHEDULED REDEMPTION		3,036	3,036	3,165	3,165		(129)		(129)		3,036				82	05/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2007	SCHEDULED REDEMPTION		5,491	5,491	5,491	5,491						5,491				128	03/01/2036	1
31410S-X4-4	FED NATL MTG ASSOC #896299		05/18/2007	Various		256,728	252,088	256,596			(97)		(97)		256,499		229	229	56	06/01/2036	1
31410T-CA-1	FED NATL MTG ASSOC #896565		06/01/2007	SCHEDULED REDEMPTION		11,915	11,915	12,265	12,259		(344)		(344)		11,915				351	07/01/2021	1
31410T-DZ-5	FED NATL MTG ASSOC #896620		06/01/2007	SCHEDULED REDEMPTION		467	467	462	462		6		6		467				11	09/01/2021	1
31410T-NN-1	FED NATL MTG ASSOC #896897		05/01/2007	SCHEDULED REDEMPTION		1,627	1,627	1,681	1,681		(54)		(54)		1,627				44	06/01/2036	1
31410T-SD-8	FED NATL MTG ASSOC #897016		06/01/2007	Various		36,005	35,541	36,183			(204)		(204)		35,979		25	25	165	06/01/2036	1
31410T-YD-1	FED NATL MTG ASSOC #897208		05/01/2007	SCHEDULED REDEMPTION		894	894	932	932		(38)		(38)		894				24	08/01/2036	1
31410T-2W-4	FED NATL MTG ASSOC #897289		06/01/2007	SCHEDULED REDEMPTION		22,279	22,279	22,891	22,880		(600)		(600)		22,279				643	08/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410T-2Y-0	FED NATL MTG ASSOC #897291		06/01/2007	SCHEDULED REDEMPTION		76,095	76,095	78,349	78,309		(2,213)		(2,213)		76,095				2,203	09/01/2021	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2007	SCHEDULED REDEMPTION		5,921	5,921	5,921	5,921						5,921				139	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2007	SCHEDULED REDEMPTION		17,048	17,048	17,048	17,048						17,048				405	08/01/2036	1
31410U-B5-0	FED NATL MTG ASSOC #897460		05/01/2007	SCHEDULED REDEMPTION		12,837	12,837	13,078			(241)		(241)		12,837				139	10/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		06/01/2007	SCHEDULED REDEMPTION		4,627	4,627	4,714			(87)		(87)		4,627				64	12/01/2036	1
31410U-LS-9	FED NATL MTG ASSOC #897737		05/18/2007	CHASE SECURITIES		170,029	166,893	169,870							169,870		159	159		08/01/2036	1
31410U-YX-4	FED NATL MTG ASSOC #898126		05/01/2007	SCHEDULED REDEMPTION		40,699	40,699	42,291	42,288		(1,590)		(1,590)		40,699				1,102	09/01/2036	1
31410U-ZD-7	FED NATL MTG ASSOC #898140		06/01/2007	SCHEDULED REDEMPTION		3,883	3,883	3,837	3,837		46		46		3,883				96	08/01/2021	1
31410U-ZV-7	FED NATL MTG ASSOC #898156		05/01/2007	SCHEDULED REDEMPTION		62,145	62,145	63,313			(1,168)		(1,168)		62,145				673	08/01/2036	1
31410U-7L-0	FED NATL MTG ASSOC #898299		05/01/2007	SCHEDULED REDEMPTION		130,682	130,682	133,137			(2,455)		(2,455)		130,682				1,416	10/01/2036	1
31410V-DX-5	FED NATL MTG ASSOC #898418		05/01/2007	SCHEDULED REDEMPTION		26,552	26,552	27,051			(499)		(499)		26,552				288	10/01/2036	1
31410V-GC-8	FED NATL MTG ASSOC #898495		05/01/2007	SCHEDULED REDEMPTION		460,638	460,638	469,293			(8,655)		(8,655)		460,638				4,990	10/01/2036	1
31410V-HB-9	FED NATL MTG ASSOC #898526		05/01/2007	SCHEDULED REDEMPTION		160	160	163			(3)		(3)		160				2	08/01/2036	1
31410V-JJ-0	FED NATL MTG ASSOC #898565		05/18/2007	CHASE SECURITIES		414,629	406,983	414,220							414,220		409	409		10/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2007	SCHEDULED REDEMPTION		12,955	12,955	12,605	12,607		348		348		12,955				313	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		06/01/2007	SCHEDULED REDEMPTION		11,382	11,382	11,303	11,304		78		78		11,382				300	11/01/2036	1
31410V-UW-8	FED NATL MTG ASSOC #898897		05/01/2007	SCHEDULED REDEMPTION		105	105	107			(2)		(2)		105				1	11/01/2036	1
31410V-U2-4	FED NATL MTG ASSOC #898901		05/01/2007	SCHEDULED REDEMPTION		1,783	1,783	1,762	1,762		21		21		1,783				37	11/01/2021	1
31410V-U8-1	FED NATL MTG ASSOC #898907		06/01/2007	SCHEDULED REDEMPTION		18,136	18,136	17,919	17,920		215		215		18,136				413	12/01/2021	1
31410V-VC-1	FED NATL MTG ASSOC #898911		06/01/2007	SCHEDULED REDEMPTION		22,225	22,225	21,960	21,961		264		264		22,225				501	11/01/2021	1
31410V-V3-1	FED NATL MTG ASSOC #898934		05/01/2007	SCHEDULED REDEMPTION		3,994	3,994	4,069			(75)		(75)		3,994				43	08/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		06/01/2007	SCHEDULED REDEMPTION		33,982	33,982	34,620			(638)		(638)		33,982				409	08/01/2036	1
31410W-F6-0	FED NATL MTG ASSOC #899389		05/18/2007	CHASE SECURITIES		934,696	917,458	933,873							933,873		823	823		04/01/2037	1
31410W-LA-4	FED NATL MTG ASSOC #899521		05/18/2007	CHASE SECURITIES		508,982	499,595	508,480							508,480		502	502		05/01/2037	1
31410X-BC-9	FED NATL MTG ASSOC #900135		05/01/2007	SCHEDULED REDEMPTION		137,044	137,044	139,619			(2,575)		(2,575)		137,044				1,485	09/01/2036	1
31410X-HH-2	FED NATL MTG ASSOC #900332		06/01/2007	SCHEDULED REDEMPTION		2,925	2,925	2,905	2,905		20		20		2,925				80	09/01/2036	1
31410X-JA-5	FED NATL MTG ASSOC #900357		05/01/2007	SCHEDULED REDEMPTION		131,858	131,858	134,335			(2,478)		(2,478)		131,858				1,428	09/01/2036	1
31410X-JQ-0	FED NATL MTG ASSOC #900371		05/01/2007	SCHEDULED REDEMPTION		7,246	7,246	7,382			(136)		(136)		7,246				79	09/01/2036	1
31410X-PX-8	FED NATL MTG ASSOC #900538		05/18/2007	Various		295,218	290,423	295,643			(662)		(662)		294,981		236	236	382	09/01/2036	1
31410X-WM-4	FED NATL MTG ASSOC #900752		05/01/2007	SCHEDULED REDEMPTION		7,150	7,150	7,285			(134)		(134)		7,150				77	09/01/2036	1
31410X-3W-4	FED NATL MTG ASSOC #900913		05/01/2007	SCHEDULED REDEMPTION		24,984	24,984	25,453			(469)		(469)		24,984				271	02/01/2037	1
31410Y-P3-2	FED NATL MTG ASSOC #901442		05/18/2007	CHASE SECURITIES		613,386	602,074	612,806							612,806		580	580		10/01/2036	1
31410Y-Q5-6	FED NATL MTG ASSOC #901476		05/18/2007	CHASE SECURITIES		483,794	474,871	483,316							483,316		478	478		11/01/2036	1
31410Y-RX-4	FED NATL MTG ASSOC #901502		05/01/2007	SCHEDULED REDEMPTION		989	989	978	978		12		12		989				21	11/01/2021	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		05/01/2007	SCHEDULED REDEMPTION		1,466	1,466	1,449	1,449		17		17		1,466				31	12/01/2021	1
31410Y-VB-7	FED NATL MTG ASSOC #901610		05/01/2007	SCHEDULED REDEMPTION		6,472	6,472	6,593			(122)		(122)		6,472				70	11/01/2036	1
31410Y-XC-3	FED NATL MTG ASSOC #901675		05/01/2007	SCHEDULED REDEMPTION		28,004	28,004	28,556	1,127		(552)		(552)		28,004				321	10/01/2036	1
31411A-CU-7	FED NATL MTG ASSOC #901983		05/18/2007	CHASE SECURITIES		896,019	879,494	895,314							895,314		705	705		10/01/2036	1
31411A-C5-2	FED NATL MTG ASSOC #901992		05/18/2007	CHASE SECURITIES		271,091	266,091	270,832							270,832		259	259		10/01/2036	1
31411A-FB-6	FED NATL MTG ASSOC #902062		05/01/2007	SCHEDULED REDEMPTION		135,614	135,614	138,162			(2,548)		(2,548)		135,614				1,469	12/01/2036	1
31411A-GU-3	FED NATL MTG ASSOC #902111		05/01/2007	SCHEDULED REDEMPTION		110,006	110,006	112,073			(2,067)		(2,067)		110,006				1,192	10/01/2036	1
31411A-NL-5	FED NATL MTG ASSOC #902295		05/01/2007	SCHEDULED REDEMPTION		43,551	43,551	44,369			(818)		(818)		43,551				472	11/01/2036	1
31411A-P8-2	FED NATL MTG ASSOC #902347		06/01/2007	SCHEDULED REDEMPTION		34,188	34,188	33,780	33,782		406		406		34,188				832	11/01/2021	1
31411A-Q9-9	FED NATL MTG ASSOC #902380		05/01/2007	SCHEDULED REDEMPTION		39,157	39,157	39,892			(736)		(736)		39,157				424	11/01/2036	1
31411A-S4-8	FED NATL MTG ASSOC #902439		05/18/2007	CHASE SECURITIES		3,078,196	3,021,426	3,098,541	1,628,168		(701)		(701)		3,098,541		(20,345)	(20,345)		11/01/2036	1
31411A-T2-1	FED NATL MTG ASSOC #902469		05/18/2007	CHASE SECURITIES		38,901	38,183	38,862							38,862		39	39		11/01/2036	1
31411A-VK-8	FED NATL MTG ASSOC #902518		05/01/2007	SCHEDULED REDEMPTION		73,671	73,671	75,055			(1,384)		(1,384)		73,671				798	11/01/2036	1
31411A-YD-1	FED NATL MTG ASSOC #902608		05/01/2007	SCHEDULED REDEMPTION		184,349	184,349	187,812			(3,464)		(3,464)		184,349				1,997	11/01/2036	1
31411A-YE-9	FED NATL MTG ASSOC #902609		06/01/2007	SCHEDULED REDEMPTION		11,366	11,366	11,230	11,231		135		135		11,366				275	11/01/2021	1
31411A-3E-3	FED NATL MTG ASSOC #902697		05/01/2007	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				1	09/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		06/01/2007	SCHEDULED REDEMPTION		1,088	1,088	1,080	1,080		7		7		1,088				29	12/01/2036	1
31411B-AL-7	FED NATL MTG ASSOC #902811		04/01/2007	SCHEDULED REDEMPTION		10,661	10,661	10,373	10,375		287		287		10,661				178	12/01/2036	1
31411B-BF-9	FED NATL MTG ASSOC #902838		05/01/2007	SCHEDULED REDEMPTION		147,420	147,420	150,190			(2,770)		(2,770)		147,420				1,597	11/01/2036	1
31411B-B3-6	FED NATL MTG ASSOC #902858		05/01/2007	SCHEDULED REDEMPTION		50,157	50,157	51,100			(942)		(942)		50,157				543	12/01/2036	1
31411B-CJ-0	FED NATL MTG ASSOC #902873		05/01/2007	SCHEDULED REDEMPTION		2,615	2,615	2,584	2,584		31		31		2,615				54	12/01/2021	1
31411B-JX-2	FED NATL MTG ASSOC #903078		06/01/2007	SCHEDULED REDEMPTION		19,744	19,744	19,508	19,510		235		235		19,744				422	12/01/2021	1
31411B-TF-0	FED NATL MTG ASSOC #903350		05/01/2007	SCHEDULED REDEMPTION		2,943	2,943	2,908	2,908		35		35		2,943				61	10/01/2021	1
31411B-7K-3	FED NATL MTG ASSOC #903698		06/01/2007	SCHEDULED REDEMPTION		7,449	7,449	7,360	7,361		88		88		7,449				158	10/01/2021	1
31411C-B8-3	FED NATL MTG ASSOC #903763		05/18/2007	CHASE SECURITIES		504,178	494,880	503,681							503,681		498	498		10/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411C-CR-0	FED NATL MTG ASSOC #903780		05/18/2007	CHASE SECURITIES		678,126	665,620	677,457							677,457		669	669		11/01/2036	1
31411C-MV-0	FED NATL MTG ASSOC #904072		05/01/2007	SCHEDULED REDEMPTION		189,197	189,197	192,751			(3,555)		(3,555)		189,197				2,050	11/01/2036	1
31411C-NU-1	FED NATL MTG ASSOC #904103		05/01/2007	SCHEDULED REDEMPTION		6,408	6,408	6,529			(120)		(120)		6,408				69	11/01/2036	1
31411C-PP-0	FED NATL MTG ASSOC #904130		05/01/2007	SCHEDULED REDEMPTION		8,602	8,602	8,764			(162)		(162)		8,602				93	11/01/2036	1
31411C-UC-3	FED NATL MTG ASSOC #904279		05/18/2007	CHASE SECURITIES		711,741	698,615	711,021							711,021		720	720		11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		06/01/2007	SCHEDULED REDEMPTION		78	78	80			(1)		(1)		78				1	01/01/2037	1
31411D-B4-0	FED NATL MTG ASSOC #904659		06/01/2007	SCHEDULED REDEMPTION		17,881	17,881	17,667	17,669		212		212		17,881				408	11/01/2021	1
31411D-FS-3	FED NATL MTG ASSOC #904777		06/01/2007	SCHEDULED REDEMPTION		2,074	2,074	2,060	2,060		14		14		2,074				54	12/01/2036	1
31411D-J3-4	FED NATL MTG ASSOC #904882		05/18/2007	CHASE SECURITIES		50,845	49,907	50,797							50,797		48	48		03/01/2037	1
31411D-T2-5	FED NATL MTG ASSOC #905169		05/18/2007	CHASE SECURITIES		464,727	456,156	464,279							464,279		448	448		11/01/2036	1
31411D-UY-3	FED NATL MTG ASSOC #905199		05/01/2007	SCHEDULED REDEMPTION		18,759	18,759	19,112			(352)		(352)		18,759				203	09/01/2036	1
31411D-VB-2	FED NATL MTG ASSOC #905210		05/01/2007	SCHEDULED REDEMPTION		62,716	62,716	63,894			(1,178)		(1,178)		62,716				679	11/01/2036	1
31411D-VX-4	FED NATL MTG ASSOC #905230		05/01/2007	SCHEDULED REDEMPTION		32,546	32,546	33,158			(612)		(612)		32,546				353	10/01/2036	1
31411D-4L-0	FED NATL MTG ASSOC #905427		06/01/2007	SCHEDULED REDEMPTION		12,449	12,449	12,301	12,301		148		148		12,449				283	11/01/2021	1
31411E-PT-8	FED NATL MTG ASSOC #905934		06/06/2007	Various		1,008,281	999,900	1,018,687			(7,271)		(7,271)		1,011,416		(3,135)	(3,135)	15,160	01/01/2037	1
31411E-QB-6	FED NATL MTG ASSOC #905950		06/01/2007	SCHEDULED REDEMPTION		8,949	8,949	8,842	8,842		106		106		8,949				208	01/01/2022	1
31411E-S5-7	FED NATL MTG ASSOC #906040		06/01/2007	SCHEDULED REDEMPTION		24,636	24,636	24,342	24,343		293		293		24,636				560	01/01/2022	1
31411F-JK-1	FED NATL MTG ASSOC #906666		05/01/2007	SCHEDULED REDEMPTION		112,138	112,138	114,245			(2,107)		(2,107)		112,138				1,215	12/01/2036	1
31411F-KV-5	FED NATL MTG ASSOC #906708		06/01/2007	SCHEDULED REDEMPTION		1,296	1,296	1,280	1,280		15		15		1,296				31	12/01/2021	1
31411G-CV-2	FED NATL MTG ASSOC #907384		05/01/2007	SCHEDULED REDEMPTION		3,595	3,595	3,552	3,552		43		43		3,595				75	01/01/2022	1
31411G-H2-1	FED NATL MTG ASSOC #907549		06/06/2007	Various		277,098	273,810	278,954			(626)		(626)		278,328		(1,230)	(1,230)	4,843	12/01/2036	1
31411G-07-0	FED NATL MTG ASSOC #907778		06/01/2007	SCHEDULED REDEMPTION		4,763	4,763	4,730	4,730		32		32		4,763				129	12/01/2036	1
31411H-T9-1	FED NATL MTG ASSOC #908776		06/06/2007	Various		296,358	293,110	298,618			(1,038)		(1,038)		297,579		(1,221)	(1,221)	5,260	01/01/2037	1
31411H-UT-5	FED NATL MTG ASSOC #908794		05/18/2007	CHASE SECURITIES		2,037,780	2,000,199	2,035,820							2,035,820		1,960	1,960		02/01/2037	1
31411J-K7-0	FED NATL MTG ASSOC #909418		06/06/2007	Various		1,688,889	1,673,562	1,705,007			(10,411)		(10,411)		1,694,595		(5,707)	(5,707)	28,593	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/06/2007	Various		872,534	864,161	880,398			(4,732)		(4,732)		875,666		(3,132)	(3,132)	15,135	02/01/2037	1
31411J-XY-7	FED NATL MTG ASSOC #909795		05/18/2007	CHASE SECURITIES		341,485	335,187	341,156							341,156		329	329		02/01/2037	1
31411J-ZZ-2	FED NATL MTG ASSOC #909860		05/18/2007	CHASE SECURITIES		335,599	329,410	335,268							335,268		331	331		02/01/2037	1
31411J-3K-0	FED NATL MTG ASSOC #909902		05/18/2007	CHASE SECURITIES		209,822	205,953	209,626							209,626		196	196		03/01/2037	1
31411K-AY-9	FED NATL MTG ASSOC #910023		06/06/2007	Various		508,272	502,673	512,118			(1,771)		(1,771)		510,347		(2,075)	(2,075)	8,905	03/01/2037	1
31411K-D2-6	FED NATL MTG ASSOC #910121		05/18/2007	CHASE SECURITIES		1,312,132	1,287,933	1,310,842							1,310,842		1,290	1,290		03/01/2037	1
31411K-V2-6	FED NATL MTG ASSOC #910633		05/18/2007	CHASE SECURITIES		192,376	188,828	192,187							192,187		190	190		02/01/2037	1
31411K-V9-1	FED NATL MTG ASSOC #910640		06/06/2007	Various		195,031	193,915	197,559			(2,112)		(2,112)		195,447		(416)	(416)	3,320	02/01/2037	1
31411L-CW-9	FED NATL MTG ASSOC #910985		06/06/2007	Various		971,024	958,700	976,713			(1,078)		(1,078)		975,635		(4,610)	(4,610)	17,473	12/01/2036	1
31411L-L7-4	FED NATL MTG ASSOC #911250		05/18/2007	CHASE SECURITIES		190,643	187,127	190,459							190,459		183	183		01/01/2037	1
31411L-QT-1	FED NATL MTG ASSOC #911366		05/18/2007	CHASE SECURITIES		101,510	99,638	101,417							101,417		92	92		02/01/2037	1
31411L-ZU-8	FED NATL MTG ASSOC #911655		06/06/2007	Various		278,525	275,212	280,383			(619)		(619)		279,764		(1,239)	(1,239)	4,908	01/01/2037	1
31411N-FC-6	FED NATL MTG ASSOC #911963		05/18/2007	CHASE SECURITIES		116,022	113,882	115,911							115,911		111	111		02/01/2037	1
31411N-R4-1	FED NATL MTG ASSOC #912307		05/18/2007	CHASE SECURITIES		3,056,671	3,000,298	3,110,938	3,111,982		(1,044)		(1,044)		3,110,938		(54,267)	(54,267)		02/01/2037	1
31411N-VW-4	FED NATL MTG ASSOC #912429		06/06/2007	Various		261,499	258,332	263,186			(497)		(497)		262,689		(1,190)	(1,190)	4,628	02/01/2037	1
31411R-LH-9	FED NATL MTG ASSOC #913028		05/18/2007	CHASE SECURITIES		106,395	104,433	106,298							106,298		97	97		04/01/2037	1
31411S-YE-0	FED NATL MTG ASSOC #914309		05/18/2007	CHASE SECURITIES		863,484	847,560	862,699							862,699		785	785		02/01/2037	1
31411S-2F-2	FED NATL MTG ASSOC #914374		05/18/2007	CHASE SECURITIES		49,011	48,107	48,966							48,966		45	45		03/01/2037	1
31411U-WS-6	FED NATL MTG ASSOC #915157		05/18/2007	CHASE SECURITIES		328,963	322,896	328,652							328,652		312	312		04/01/2037	1
31411U-YJ-4	FED NATL MTG ASSOC #915213		05/18/2007	CHASE SECURITIES		3,056,672	3,000,299	3,064,359	438,202		(302)		(302)		3,064,359		(7,687)	(7,687)		04/01/2037	1
31411U-2E-0	FED NATL MTG ASSOC #915273		05/18/2007	CHASE SECURITIES		64,016	62,835	63,955							63,955		62	62		02/01/2037	1
31411X-EF-8	FED NATL MTG ASSOC #917334		05/18/2007	CHASE SECURITIES		954,795	937,186	953,853							953,853		942	942	10	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		05/18/2007	CHASE SECURITIES		374,968	368,052	374,597							374,597		370	370		05/01/2037	1
31411Y-HJ-5	FED NATL MTG ASSOC #918333		05/18/2007	CHASE SECURITIES		2,037,780	2,000,198	2,035,859							2,035,859		1,921	1,921		05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		05/18/2007	CHASE SECURITIES		689,142	676,432	688,500							688,500		642	642		05/01/2037	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		05/18/2007	CHASE SECURITIES		1,217,370	1,194,918	1,216,210							1,216,210		1,160	1,160		05/01/2037	1
31411Y-QH-9	FED NATL MTG ASSOC #918556		05/18/2007	CHASE SECURITIES		3,056,671	3,000,298	3,087,941	2,429,337		(813)		(813)		3,087,941		(31,270)	(31,270)		06/01/2037	1
31412A-J6-2	FED NATL MTG ASSOC #919285		05/18/2007	CHASE SECURITIES		608,182	596,965	607,613							607,613		569	569		05/01/2037	1
31412A-J9-6	FED NATL MTG ASSOC #919288		05/18/2007	CHASE SECURITIES		190,767	187,249	190,588							190,588		179	179		05/01/2037	1
31412A-KQ-6	FED NATL MTG ASSOC #919303		05/18/2007	CHASE SECURITIES		159,720	156,775	159,571							159,571		150	150		05/01/2037	1
31412A-QZ-0	FED NATL MTG ASSOC #919472		05/18/2007	CHASE SECURITIES		123,961	121,675	123,837							123,837		124	124		05/01/2037	1
31412B-FT-4	FED NATL MTG ASSOC #920078		06/01/2007	SCHEDULED REDEMPTION		13,079	13,079	12,989	12,990		89		89		13,079				344	12/01/2036	1
31412B-FX-5	FED NATL MTG ASSOC #920082		06/01/2007	SCHEDULED REDEMPTION		326,262	326,262	324,019	324,037		2,225		2,225		326,262				8,490	12/01/2036	1
31412B-FZ-0	FED NATL MTG ASSOC #920084		05/01/2007	SCHEDULED REDEMPTION		128,069	128,069	130,476			(2,406)		(2,406)		128,069				1,387	11/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412B-KG-6	FED NATL MTG ASSOC #920195		06/01/2007	SCHEDULED REDEMPTION		12,763	12,763	12,610	12,611		152		152		12,763				288	12/01/2021	1
31412B-SR-4	FED NATL MTG ASSOC #920428		05/01/2007	SCHEDULED REDEMPTION		36,837	36,837	37,530			(692)		(692)		36,837				399	11/01/2036	1
31412B-XD-9	FED NATL MTG ASSOC #920576		05/18/2007	CHASE SECURITIES		893,874	877,389	893,075							893,075		799	799		04/01/2037	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2007	SCHEDULED REDEMPTION		9,262	9,262	9,262							9,262				179	10/01/2036	1
31412D-TV-0	FED NATL MTG ASSOC #922264		05/18/2007	CHASE SECURITIES		385,981	378,863	385,614							385,614		367	367		12/01/2036	1
31412D-YX-0	FED NATL MTG ASSOC #922426		05/18/2007	Various		861,910	850,390	865,769			(4,458)		(4,458)		861,311		599	599	2,570	10/01/2036	1
31412E-E6-9	FED NATL MTG ASSOC #922757		05/18/2007	CHASE SECURITIES		589,330	578,461	588,761							588,761		568	568		03/01/2037	1
31412V-P7-7	FED NATL MTG ASSOC #936146		05/18/2007	CHASE SECURITIES		1,145,684	1,124,555	1,144,592							1,144,592		1,092	1,092		05/01/2037	1
31412W-DY-9	FED NATL MTG ASSOC #936719		05/18/2007	CHASE SECURITIES		257,133	252,391	256,889							256,889		244	244		05/01/2037	1
31412W-D4-5	FED NATL MTG ASSOC #936723		05/18/2007	CHASE SECURITIES		718,402	705,152	717,729							717,729		673	673		05/01/2037	1
31412W-EX-0	FED NATL MTG ASSOC #936750		05/18/2007	CHASE SECURITIES		299,555	294,030	299,252							299,252		303	303		05/01/2037	1
31412Y-EU-2	FED NATL MTG ASSOC #938547		05/18/2007	CHASE SECURITIES		203,581	199,826	203,375							203,375		206	206		05/01/2037	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		06/01/2007	SCHEDULED REDEMPTION		128,008	128,008	129,548	129,213		(1,205)		(1,205)		128,008				2,998	11/01/2033	1
31337G-NW-1	FHR 1948 PJ		06/01/2007	SCHEDULED REDEMPTION		191,301	191,301	194,410	192,596		(1,295)		(1,295)		191,301				6,106	03/15/2027	1
31393K-XW-0	FHR 2574 FT		06/15/2007	SCHEDULED REDEMPTION		1,163,536	1,163,536	1,169,672	1,168,469		(4,933)		(4,933)		1,163,536				31,179	11/15/2016	1
31393V-P9-6	FHR 2628 LE		06/01/2007	SCHEDULED REDEMPTION		177,379	177,379	166,266	168,559		8,821		8,821		177,379				2,714	06/15/2033	1
31393W-3W-7	FHR 2650 PN		06/01/2007	SCHEDULED REDEMPTION		421,893	421,893	420,245	420,629		1,264		1,264		421,893				9,103	12/15/2032	1
31394T-TV-7	FHR 2764 JA		06/01/2007	SCHEDULED REDEMPTION		599,773	599,773	568,660			31,113		31,113		599,773				9,843	03/15/2019	1
31395E-4R-5	FHR 2837 ED		06/01/2007	SCHEDULED REDEMPTION		434,331	434,331	423,745			10,587		10,587		434,331				8,447	08/15/2019	1
31395M-VJ-5	FHR 2922 GA		06/01/2007	SCHEDULED REDEMPTION		369,897	369,897	362,225	362,482		7,415		7,415		369,897				9,615	05/15/2034	1
31396G-T2-7	FHR 3098 ZH		06/01/2007	SCHEDULED REDEMPTION		1,118,929	1,118,929	1,103,543			15,385		15,385		1,118,929				18,893	01/15/2036	1
31396H-Z9-3	FHR 3116 ZB		06/01/2007	SCHEDULED REDEMPTION		1,450,405	1,450,405	1,415,051	1,422,935		27,469		27,469		1,450,405				33,550	02/15/2036	1
31397B-B6-7	FHR 3211 ZC		05/01/2007	SCHEDULED REDEMPTION		1,602,349	1,602,349	1,598,343	1,602,349						1,602,349				22,134	09/15/2036	1
31397B-B7-5	FHR 3211 ZD		06/01/2007	SCHEDULED REDEMPTION		4,079,363	4,079,363	4,057,054	4,068,403		10,960		10,960		4,079,363				120,279	09/15/2036	1
31397E-MB-8	FHR 3262 KZ		06/01/2007	SCHEDULED REDEMPTION		1,512,685	1,512,685	1,505,122			7,563		7,563		1,512,685				32,444	01/15/2027	1
31397F-HC-9	FHR 3271 SE		06/01/2007	SCHEDULED REDEMPTION		1,075,917	1,075,917	1,077,430			(1,513)		(1,513)		1,075,917				22,535	02/15/2037	1
31397F-HR-6	FHR 3271 TZ		06/01/2007	SCHEDULED REDEMPTION		3,411,816	3,411,816	3,405,419			6,397		6,397		3,411,816				59,174	02/15/2037	1
31397F-J3-7	FHR 3271 ZL		06/01/2007	SCHEDULED REDEMPTION		3,153,507	3,153,507	3,147,594			5,913		5,913		3,153,507				40,814	02/15/2037	1
31397F-A4-4	FHR 3272 DF		06/15/2007	SCHEDULED REDEMPTION		571,677	571,677	571,677							571,677				11,335	02/15/2037	1
31397G-SS-0	FHR 3305 AU		06/01/2007	SCHEDULED REDEMPTION		635,461	635,461	633,078			2,383		2,383		635,461				4,596	10/15/2033	1
31397G-UZ-1	FHR 3305 Z		06/01/2007	SCHEDULED REDEMPTION		1,009,957	1,009,957	1,003,960			5,997		5,997		1,009,957				9,258	04/15/2027	1
31392A-4P-0	FNR 2001-69 PN		06/01/2007	SCHEDULED REDEMPTION		363,219	363,219	377,748	363,219						363,219				10,344	04/25/2030	1
31392B-CN-4	FNR 2001-70 LK		06/01/2007	SCHEDULED REDEMPTION		1,089,824	1,089,824	1,111,280	1,095,195		(5,372)		(5,372)		1,089,824				28,279	06/25/2030	1
31392F-ES-2	FNR 2002-71 AP		06/01/2007	SCHEDULED REDEMPTION		247,819	247,819	252,078	253,749		(5,930)		(5,930)		247,819				5,772	11/25/2032	1
31393U-QZ-9	FNR 2003-117 KF		06/25/2007	SCHEDULED REDEMPTION		995,065	995,065	1,001,284	1,001,152		(6,087)		(6,087)		995,065				26,822	08/25/2033	1
31393U-K3-6	FNR 2003-129 JB		06/01/2007	SCHEDULED REDEMPTION		242,377	242,377	225,108	227,735		14,643		14,643		242,377				5,453	09/25/2018	1
31394U-NA-6	FNR 2005-97 LB		06/01/2007	SCHEDULED REDEMPTION		1,367	1,367	1,237	1,239		128		128		1,367				32	11/25/2035	1
31396P-L9-0	FNR 2007-12 BA		06/25/2007	SCHEDULED REDEMPTION		1,263	1,263	1,249			13		13		1,263				23	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		06/25/2007	SCHEDULED REDEMPTION		2,326	2,326	2,294			32		32		2,326				43	02/25/2036	1
31397C-DF-3	FREDDIE MAC		06/01/2007	SCHEDULED REDEMPTION		1,298,813	1,298,813	1,295,582	1,291,276		3,230		3,230		1,298,813				27,075	11/01/2036	1
31397C-DJ-5	FREDDIE MAC		06/01/2007	SCHEDULED REDEMPTION		1,504,390	1,504,390	1,502,275	1,502,279		2,112		2,112		1,504,390				43,306	11/30/2036	1
38374B-BR-3	GNR 2003-63 UF		06/20/2007	SCHEDULED REDEMPTION		351,387	351,387	351,277	351,311		75		75		351,387				9,414	07/20/2030	1
38374M-3Y-3	GNR 2006-25 GZ		05/01/2007	SCHEDULED REDEMPTION		762,296	762,296	754,673	758,546		3,750		3,750		762,296				9,449	05/20/2036	1
010316-BZ-9	ALABAMA MENTAL HLTH SPL TAX LTD 05		05/18/2007	PRAGER MCCARTHY & SEALY		151,998	150,000	158,652	153,171		(867)		(867)		152,304		(306)	(306)	7,333	06/01/2008	1FE
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03		06/06/2007	PRAGER MCCARTHY & SEALY		101,162	100,000	100,633	100,469		(26)		(26)		100,443		719	719	2,375	12/01/2020	1FE
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C		06/06/2007	PRAGER MCCARTHY & SEALY		104,721	100,000	102,407	101,323		(110)		(110)		101,213		3,508	3,508	3,056	05/01/2013	1FE
233091-EY-9	DCH HLTHCARE AUTH AL HLTHCARE FAC 02		05/18/2007	PRAGER MCCARTHY & SEALY		434,182	410,000	422,398	418,962		(474)		(474)		418,487		15,695	15,695	10,284	06/01/2017	1FE
44706H-BX-4	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		06/04/2007	PRAGER MCCARTHY & SEALY		102,731	100,000	100,000	100,000						100,000		2,731	2,731	2,377	06/01/2011	1FE
466642-AJ-4	JACKSON CNTY AL HLTH CARE TAX ANTIC 98		05/01/2007	CALLED @ 100.00000000		260,000	260,000	239,200	241,777		325		325		242,102		17,898	17,898	7,410	05/01/2019	3FE
471304-CV-5	JASPER AL UTIL BRD WTR GAS & SWR 77B		06/01/2007	MATURED		1,430,000	1,430,000	1,447,718	1,430,219		(219)		(219)		1,430,000				44,330	06/01/2007	1
472653-AU-8	JEFFERSON CNTY AL LTD SCH WTS 04 A		05/07/2007	Various		3,877,647	3,795,000	3,708,740	3,693,879		1,263		1,263		3,695,142		182,505	182,505	154,461	01/01/2025	1FE
810373-ER-7	SCOTTSBORO AL WTRWKS SWR GAS BRD REF		06/01/2007	MATURED		435,000	435,000	435,000	435,000						435,000				13,811	06/01/2007	1
810373-CC-2	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		06/01/2007	MATURED		300,000	300,000	300,000	300,000						300,000				10,875	06/01/2007	1
011842-GF-2	ALASKA ST INTL ARPTS SYS REV 99A		06/19/2007	FERRIS BAKER WATTS		2,049,000	2,000,000	2,040,580	2,019,285		(1,966)		(1,966)		2,017,320		31,680	31,680	74,313	10/01/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
033263-AD-6	ANCHORAGE AK CONS SPL AD 1989A		06/01/2007	CALLED @ 100.00000000		230,000	230,000	230,000		230,000			230,000		230,000				19,205	06/01/2008	6*
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004		04/04/2007	PRAGER MCCARTHY & SEALY		255,795	250,000	240,533	241,181		93		93		241,274		14,521	14,521	6,234	04/01/2025	1FE
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06		06/05/2007	PRAGER MCCARTHY & SEALY		628,146	590,000	621,730	619,129		(982)		(982)		618,147		9,998	9,998	24,825	07/01/2026	1FE
152395-FR-5	CENTRAL AZ WTR CONSV DIST 1991 B		05/01/2007	CALLED @ 100.00000000		5,000	5,000	5,176	5,000						5,000				163	11/01/2011	1FE
79575D-QJ-2	SALT RIVER PROJ AZ ELEC SYS 02 C REF		05/02/2007	PRAGER MCCARTHY & SEALY		202,323	190,000	200,135	196,558		(339)		(339)		196,219		6,105	6,105	8,075	01/01/2015	1FE
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		05/04/2007	PRAGER MCCARTHY & SEALY		476,870	450,000	464,891	460,641		(512)		(512)		460,129		16,740	16,740	9,875	06/01/2019	1FE
914060-BS-6	UNIVERSITY OF ARIZONA COP 2003 B		05/04/2007	PRAGER MCCARTHY & SEALY		212,832	200,000	209,470	206,751		(327)		(327)		206,424		6,408	6,408	4,389	06/01/2017	1FE
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		05/24/2007	PRAGER MCCARTHY & SEALY		227,771	215,000	223,471	221,047		(323)		(323)		220,724		7,046	7,046	5,123	06/01/2018	1FE
040848-AQ-6	ARKANSAS DEV FIN ST PK MT MAGAZINE 04		05/15/2007	UNION BANK OF SWITZERLAND		266,485	250,000	265,380	262,822		(608)		(608)		262,214		4,271	4,271	11,007	01/01/2019	1FE
040848-AT-0	ARKANSAS DEV FIN ST PK MT MAGAZINE 04		04/18/2007	MORGAN KEEGAN & COMPANY, INC.		568,322	560,000	555,610	556,060		53		53		556,113		12,209	12,209	20,440	01/01/2024	1FE
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05		06/07/2007	PRAGER MCCARTHY & SEALY		108,442	100,000	105,325	105,149		(129)		(129)		105,020		3,422	3,422	3,486	04/01/2020	1FE
082766-JV-9	BENTON AR PUB UTILS 2006		05/14/2007	PRAGER MCCARTHY & SEALY		107,725	100,000	107,002	106,985		(211)		(211)		106,774		951	951	2,306	03/01/2026	1FE
15239M-BL-5	CENTRAL AR WTR 2004		06/07/2007	PRAGER MCCARTHY & SEALY		204,474	200,000	206,094	203,696		(179)		(179)		203,517		957	957	6,213	10/01/2019	1FE
15239M-BR-2	CENTRAL AR WTR 2004		04/13/2007	MORGAN KEEGAN & COMPANY, INC.		722,617	700,000	713,209	710,852		(350)		(350)		710,503		12,114	12,114	18,195	10/01/2024	1FE
264612-BV-3	DUMAS AR SALES & USE TAX 2006 B		04/11/2007	BEAL, M.R., & CO.		1,671,392	1,600,000	1,677,312	1,677,169		(3,751)		(3,751)		1,673,419		(2,027)	(2,027)	30,000	12/01/2020	1FE
348761-BD-8	FORT SMITH AR SALES & USE TAX 2001 A		06/01/2007	CALLED @ 100.00000000		370,000	370,000	370,000	370,000						370,000				8,140	12/01/2009	1FE
348761-BE-6	FORT SMITH AR SALES & USE TAX 2001 A		06/01/2007	CALLED @ 100.00000000		900,000	900,000	895,176	897,993		576		576		898,569		1,431	1,431	19,800	12/01/2010	1FE
348815-FB-2	FORT SMITH AR WTR & SWR REF 02A		06/27/2007	Various		210,348	200,000	208,694	204,800		(433)		(433)		204,368		5,980	5,980	7,598	10/01/2014	1FE
348815-FT-3	FORT SMITH AR WTR & SWR REF 02B		04/04/2007	COMMERCE CAPITAL		1,057,990	1,000,000	1,050,340	1,027,604		(1,444)		(1,444)		1,026,160		31,830	31,830	26,250	10/01/2011	1FE
480256-CP-9	JONESBORO AR WTR & LIGHT PUB UTIL 05		04/11/2007	STERNE AGEE & LEACH		334,656	330,000	341,157	337,550		(733)		(733)		336,817		(2,160)	(2,160)	5,883	11/15/2009	1FE
914084-T4-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06		04/12/2007	PRAGER MCCARTHY & SEALY		106,577	100,000	106,776	106,727		(214)		(214)		106,513		64	64	4,389	12/01/2020	1FE
914084-RC-4	UNIVERSITY OF AR UALR CAP IMPT 04B		04/20/2007	PRAGER MCCARTHY & SEALY		1,025,420	1,000,000	1,007,260	1,005,908		(199)		(199)		1,005,709		19,711	19,711	18,000	12/01/2021	1FE
914084-RE-0	UNIVERSITY OF AR UALR CAP IMPT 04B		05/01/2007	PRAGER MCCARTHY & SEALY		102,313	100,000	98,979	99,059		13		13		99,072		3,241	3,241	1,913	12/01/2023	1FE
914084-UA-4	UNIVERSITY OF AR VAR FAC UAMS 04 A		05/16/2007	UNION BANK OF SWITZERLAND		269,648	250,000	273,363	264,858		(630)		(630)		264,227		5,420	5,420	6,944	11/01/2017	1FE
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		06/04/2007	PRAGER MCCARTHY & SEALY		103,052	100,000	107,786	103,115		(441)		(441)		102,675		377	377	2,583	12/01/2009	1FE
914084-RY-6	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		06/04/2007	PRAGER MCCARTHY & SEALY		205,502	200,000	203,838	203,133		(146)		(146)		202,987		2,515	2,515	5,700	11/01/2024	1FE
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		06/07/2007	PRAGER MCCARTHY & SEALY		102,747	100,000	105,457	102,244		(95)		(95)		102,149		598	598	2,763	11/01/2018	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		06/01/2007	PRAGER MCCARTHY & SEALY		256,109	250,000	259,870	252,684		(95)		(95)		252,590		3,519	3,519	6,119	11/01/2021	1FE
914115-TM-2	UNIVERSITY OF CENTRAL AR STUD HSG 06 F		04/10/2007	MORGAN KEEGAN & COMPANY, INC.		1,324,856	1,300,000	1,276,860	1,277,258		170		170		1,277,428		47,428	47,428	27,056	05/01/2030	1FE
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB 04A		06/28/2007	PRAGER MCCARTHY & SEALY		869,187	1,280,000	703,885	799,925		17,029		17,029		816,954		52,233	52,233		10/01/2016	1FE
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		06/18/2007	PRAGER MCCARTHY & SEALY		181,234	175,000	180,912	179,122		(249)		(249)		178,873		2,361	2,361	6,319	10/01/2022	1FE
07201T-MB-1	BAY AREA CA GOVT ASSN TIF POOL A4 95		06/15/2007	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				2,850	12/15/2015	1FE
130534-ZS-2	CALIFORNIA PCR PACIFIC GAS & ELEC 04D		04/04/2007	CITIGROUP GLOBAL MARKETS		9,192,180	9,200,000	9,152,068	9,153,015		563		563		9,153,578		38,602	38,602	115,383	12/01/2023	1FE
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF		04/05/2007	STONE & YOUNGBERG		2,038,040	2,000,000	2,032,360	2,028,612		(762)		(762)		2,027,850		10,190	10,190	55,000	09/01/2020	1FE
171317-CC-2	CHULA VISTA CA REDEV BAYFRONT TWN 79		04/01/2007	MATURED		160,000	160,000	146,059	159,457		543		543		160,000				6,400	04/01/2007	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20056Y-AP-1	COMMERCE CA CMNTY DEV REDEV PROJ NO1-97A		06/15/2007	PRAGER MCCARTHY & SEALY		146,073	300,000	99,240	127,246		3,331		3,331		130,577		15,496	15,496		08/01/2022	1FE
219672-EJ-7	CORONA CA COP CLEARWTR COGEN 2003		05/10/2007	PRAGER MCCARTHY & SEALY		1,065,679	1,000,000	1,062,500	1,046,067		(2,210)		(2,210)		1,043,857		21,822	21,822	34,944	09/01/2018	1FE
291195-KD-6	EMERYVILLE CA PUB FING AUTH REDEV 02A		06/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,234,280	1,170,000	1,217,678	1,202,354		(1,903)		(1,903)		1,200,450		33,830	33,830	48,458	09/01/2021	1FE
292528-BF-2	ENCINITAS CA SPL TAX CFD NO 1 2004		05/11/2007	PRAGER MCCARTHY & SEALY		101,797	100,000	98,978	99,056		11		11		99,067		2,730	2,730	3,258	09/01/2028	1FE
378452-DB-9	GLENDALE CA REDEV TAX ALLOC CENTRAL 02		06/27/2007	Various		2,745,802	2,585,000	2,739,014	2,693,630		(5,801)		(5,801)		2,687,829		57,973	57,973	75,174	12/01/2018	1FE
513799-SC-1	LANCASTER CA REDEV SENIOR COMB 03B		04/10/2007	PRAGER MCCARTHY & SEALY		2,557,388	2,440,000	2,475,209	2,465,786		(954)		(954)		2,464,832		92,557	92,557	85,400	08/01/2024	1FE
544386-BE-4	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		06/14/2007	PRAGER MCCARTHY & SEALY		848,591	850,000	837,131	839,319		285		285		839,604		8,986	8,986	28,162	09/01/2019	1FE
544386-BF-1	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		06/08/2007	PRAGER MCCARTHY & SEALY		608,788	605,000	595,913	597,321		179		179		597,500		11,288	11,288	20,309	09/01/2020	1FE
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A		06/05/2007	PRAGER MCCARTHY & SEALY		421,916	400,000	409,204	407,321		(336)		(336)		406,984		14,932	14,932	10,389	12/01/2021	1FE
544652-P4-6	LOS ANGELES CA WSTWTR SYS 03 A SUB		04/25/2007	PRAGER MCCARTHY & SEALY		307,290	300,000	300,225	300,153		(7)		(7)		300,146		7,144	7,144	5,588	06/01/2020	1FE
544712-D8-2	LOS ANGELES CNTY CA MET TRANS A1SR 03B		04/30/2007	PRAGER MCCARTHY & SEALY		510,090	500,000	495,457			91		91		495,548		14,542	14,542	18,875	07/01/2021	1FE
68723X-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02		05/22/2007	RAMIREZ, SAMUAL A. & COMPANY		1,560,060	1,500,000	1,520,130	1,513,273		(818)		(818)		1,512,456		47,604	47,604	52,083	09/15/2030	1FE
691879-DX-5	OXNARD CA FING AUTH WTR 06		04/13/2007	PRAGER MCCARTHY & SEALY		208,310	200,000	202,068	201,960		(50)		(50)		201,910		6,400	6,400	8,365	06/01/2025	1FE
699202-EM-5	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		05/22/2007	STONE & YOUNGBERG		974,016	925,000	966,385	953,715		(1,520)		(1,520)		952,195		21,821	21,821	37,771	08/01/2020	1FE
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		06/04/2007	PRAGER MCCARTHY & SEALY		104,321	100,000	102,734	101,903		(108)		(108)		101,795		2,526	2,526	4,250	08/01/2023	1FE
715895-GQ-5	PETALUMA CA CMNTY DEV TAX ALLOC 05 A		05/11/2007	PRAGER MCCARTHY & SEALY		106,211	100,000	102,493	102,253		(84)		(84)		102,170		4,041	4,041	2,708	05/01/2030	1FE
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99		06/21/2007	PRAGER MCCARTHY & SEALY		179,337	325,000	130,254	160,119		3,614		3,614		163,733		15,604	15,604		08/01/2020	1FE
769045-QS-7	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A		06/12/2007	PRAGER MCCARTHY & SEALY		498,850	500,000	493,965	494,452		113		113		494,564		4,286	4,286	19,625	08/01/2022	1FE
769045-QT-5	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A		05/30/2007	PRAGER MCCARTHY & SEALY		101,019	100,000	97,526	97,708		39		39		97,748		3,271	3,271	3,788	08/01/2023	1FE
797300-F5-4	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		05/04/2007	PRAGER MCCARTHY & SEALY		543,042	505,000	536,224	529,879		(986)		(986)		528,893		14,149	14,149	17,394	09/01/2017	1FE
797415-FS-0	SAN DIEGO CNTY CA WTR REV COP 02A		06/08/2007	PRAGER MCCARTHY & SEALY		259,042	250,000	269,118	257,920		(495)		(495)		257,425		1,617	1,617	7,220	05/01/2017	1FE
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		06/13/2007	Various		1,612,542	1,600,000	1,600,000	1,600,000						1,600,000		12,542	12,542	53,588	06/01/2022	1FE
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		06/22/2007	Various		7,968,049	7,850,000	7,821,269	7,822,570		317		317		7,822,886		145,162	145,162	190,431	06/01/2023	1FE
839100-HK-3	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		05/03/2007	PRAGER MCCARTHY & SEALY		107,059	100,000	103,334	103,030		(102)		(102)		102,927		4,132	4,132	3,653	08/15/2023	1FE
867570-AA-1	SUNNYVALE CA REDEV AGY CENT CORE		05/01/2007	MATURED		250,000	250,000	248,750	249,949		51		51		250,000				8,250	05/01/2007	1
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		06/12/2007	PRAGER MCCARTHY & SEALY		499,620	500,000	497,680	497,788		49		49		497,836		1,784	1,784	15,875	04/01/2022	1FE
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		06/14/2007	PRAGER MCCARTHY & SEALY		103,202	100,000	99,502	99,545		8		8		99,553		3,649	3,649	4,000	09/01/2023	1FE
200588-LH-2	COMMERCE CITY CO SALES AND USE 06		06/29/2007	Various		492,172	500,000	494,270	494,379		74		74		494,453		(2,281)	(2,281)	20,500	08/01/2029	1FE
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		06/15/2007	PRAGER MCCARTHY & SEALY		106,032	100,000	106,770	106,571		(255)		(255)		106,316		(284)	(284)	2,986	11/15/2017	1FE
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		04/04/2007	PRAGER MCCARTHY & SEALY		155,543	150,000	158,970	155,542		(321)		(321)		155,222		321	321	5,794	06/01/2011	1FE
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A		06/13/2007	PRAGER MCCARTHY & SEALY		238,265	230,000	242,533	239,549		(487)		(487)		239,062		(797)	(797)	7,601	06/01/2014	1FE
75913T-EL-4	REGIONAL TRANSN DIST CO COP 05A		06/29/2007	Various		564,324	550,000	574,272	567,238		(766)		(766)		566,472		(2,148)	(2,148)	15,231	06/01/2018	1FE
75913T-BQ-6	REGIONAL TRANSN DIST CO COP VEH 00A		06/01/2007	CALLED @ 101.00000000		2,307,850	2,285,000	2,251,616	2,285,000						2,285,000		22,850	22,850	58,553	06/01/2011	1FE
75913T-BS-2	REGIONAL TRANSN DIST CO COP VEH 00A		06/01/2007	CALLED @ 101.00000000		9,004,150	8,915,000	8,831,021	8,915,000						8,915,000		89,150	89,150	234,019	06/01/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75913T-BT-0	REGIONAL TRANSN DIST CO COP VEH 00A		06/01/2007	CALLED @ 101.00000000		9,090,000	9,000,000	8,862,030	9,000,000						9,000,000		90,000	90,000	236,250	06/01/2014	1FE
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2007	CALLED @ 100.00000000		175,000	175,000	175,807	174,653		24		24		174,677		323	323	3,500	11/15/2011	1FE
207743-MB-8	CONNECTICUT HIGHER ED FAM ED LN 05B SR		05/29/2007	PRAGER MCCARTHY & SEALY		301,041	300,000	303,630	301,325		(133)		(133)		301,192		(151)	(151)	6,533	11/15/2010	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		06/29/2007	Various		1,075,106	1,005,000	1,114,354	1,091,505		(4,065)		(4,065)		1,087,440		(12,334)	(12,334)	32,933	11/01/2015	1FE
20774L-Z7-3	CONNECTICUT HLTH & EDL GRIFFIN HOSP 05B		05/24/2007	PRAGER MCCARTHY & SEALY		264,853	250,000	261,140	256,253		(252)		(252)		256,001		8,852	8,852	11,424	07/01/2020	1FE
20775N-AJ-9	CONNECTICUT RES REC AMER REF FUEL 98A		05/23/2007	BAIRD (ROBERT W.) & CO. INC.		2,015,780	2,000,000	2,122,500	2,013,908		(6,483)		(6,483)		2,007,425		8,355	8,355	59,278	11/15/2007	1FE
20775N-AM-2	CONNECTICUT RES REC AMER REF FUEL 98A		06/15/2007	PRAGER MCCARTHY & SEALY		463,666	450,000	483,134	460,928		(1,451)		(1,451)		459,477		4,188	4,188	13,979	11/15/2010	1FE
207758-DF-7	CONNECTICUT SPL TAX OBLIG TRANSN 05 A		06/06/2007	PRAGER MCCARTHY & SEALY		504,130	500,000	498,705	498,749		20		20		498,768		5,362	5,362	21,250	07/01/2025	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		04/23/2007	PRAGER MCCARTHY & SEALY		107,979	100,000	106,561			(103)		(103)		106,458		1,521	1,521	1,750	06/01/2021	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		06/06/2007	PRAGER MCCARTHY & SEALY		105,716	100,000	106,988	106,969		(272)		(272)		106,697		(981)	(981)	2,375	06/01/2024	1FE
246428-TD-8	DELAWARE TRANSN AUTH TRANSN SYS 05 SR		04/10/2007	Various		2,972,313	2,930,000	2,900,554	2,902,007		391		391		2,902,399		69,915	69,915	100,750	07/01/2021	1FE
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		05/01/2007	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,080	05/01/2023	3
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2007	CALLED @ 100.00		125,000	125,000	125,000	125,000						125,000				5,234	05/01/2012	3
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2007	Various		425,000	425,000	425,000	425,000						425,000				17,797	05/01/2014	3
244307-DB-7	DEERFIELD BEACH FL WTR & SWR REF 1978		06/01/2007	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				484	12/01/2007	1
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B		06/19/2007	PRAGER MCCARTHY & SEALY		778,755	750,000	763,905	757,488		(718)		(718)		756,770		21,985	21,985	36,563	07/01/2014	1FE
34160W-JU-9	FLORIDA ST ENVIR PROT FL FOREVER 05 A		04/26/2007	J. P. MORGAN SECURITIES, INC.		3,121,381	3,040,000	3,220,758	3,158,620		(15,293)		(15,293)		3,143,326		(21,946)	(21,946)	126,667	07/01/2009	1FE
348163-ER-3	FT MYERS FL REF IMPT SER 1978 1		06/01/2007	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				5,469	12/01/2007	1
348172-DX-2	FT MYERS FL REF UTIL SER 1978		06/01/2007	CALLED @ 100.00000000		390,000	390,000	390,000	390,000						390,000				12,188	12/01/2007	1
362812-BD-0	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		06/01/2007	MATURED		185,000	185,000	185,000	185,000						185,000				6,706	06/01/2007	4
381093-AA-1	GOLDEN LAKES FL CMNTY DEV CAP IMPT 94		05/01/2007	Various		20,000	20,000	20,000		20,000			20,000		20,000				900	05/01/2014	5Z
392274-UR-5	GREATER ORLANDO FL AVIATION AUTH 2003A		04/02/2007	PRAGER MCCARTHY & SEALY		160,790	150,000	161,939	158,131		(274)		(274)		157,857		2,933	2,933	3,833	10/01/2016	1FE
432319-DH-1	HILLSBOROUGH CNTY FL REF IMPT REV 78		06/01/2007	MATURED		510,000	510,000	510,000	510,000						510,000				15,555	06/01/2007	1
432347-CP-5	HILLSBOROUGH CNTY FL REF UTIL REV 78		06/01/2007	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				7,750	12/01/2008	1
469359-CN-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		06/19/2007	PRAGER MCCARTHY & SEALY		779,580	750,000	786,240	773,428		(1,565)		(1,565)		771,863		7,717	7,717	27,188	10/01/2017	1FE
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		04/17/2007	PRAGER MCCARTHY & SEALY		784,928	750,000	773,175	763,288		(762)		(762)		762,526		22,402	22,402	20,729	10/01/2017	1FE
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/01/2007	Various		65,000	65,000	65,000	65,000						65,000				2,405	05/01/2032	4
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		05/01/2007	CALLED @ 100.00000000		105,000	105,000	104,214	104,602		27		27		104,629		371	371	3,360	05/01/2011	4
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		05/01/2007	Various		650,000	650,000	650,000	650,000						650,000				22,344	05/01/2011	3
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		05/01/2007	Various		1,030,000	1,030,000	1,030,000	1,030,000						1,030,000				37,338	05/01/2013	3
566595-CR-3	MARGATE FL UTIL AUTH SPL REF 1976		06/01/2007	MATURED		100,000	100,000	100,000	100,000						100,000				3,000	06/01/2007	1
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		05/01/2007	CALLED @ 100.00000000		650,000	650,000	650,000	650,000						650,000				22,750	05/01/2012	2
585395-GB-6	MELBOURNE FL WTR & SWR 78 REF		06/01/2007	MATURED		360,000	360,000	353,236	359,781		219		219		360,000				12,150	06/01/2007	1
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9		04/01/2007	CALLED @ 100.00		40,000	40,000	40,000	40,000						40,000				1,396	10/01/2033	3
662542-BC-2	NORTH SPRINGS FL IMPT WTR MGMT 1990 A		05/01/2007	CALLED @ 100.00000000		75,000	75,000	75,000		75,000			75,000		75,000				3,047	05/01/2010	6*
684550-DT-0	ORANGE CNTY FL WTR & SWR REF 77		04/01/2007	MATURED		840,000	840,000	832,264	839,857		143		143		840,000				26,670	04/01/2007	1
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A		06/01/2007	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				2,131	06/01/2032	1
690331-AB-9	OVEROAKS CMNTY DEV DIST FL CAP IMPT 96		05/01/2007	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				4,125	05/01/2017	3
690331-AC-7	OVEROAKS CMNTY DEV DIST FL CAP IMPT 98A		05/01/2007	Various		35,000	35,000	35,000	35,000						35,000				1,138	05/01/2017	3
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		06/19/2007	PRAGER MCCARTHY & SEALY		1,055,482	1,300,000	680,875	995,570		18,323		18,323		1,013,892		41,590	41,590		10/01/2012	1FE
702521-BV-6	PASCO CNTY FL REF GTD ENTITLEMENT 78		06/01/2007	MATURED		15,000	15,000	15,000	15,000						15,000				461	06/01/2007	1
70253Q-AB-5	PASCO CNTY FL SCH DIST SALES TAX 07		06/11/2007	PRAGER MCCARTHY & SEALY		100,360	100,000	100,492			(93)		(93)		100,399		(39)	(39)	1,244	10/01/2008	1FE
735008-AA-2	PORT OF THE ISLANDS FL CMNTY IMPT 90		05/01/2007	Various		160,000	160,000	129,361	36,942		22,422		22,422		59,363		100,637	100,637	9,276	05/01/2010	5
75845H-JL-8	REEDY CREEK FL IMPT DIST UTIL 05-2		04/05/2007	J. P. MORGAN SECURITIES, INC.		8,875,025	8,605,000	9,275,760	8,969,645		(35,237)		(35,237)		8,934,408		(59,383)	(59,383)	227,076	10/01/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75957R-AC-9	REMINGTON FL CMNTY DEV SPL ASSMT		05/01/2007	CALLED @ 100.00000000		220,000	220,000	220,000	220,000						220,000				8,910	05/01/2019	4
75957R-AA-3	REMINGTON FL CMNTY DEV SPL ASSMT 94		05/01/2007	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				3,375	05/01/2014	2
769506-AA-4	RIVERWOOD CMNTY DEV FL SPL ASSMT 92A		05/01/2007	CALLED @ 100.00000000		325,000	325,000	325,000	325,000						325,000				13,813	05/01/2014	4
867689-AM-3	SUNRISE FL WTR GAS SWR REF IMPT 1976		04/01/2007	CALLED @ 100.00000000		275,000	275,000	280,536	275,252		(124)		(124)		275,128		(128)	(128)	8,731	10/01/2007	1
875128-EP-1	TAMPA BAY FL WTR UTIL SYS 2001 A		06/19/2007	PRAGER MCCARTHY & SEALY		777,248	750,000	761,850	756,286		(567)		(567)		755,719		21,529	21,529	27,188	10/01/2016	1FE
875290-AQ-1	TAMPA FL WTR & SWR SYS SER 78		04/01/2007	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				9,900	04/01/2008	1
880764-CF-0	TEQUESTA FL WTR REF SER 1978		04/01/2007	MATURED		905,000	905,000	871,669	904,342		658		658		905,000				30,544	04/01/2007	1
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2007	CALLED @ 100.00		250,000	250,000	250,000	250,000						250,000				8,750	05/01/2012	2
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		05/01/2007	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				6,600	05/01/2011	2
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991		05/01/2007	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				4,375	05/01/2012	2
04780N-FL-6	ATLANTA GA DEV AUTH OPPTY PROJ 05		06/05/2007	PRAGER MCCARTHY & SEALY		127,303	125,000	125,000	125,000						125,000		2,303	2,303	2,922	12/01/2021	1FE
04780N-FM-4	ATLANTA GA DEV AUTH OPPTY PROJ 05		06/19/2007	PRAGER MCCARTHY & SEALY		351,474	350,000	348,345	348,409		33		33		348,442		3,031	3,031	8,794	12/01/2022	1FE
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05		06/26/2007	PRAGER MCCARTHY & SEALY		99,861	100,000	98,618	98,664		24		24		98,688		1,173	1,173	2,600	12/01/2024	1FE
04780N-FQ-5	ATLANTA GA DEV AUTH OPPTY PROJ 05		06/29/2007	PRAGER MCCARTHY & SEALY		199,474	200,000	196,634	196,737		56		56		196,793		2,681	2,681	5,350	12/01/2025	1FE
047681-LB-5	ATLANTA-FULTON GA REC AUTH REV 05 A REF		06/25/2007	PRAGER MCCARTHY & SEALY		100,489	100,000	99,294	99,322		14		14		99,336		1,153	1,153	2,588	12/01/2022	1FE
047681-LE-9	ATLANTA-FULTON GA REC AUTH REV 05 A REF		04/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,226,421	1,215,000	1,191,453	1,192,171		216		216		1,192,387		34,034	34,034	20,048	12/01/2025	1FE
197493-CW-7	COLUMBIA CNTY GA WTR & SEW REV SER 78		06/01/2007	MATURED		2,170,000	2,170,000	2,170,000	2,170,000						2,170,000				69,169	06/01/2007	1
24047C-BY-3	DEKALB CNTY GA HOSP DEKALB MED 03A		06/28/2007	PRAGER MCCARTHY & SEALY		343,011	320,000	363,600	346,462		(1,516)		(1,516)		344,946		(1,935)	(1,935)	13,758	09/01/2014	1FE
259034-EE-2	DOUGLAS CNTY GA WTR & SEW REV SER 78		06/01/2007	MATURED		2,780,000	2,780,000	2,780,000	2,780,000						2,780,000				86,875	06/01/2007	1
373541-VC-2	GEORGIA MUN ELEC AUTH PWR GEN 02A SR		06/07/2007	PRAGER MCCARTHY & SEALY		128,236	120,000	136,024	129,778		(657)		(657)		129,121		(886)	(886)	5,968	01/01/2013	1FE
764615-MS-6	RICHMOND CNTY GA WTR & SWR REF 78		04/01/2007	MATURED		1,215,000	1,215,000	1,215,000	1,215,000						1,215,000				37,058	04/01/2007	1
776032-KC-7	ROME GA WTR & SWR 2004 REF		04/10/2007	UNION BANK OF SWITZERLAND		526,045	510,000	517,880	516,379		(166)		(166)		516,213		9,832	9,832	17,978	01/01/2020	1FE
419800-BV-8	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC		04/27/2007	CALLED @ 102.00000000		34,312,800	33,640,000	33,167,694	33,244,523		3,397		3,397		33,247,920		1,064,880	1,064,880	801,520	12/01/2026	1FE
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		05/23/2007	Various		281,823	275,000	273,757	273,783		21		21		273,804		8,018	8,018	10,756	07/01/2022	1FE
438689-EX-5	HONOLULU HI CITY & CNTY WTR SYS 06A		06/05/2007	PRAGER MCCARTHY & SEALY		306,131	300,000	296,352	296,416		51		51		296,467		9,664	9,664	11,600	07/01/2024	1FE
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF		06/21/2007	Various		597,542	600,000	605,610	605,525		(220)		(220)		605,305		(7,763)	(7,763)	17,500	07/15/2025	1FE
45129W-EW-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		04/26/2007	PRAGER MCCARTHY & SEALY		203,252	200,000	204,964	204,030		(856)		(856)		203,174		78	78	9,389	07/15/2008	1FE
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2007	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				3,938	04/01/2011	1
094347-CT-6	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2007	MATURED		275,000	275,000	275,000	275,000						275,000				10,656	05/01/2007	1
109340-BD-0	BRIGHTON IL WTRWKS & SEW SER 1979		05/01/2007	MATURED		85,000	85,000	85,987	85,027		(27)		(27)		85,000				3,188	05/01/2007	1
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A		05/01/2007	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				4,180	05/01/2010	1
167592-VH-4	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 E		05/30/2007	PRAGER MCCARTHY & SEALY		1,185,926	1,150,000	1,212,813	1,175,542		(3,422)		(3,422)		1,172,120		13,806	13,806	55,847	01/01/2010	1FE
336451-AQ-2	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		06/01/2007	MATURED		220,000	220,000	220,000	220,000						220,000				8,113	06/01/2007	2
451908-5B-9	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		05/15/2007	MATURED		4,285,000	4,285,000	4,454,172	4,293,557		(8,557)		(8,557)		4,285,000				117,838	05/15/2007	1FE
508408-CF-6	LAKE CNTY IL PUB WTR DIST WTR SER 68		05/01/2007	MATURED		100,000	100,000	95,381	99,825		175		175		100,000				2,875	05/01/2007	1FE
504750-BY-5	LASALLE IL WTRWKS REV SER 1978		05/01/2007	MATURED		40,000	40,000	40,000	40,000						40,000				1,400	05/01/2007	1
665093-CS-7	NORTHERN COOK CNTY		05/01/2007	CALLED @ 100.00000000		8,700,000	8,700,000	8,338,254	8,484,999		8,818		8,818		8,493,817		206,183	206,183	239,250	05/01/2015	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		06/01/2007	CALLED @ 100.00		400,000	400,000	396,000	396,670		174		174		396,845		3,155	3,155	15,750	03/01/2015	4
843146-SM-4	SOUTHERN IL UNIV HSG & AUX FAC SER J		04/01/2007	MATURED		570,000	570,000	587,180	570,000						570,000				19,238	04/01/2007	1
958366-TX-4	WESTERN IL UNIV AUX FAC SYS SER 78A		04/01/2007	CALLED @ 100.00000000		165,000	165,000	166,506	165,000						165,000				6,105	04/01/2009	1
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF		06/20/2007	PRAGER MCCARTHY & SEALY		520,120	500,000	516,370	511,113		(718)		(718)		510,395		9,725	9,725	24,583	07/01/2018	1FE
569027-GF-6	MARION CNTY IN CONV REC EXC TAX 03A SR		06/15/2007	COMMERCE CAPITAL		261,315	250,000	269,805	264,611		(949)		(949)		263,663		(2,348)	(2,348)	6,910	06/01/2015	1FE
936393-JR-9	WARSAW IN SEW WKS REF & IMPT 2003		06/19/2007	PRAGER MCCARTHY & SEALY		103,340	100,000	102,322	101,603		(101)		(101)		101,501		1,839	1,839	4,875	07/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
256366-AP-0	DODGE CITY KS WTRWKS & WSTWTR 2003		04/02/2007	PRAGER MCCARTHY & SEALY		105,581	100,000	104,208	103,089		(101)		(101)		102,988		2,593	2,593	1,636	12/01/2017	1FE
485427-8M-3	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		04/10/2007	PRAGER MCCARTHY & SEALY		208,378	200,000	212,358	205,422		(422)		(422)		205,001		3,377	3,377	3,667	06/01/2010	1FE
485428-BU-9	KANSAS DEV FIN WTR PCR REVOLVG FD 01-II		06/08/2007	POPULAR SECURITIES		258,635	250,000	268,140	258,437		(925)		(925)		257,513		1,122	1,122	7,708	11/01/2010	1FE
485428-3Y-0	KANSAS DEV FIN WTR PCR REVOLVG FD 98-II		06/08/2007	PRAGER MCCARTHY & SEALY		507,575	500,000	508,267	505,388		(1,286)		(1,286)		504,103		3,472	3,472	14,646	11/01/2014	1FE
485428-4M-5	KANSAS DEV FIN WTR PCR REVOLVG FD 98-II		05/31/2007	PRAGER MCCARTHY & SEALY		217,817	215,000	218,555	217,317		(525)		(525)		216,792		1,025	1,025	6,071	11/01/2014	1FE
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		06/20/2007	PRAGER MCCARTHY & SEALY		245,253	250,000	250,583	250,573		(24)		(24)		250,549		(5,296)	(5,296)	7,290	08/01/2021	1FE
967338-MF-8	WICHITA KS WTR & SWR UTIL 2005 B		06/21/2007	PRAGER MCCARTHY & SEALY		822,050	800,000	852,936	833,901		(5,134)		(5,134)		828,767		(6,717)	(6,717)	27,319	10/01/2009	1FE
967338-MG-6	WICHITA KS WTR & SWR UTIL 2005 B		06/07/2007	POPULAR SECURITIES		517,330	500,000	537,785	526,689		(3,006)		(3,006)		523,683		(6,353)	(6,353)	17,431	10/01/2010	1FE
49118N-AX-3	KENTUCKY ASSET/LIAB COMMN FED HWY 05		06/11/2007	PRAGER MCCARTHY & SEALY		970,853	955,000	1,012,739	980,826		(5,796)		(5,796)		975,030		(4,178)	(4,178)	31,395	09/01/2008	1FE
49118N-BB-0	KENTUCKY ASSET/LIAB COMMN FED HWY 05		04/09/2007	MORGAN STANLEY DEAN WITTER		7,102,232	6,825,000	7,412,018	7,187,798		(26,172)		(26,172)		7,161,626		(59,395)	(59,395)	206,990	09/01/2010	1FE
914387-YY-5	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		06/21/2007	PRAGER MCCARTHY & SEALY		127,239	130,000	130,748	126,454		120		120		126,573		666	666	3,394	05/01/2018	1FE
015086-KY-6	ALEXANDRIA LA UTILS REV 2004		05/09/2007	Various		1,203,402	1,115,000	1,181,053	1,168,302		(1,696)		(1,696)		1,166,606		36,795	36,795	29,569	05/01/2019	1FE
100210-LR-2	BOSSIER CITY LA PUB IMPT SALES TAX 02		04/04/2007	PRAGER MCCARTHY & SEALY		256,610	240,000	257,700	252,227		(406)		(406)		251,821		4,790	4,790	4,300	12/01/2015	1FE
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		06/18/2007	PRAGER MCCARTHY & SEALY		104,169	100,000	103,183	102,294		(115)		(115)		102,180		1,989	1,989	2,778	12/01/2019	1FE
100210-LX-9	BOSSIER CITY LA PUB IMPT SALES TAX 02		05/29/2007	PRAGER MCCARTHY & SEALY		1,049,390	1,000,000	1,013,480	1,009,749		(425)		(425)		1,009,324		40,066	40,066	25,000	12/01/2021	1FE
100273-AP-6	BOSSIER PARISH LA SALES TAX 2002		05/04/2007	Various		1,012,287	950,000	969,067	963,776		(438)		(438)		963,338		48,949	48,949	39,375	07/01/2016	1FE
100273-AQ-4	BOSSIER PARISH LA SALES TAX 2002		04/11/2007	DAIN RAUSCHER INCORPORATED		1,693,252	1,595,000	1,614,714	1,609,264		(401)		(401)		1,608,863		84,389	84,389	63,135	07/01/2017	1FE
506498-WP-5	LAFAYETTE LA UTIL REV 2004		06/22/2007	PRAGER MCCARTHY & SEALY		106,892	100,000	107,187	105,779		(306)		(306)		105,472		1,420	1,420	3,442	11/01/2016	1FE
506498-WR-1	LAFAYETTE LA UTIL REV 2004		04/17/2007	DAIN RAUSCHER INCORPORATED		1,627,260	1,500,000	1,587,495	1,570,463		(2,282)		(2,282)		1,568,180		59,080	59,080	36,969	11/01/2018	1FE
546456-BE-3	LOUISIANA CITIZENS PPTY INS ASSMT 06B		04/10/2007	PRAGER MCCARTHY & SEALY		106,816	100,000	104,443	104,188		(102)		(102)		104,086		2,731	2,731	4,333	06/01/2022	1FE
546267-CF-0	LOUISIANA HSG FIN MULTI ORLEANS TWR 92A		06/12/2007	CALLED @ 100.00000000		6,330,000	6,330,000	6,330,000	5,316,757	1,013,243			1,013,243		6,330,000				73,164	04/15/2010	6
546267-CH-6	LOUISIANA HSG FIN MULTI ORLEANS TWR 92B		06/11/2007	CALLED @ 100.00		5,446,977	5,446,977	5,446,977	5,187,597						5,446,977				344,110	04/15/2022	6
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1		06/01/2007	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				2,532	12/01/2021	1FE
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		06/01/2007	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				725	06/01/2037	3
546279-ZR-4	LOUISIANA LOC GOVT DENHAM SPR SWR 06		04/17/2007	Various		6,031,828	6,125,000	6,139,516	6,139,461		(352)		(352)		6,139,109		(107,281)	(107,281)	95,906	12/01/2036	1FE
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		06/01/2007	PRAGER MCCARTHY & SEALY		106,856	100,000	105,506	105,328		(198)		(198)		105,130		1,726	1,726	4,125	07/01/2019	1FE
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		05/17/2007	PRAGER MCCARTHY & SEALY		107,907	100,000	105,176	105,009		(169)		(169)		104,840		3,067	3,067	3,931	07/01/2020	1FE
54651P-AV-5	LOUISIANA TRANSN AUTH TOLL SUB BANS 05		05/23/2007	PRAGER MCCARTHY & SEALY		411,252	400,000	428,564	413,695		(1,839)		(1,839)		411,856		(604)	(604)	19,889	09/01/2009	1FE
647753-JU-7	NEW ORLEANS LA WTR 2002		04/18/2007	PRAGER MCCARTHY & SEALY		212,041	200,000	215,550	209,364		(294)		(294)		209,071		2,970	2,970	3,764	12/01/2014	1FE
647753-JV-5	NEW ORLEANS LA WTR 2002		04/02/2007	PRAGER MCCARTHY & SEALY		106,072	100,000	105,746	103,674		(144)		(144)		103,530		2,542	2,542	1,722	12/01/2015	1FE
647753-JW-3	NEW ORLEANS LA WTR 2002		04/18/2007	PRAGER MCCARTHY & SEALY		105,351	100,000	104,746	103,041		(141)		(141)		102,900		2,451	2,451	1,972	12/01/2016	1FE
647753-JX-1	NEW ORLEANS LA WTR 2002		04/10/2007	PRAGER MCCARTHY & SEALY		105,065	100,000	103,922	102,517		(106)		(106)		102,411		2,654	2,654	1,833	12/01/2017	1FE
647753-KA-9	NEW ORLEANS LA WTR 2002		06/01/2007	PRAGER MCCARTHY & SEALY		103,946	100,000	102,298	101,480		(94)		(94)		101,386		2,560	2,560	2,569	12/01/2020	1FE
647753-KC-5	NEW ORLEANS LA WTR 2002		06/05/2007	PRAGER MCCARTHY & SEALY		207,092	200,000	200,936	200,605		(39)		(39)		200,567		6,525	6,525	5,194	12/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
825485-RG-2	SHREVEPORT LA WTR & SWR 03 B REF		04/10/2007	DAIN RAUSCHER INCORPORATED		1,873,667	1,740,000	1,965,887	1,862,247		(3,756)		(3,756)		1,858,490		15,176	15,176	31,900	12/01/2014	1FE
560459-RB-7	MAINE MUN BOND BANK 2005 A REF		06/19/2007	PRAGER MCCARTHY & SEALY		200,700	200,000	207,634	200,611		(27)		(27)		200,584		116	116	5,454	11/01/2017	1FE
560459-RC-5	MAINE MUN BOND BANK 2005 A REF		06/01/2007	PRAGER MCCARTHY & SEALY		101,488	100,000	103,109	99,803		6		6		99,808		1,680	1,680	2,538	11/01/2018	1FE
75913W-DX-2	REGIONAL WASTE SYS ME SOLID WASTE 05T		04/16/2007	PRAGER MCCARTHY & SEALY		514,685	500,000	534,165	519,387		(2,249)		(2,249)		517,138		(2,453)	(2,453)	20,000	07/01/2009	1FE
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 78		05/01/2007	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				3,200	05/01/2010	1
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00		04/01/2007	CALLED @ 100.00000000		35,000	35,000	34,787	34,814		2		2		34,816		184	184	1,269	04/01/2029	2FE
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		06/25/2007	PRAGER MCCARTHY & SEALY		226,668	225,000	226,564	226,547		(65)		(65)		226,482		186	186	6,275	01/01/2021	1FE
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B		06/26/2007	PRAGER MCCARTHY & SEALY		515,415	500,000	521,600	509,608		(1,411)		(1,411)		508,197		7,218	7,218	21,729	03/01/2010	1FE
57586C-UV-5	MASSACHUSETTS HLTH ED WORCESTER 06F		05/31/2007	Various		1,684,632	1,650,000	1,674,618	1,674,618		(676)		(676)		1,673,942		10,690	10,690	24,494	10/01/2021	1FE
57586C-UW-3	MASSACHUSETTS HLTH ED WORCESTER 06F		04/30/2007	PRAGER MCCARTHY & SEALY		544,161	530,000	537,065	537,065		(185)		(185)		536,880		7,281	7,281	7,509	10/01/2022	1FE
57586C-UY-9	MASSACHUSETTS HLTH ED WORCESTER 06F		06/28/2007	PRAGER MCCARTHY & SEALY		1,150,838	1,130,000	1,143,266	1,143,266		(447)		(447)		1,142,819		8,019	8,019	20,583	10/01/2023	1FE
57586P-ET-9	MASSACHUSETTS HSG FIN SGL 2006 SER 124		06/28/2007	UNION BANK OF SWITZERLAND		931,831	920,000	920,000	920,000						920,000		11,831	11,831	23,838	12/01/2012	1FE
57586P-EY-8	MASSACHUSETTS HSG FIN SGL 2006 SER 124		06/15/2007	PRAGER MCCARTHY & SEALY		152,945	150,000	150,000	150,000						150,000		2,945	2,945	3,835	06/01/2015	1FE
576000-AK-9	MASSACHUSETTS SCH BLDG SALES TAX 05A		04/05/2007	J. P. MORGAN SECURITIES, INC.		8,151,850	7,825,000	8,459,060	8,233,529		(29,587)		(29,587)		8,203,942		(52,092)	(52,092)	238,986	08/15/2010	1FE
576049-KT-6	MASSACHUSETTS WTR RES AUTH 1995 B		04/01/2007	CALLED @ 100.00000000		670,000	670,000	547,055	577,342		1,465		1,465		578,808		91,192	91,192	8,933	12/01/2018	1FE
576049-TK-6	MASSACHUSETTS WTR RES AUTH 2000 A		04/10/2007	J. P. MORGAN SECURITIES, INC.		20,329,810	19,000,000	21,417,560	20,545,490		(101,204)		(101,204)		20,444,285		(114,475)	(114,475)	764,750	08/01/2030	1FE
24256C-BT-0	DEARBORN MI ECON DEV CORP OAKWOOD 95A		05/25/2007	CALLED @ 101.00000000		6,413,500	6,350,000	6,239,256	6,265,638		1,468		1,468		6,267,107		146,393	146,393	196,894	11/15/2025	1FE
385550-CV-8	GRAND HAVEN MI ELEC 1993 REF		06/04/2007	PRAGER MCCARTHY & SEALY		559,644	550,000	565,961	563,520		(3,314)		(3,314)		560,206		(562)	(562)	25,244	07/01/2008	1FE
483233-KG-6	KALAMAZOO MI HOSP BRONSON METH 05 A		04/13/2007	BEAL, M.R., & CO.		814,384	800,000	840,480	822,424		(3,463)		(3,463)		818,961		(4,577)	(4,577)	37,000	10/15/2008	1FE
23410P-AP-5	DAKOTA CNTY MN COMMONS ON MARICE 99A1		05/01/2007	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				3,150	11/01/2034	3
23410P-AQ-3	DAKOTA CNTY MN COMMONS ON MARICE 99A1		05/01/2007	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				791	11/01/2034	3
60416H-KJ-2	MINNESOTA ED FAC ST OLAF CLG 6-O 2007		06/25/2007	Various		482,150	500,000	499,330			5		5		499,335		(17,185)	(17,185)	6,825	10/01/2027	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		04/06/2007	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				4,774	01/01/2029	1FE
139404-BT-3	CAPE GIRARDEAU CNTY MO SE MO HOSP 02		04/20/2007	PRE-REFUNDING		3,968,502	4,000,000	3,965,800	3,968,297		196		196		3,968,493		9	9	88,806	06/01/2032	2FE
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A		06/25/2007	SBK BROOKS		104,736	100,000	108,379	105,931		(375)		(375)		105,556		(820)	(820)	3,292	11/01/2017	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		06/08/2007	Various		10,555,232	10,300,000	10,193,189	10,205,642		1,656		1,656		10,207,298		347,934	347,934	379,456	02/01/2022	1FE
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01		06/15/2007	PRAGER MCCARTHY & SEALY		102,287	100,000	99,345	99,517		17		17		99,534		2,753	2,753	3,453	04/01/2017	1FE
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		05/22/2007	PRAGER MCCARTHY & SEALY		216,284	200,000	223,140	215,648		(856)		(856)		214,792		1,492	1,492	9,450	07/01/2015	1FE
791638-VU-0	ST LOUIS MO ARPT REV ARPT DEV PROG 01A		04/18/2007	PRAGER MCCARTHY & SEALY		395,398	380,000	411,423	399,380		(2,332)		(2,332)		397,048		(1,650)	(1,650)	16,952	07/01/2009	1FE
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		06/06/2007	PRAGER MCCARTHY & SEALY		102,558	100,000	100,154	100,147		(6)		(6)		100,142		2,416	2,416	4,004	08/01/2023	1FE
612125-BV-9	MONTANA BRD HSG SGL FAM 1997 SER A-2		06/01/2007	Various		3,341,050	3,295,000	3,321,846	3,302,166		(1,161)		(1,161)		3,301,006		40,044	40,044	101,321	06/01/2030	1FE
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		06/01/2007	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				323	06/01/2029	1FE
61212R-GR-1	MONTANA BRD HSG SGL FAM MTG 2000 B		06/01/2007	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				2,700	12/01/2029	1FE
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		06/01/2007	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				1,455	12/01/2026	1FE
239298-CT-7	DAWSON CNTY NE PUB PWR ELEC 06 B		05/24/2007	PRAGER MCCARTHY & SEALY		1,134,089	1,115,000	1,106,861	1,106,970		73		73		1,107,043		27,046	27,046	24,274	06/15/2031	1FE
259225-CJ-7	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02		06/06/2007	PRAGER MCCARTHY & SEALY		303,783	300,000	298,638	299,118		49		49		299,168		4,615	4,615	8,617	11/01/2013	1FE
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001		06/05/2007	PRAGER MCCARTHY & SEALY		313,710	300,000	308,319	304,515		(345)		(345)		304,171		9,539	9,539	12,208	08/15/2012	1FE
385640-FF-9	GRAND ISLAND NE ELEC SYS REV 2001		06/27/2007	PRAGER MCCARTHY & SEALY		103,776	100,000	101,971	101,016		(100)		(100)		100,915		2,861	2,861	4,403	08/15/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
418604-DN-1	HASTINGS NE ELEC SYS 2001 REF		06/14/2007	PRAGER MCCARTHY & SEALY		144,939	140,000	143,319	141,664		(157)		(157)		141,507		3,432	3,432	6,767	01/01/2014	1FE
418604-DP-6	HASTINGS NE ELEC SYS 2001 REF		06/05/2007	PRAGER MCCARTHY & SEALY		312,318	300,000	304,719	302,371		(209)		(209)		302,162		10,156	10,156	14,042	01/01/2015	1FE
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		06/28/2007	PRAGER MCCARTHY & SEALY		131,126	125,000	131,401	128,654		(317)		(317)		128,337		2,789	2,789	4,722	04/01/2012	1FE
63968A-DE-2	NEBRASKA PUB PWR DIST GEN REV 03A		05/21/2007	PRAGER MCCARTHY & SEALY		103,185	100,000	99,093	99,187		12		12		99,199		3,986	3,986	4,262	01/01/2024	1FE
639684-DN-6	NEBRASKA ST CLG FAC PERU & WAYNE 02		06/11/2007	PRAGER MCCARTHY & SEALY		203,900	200,000	211,598	203,899		(788)		(788)		203,111		789	789	7,861	03/01/2009	1FE
681793-N6-8	OMAHA NE PUB PWR DIST ELEC SYS 02 B		04/10/2007	BAIRD (ROBERT W.) & CO. INC.		7,798,107	7,675,000	7,587,068	7,609,765		1,926		1,926		7,611,690		186,417	186,417	228,331	02/01/2015	1FE
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		06/20/2007	PRAGER MCCARTHY & SEALY		512,850	500,000	531,180	510,138		(2,131)		(2,131)		508,007		4,843	4,843	23,490	02/01/2009	1FE
914641-YS-8	UNIVERSITY OF NE LINCOLN MEM STAD 04A		04/12/2007	EDWARDS, A.G., & SONS, INC.		2,277,495	2,150,000	2,185,196	2,177,563		(930)		(930)		2,176,634		100,861	100,861	49,569	11/01/2017	1FE
914641-YT-6	UNIVERSITY OF NE LINCOLN MEM STAD 04A		04/12/2007	EDWARDS, A.G., & SONS, INC.		2,552,124	2,415,000	2,441,227	2,435,555		(691)		(691)		2,434,864		117,260	117,260	55,679	11/01/2018	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2007	CALLED @ 103.00000000		15,450	15,000	14,975	14,976		1		1		14,977		473	473	338	12/01/2016	1FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2007	CALLED @ 103.00000000		20,600	20,000	19,876	19,881		4		4		19,884		716	716	450	12/01/2017	1FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2007	CALLED @ 103.00000000		25,750	25,000	25,000	25,000						25,000		750	750	578	12/01/2018	1FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2007	CALLED @ 103.00000000		36,050	35,000	34,878	34,882		3		3		34,885		1,165	1,165	809	12/01/2019	1FE
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		04/01/2007	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				2,297	10/01/2016	1FE
641271-FC-0	NEVADA HSG DIV SGL FAM PROG SER 95B-1		04/01/2007	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				788	10/01/2017	1FE
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06		06/29/2007	Various		778,235	755,000	753,369	753,406		29		29		753,436		24,799	24,799	27,327	07/01/2021	1FE
64465M-6E-0	NEW HAMPSHIRE MUN BOND BK 2006 A		04/11/2007	MORGAN STANLEY DEAN WITTER		2,100,945	2,045,000	2,031,810	2,032,039		150		150		2,032,189		68,756	68,756	74,491	08/15/2023	1FE
64465M-8D-0	NEW HAMPSHIRE MUN BOND BK 2007 A		05/29/2007	PRAGER MCCARTHY & SEALY		205,326	200,000	205,336			(72)		(72)		205,264		62	62	1,575	02/15/2021	1FE
64465M-8G-3	NEW HAMPSHIRE MUN BOND BK 2007 A		06/29/2007	PRAGER MCCARTHY & SEALY		552,077	550,000	560,494			(181)		(181)		560,313		(8,236)	(8,236)	5,519	02/15/2024	1FE
645779-BJ-7	NEW JERSEY ECON DEV NJ NAT GAS CO 05B		04/11/2007	PRAGER MCCARTHY & SEALY		769,238	750,000	750,000	750,000						750,000		19,238	19,238	27,313	08/01/2024	1FE
645916-UA-3	NEW JERSEY ECON MOTOR VEH COMMN 03A		06/29/2007	Various		4,869,347	6,210,000	4,319,924	4,644,955		85,388		85,388		4,730,344		139,003	139,003		07/01/2013	1FE
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C		06/29/2007	PRAGER MCCARTHY & SEALY		206,002	200,000	200,000	200,000						200,000		6,002	6,002	6,439	11/01/2013	1FE
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2007	CALLED @ 100.00000000		350,000	350,000	350,000	350,000						350,000				8,488	05/01/2011	1FE
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2007	CALLED @ 100.00000000		455,000	455,000	455,000	455,000						455,000				11,034	11/01/2011	1FE
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2007	CALLED @ 100.00000000		375,000	375,000	375,000	375,000						375,000				9,281	05/01/2012	1FE
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2007	CALLED @ 100.00000000		490,000	490,000	490,000	490,000						490,000				12,128	11/01/2012	1FE
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2007	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				2,904	11/01/2013	1FE
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B		06/07/2007	PRAGER MCCARTHY & SEALY		2,241,201	2,155,000	2,330,783	2,219,222		(8,795)		(8,795)		2,210,427		30,773	30,773	76,786	09/15/2009	1FE
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B		04/03/2007	PRAGER MCCARTHY & SEALY		106,181	100,000	111,263	105,151		(353)		(353)		104,798		1,383	1,383	3,117	09/15/2010	1FE
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B		06/27/2007	PRAGER MCCARTHY & SEALY		1,827,642	1,700,000	1,891,199	1,826,928		(6,835)		(6,835)		1,820,093		7,549	7,549	53,335	09/15/2011	1FE
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB		04/19/2007	PRAGER MCCARTHY & SEALY		109,439	100,000	111,343	107,616		(373)		(373)		107,243		2,196	2,196	3,498	09/15/2014	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/02/2007	Various		(5,000)	(5,000)	(5,000)	5,000						(5,000)				150	01/01/2014	1
660160-HR-6	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A		04/02/2007	PRAGER MCCARTHY & SEALY		1,631,374	1,495,000	1,654,681	1,605,285		(3,929)		(3,929)		1,601,356		30,018	30,018	59,738	07/01/2014	1FE
702826-HP-6	PASSAIC VALLEY NJ SEW COMMRS SWR 03 F		04/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,196,080	3,000,000	3,195,720	3,135,303		(5,000)		(5,000)		3,130,303		65,777	65,777	56,667	12/01/2016	1FE
906365-BH-3	UNION CNTY NJ SOLID WASTE OGDEN 98A		06/01/2007	MATURED		1,500,000	1,500,000	1,553,550	1,503,047		(3,047)		(3,047)		1,500,000				39,375	06/01/2007	1FE
013493-AV-3	ALBUQUERQUE-BERNALILLO CNTY NM WTR 05		06/19/2007	PRAGER MCCARTHY & SEALY		99,375	100,000	100,000	99,368		11		11		99,379		(4)	(4)	4,388	07/01/2025	1FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		06/05/2007	PRAGER MCCARTHY & SEALY		205,370	200,000	213,460	208,083		(1,297)		(1,297)		206,786		(1,416)	(1,416)	8,139	08/15/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
647310-D6-5	NEW MEXICO ST SEVERANCE TAX 2006 A		06/22/2007	Various		354,346	350,000	348,954	349,004		43		43		349,048		5,298	5,298	14,409	07/01/2015	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		06/20/2007	Various		284,086	280,000	280,000	280,000						280,000		4,086	4,086	12,019	07/01/2016	1FE
647429-P7-8	NEW MEXICO ST UNIV IMPT 2004 B		05/08/2007	Various		742,059	700,000	717,129	713,606		(564)		(564)		713,042		29,017	29,017	21,167	04/01/2023	1FE
647429-P8-6	NEW MEXICO ST UNIV IMPT 2004 B		05/09/2007	STONE & YOUNGBERG		295,988	280,000	285,116	284,067		(175)		(175)		283,892		12,096	12,096	8,672	04/01/2024	1FE
38526C-BX-5	GRAND CENTRAL DIST MGMT ASSOC NY 04		05/31/2007	FIDELITY CAPITAL MARKETS		1,961,887	1,865,000	1,990,421	1,960,648		(5,098)		(5,098)		1,955,550		6,336	6,336	86,515	01/01/2019	1FE
542690-KH-4	LONG ISLAND PWR AUTH NY ELEC 98-8G SUB		04/01/2007	CALLED @ 100.00000000		5,000,000	5,000,000	5,218,150	5,051,921		(51,921)		(51,921)		5,000,000				125,000	04/01/2012	1FE
542690-AW-2	LONG ISLAND PWR AUTH NY ELEC SYS 98A		06/06/2007	PRAGER MCCARTHY & SEALY		1,074,959	1,015,000	1,138,607	1,073,433		(5,451)		(5,451)		1,067,983		6,976	6,976	14,137	12/01/2010	1FE
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF		04/25/2007	PRAGER MCCARTHY & SEALY		120,391	110,000	126,522	120,771		(547)		(547)		120,224		166	166	2,773	11/15/2012	1FE
59259R-FK-5	METRO NY TRANSN AUTH REVENUE 02E REF		05/22/2007	GOLDMAN, SACHS & CO.		2,319,210	2,090,000	2,466,555	2,330,948		(10,585)		(10,585)		2,320,363		(1,152)	(1,152)	60,668	11/15/2014	1FE
64966W-AC-1	NEW YORK NY HSG AUTH PROG CAP FD 05A		06/22/2007	PRAGER MCCARTHY & SEALY		736,010	725,000	767,239	742,602		(4,105)		(4,105)		738,497		(2,487)	(2,487)	31,019	07/01/2008	1FE
64966W-AD-9	NEW YORK NY HSG AUTH PROG CAP FD 05A		06/29/2007	PRAGER MCCARTHY & SEALY		1,693,715	1,650,000	1,767,579	1,714,573		(10,538)		(10,538)		1,704,035		(10,320)	(10,320)	73,556	07/01/2009	1FE
64970K-L8-8	NEW YORK NY MUN WTR FIN WTR FISCAL 04C		06/06/2007	PRAGER MCCARTHY & SEALY		252,080	250,000	234,213	235,551		255		255		235,806		16,274	16,274	5,500	06/15/2023	1FE
649706-6T-0	NEW YORK NY MUN WTR FIN WTR FISCAL 97B		06/15/2007	CALLED @ 101.00000000		7,999,200	7,920,000	7,329,722	7,873,785		46,215		46,215		7,920,000		79,200	79,200	227,700	06/15/2029	1FE
649716-5U-7	NEW YORK NY TRANSITIONAL FIN AUTH 01 B		06/01/2007	PRAGER MCCARTHY & SEALY		1,068,410	1,000,000	1,066,030	1,040,323		(2,940)		(2,940)		1,037,383		31,027	31,027	46,597	02/01/2013	1FE
64971K-JS-6	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		06/14/2007	PRAGER MCCARTHY & SEALY		103,037	100,000	99,171	99,257		11		11		99,267		3,770	3,770	3,167	05/01/2026	1FE
649716-3F-2	NEW YORK NY TRANSITIONAL FIN AUTH 03 A		06/19/2007	PRAGER MCCARTHY & SEALY		742,574	700,000	766,647	741,038		(2,990)		(2,990)		738,048		4,526	4,526	23,581	11/01/2012	1FE
64971K-LT-1	NEW YORK NY TRANSITIONAL FIN AUTH 03 D		06/28/2007	PRAGER MCCARTHY & SEALY		522,751	510,000	512,948	511,976		(136)		(136)		511,840		10,910	10,910	22,279	02/01/2023	1FE
649716-CC-9	NEW YORK NY TRANSITIONAL FIN AUTH 98 B		04/03/2007	PRAGER MCCARTHY & SEALY		102,030	100,000	101,766	101,082		(82)		(82)		101,000		1,030	1,030	1,900	11/15/2017	1FE
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04		06/21/2007	PRAGER MCCARTHY & SEALY		107,253	100,000	109,738	107,962		(447)		(447)		107,515		(262)	(262)	5,177	07/01/2015	1FE
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D		06/05/2007	PRAGER MCCARTHY & SEALY		301,236	300,000	300,000	298,108		77		77		298,185		3,051	3,051	6,389	12/01/2015	1FE
64986A-SV-4	NEW YORK ST ENVIR FAC CORP PCR 07A		06/22/2007	MORGAN STANLEY DEAN WITTER		1,428,615	1,500,000	1,517,070			(333)		(333)		1,516,737		(88,122)	(88,122)	16,875	06/15/2032	1FE
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2007	CALLED @ 100.00000000		25,000	25,000	24,667	24,899		14		14		24,913		87	87	938	06/15/2012	1FE
649850-3Y-8	NEW YORK ST ENVIR NYCMWFA 91 A		06/15/2007	CALLED @ 100.00000000		895,000	895,000	889,123	892,672		274		274		892,947		2,053	2,053	32,444	06/15/2010	1FE
653544-BW-5	NIAGARA NY FRONTIER TRANSN ARPT 99A		04/01/2007	MATURED		2,165,000	2,165,000	2,158,224	2,164,734		266		266		2,165,000				54,125	04/01/2007	1FE
68257A-AL-8	ONEIDA SR CTZN HSG DEV CORP NY SER 79		04/01/2007	CALLED @ 100.00000000		260,000	260,000	260,000	260,000						260,000				10,400	04/01/2008	1
68257A-AM-6	ONEIDA SR CTZN HSG DEV CORP NY SER 79		04/01/2007	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				11,000	04/01/2009	1
68257A-AN-4	ONEIDA SR CTZN HSG DEV CORP NY SER 79		04/01/2007	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				12,000	04/01/2010	1
68257A-AP-9	ONEIDA SR CTZN HSG DEV CORP NY SER 79		04/01/2007	CALLED @ 100.00000000		325,000	325,000	325,000	325,000						325,000				13,000	04/01/2011	1
68257A-AT-1	ONEIDA SR CTZN HSG DEV CORP NY SER 79		04/01/2007	MATURED		235,000	235,000	235,000	235,000						235,000				9,400	04/01/2007	2
73358T-BP-5	PORT AUTH NY & NJ CONS 133RD SER 2004		04/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,349,061	8,270,000	8,270,000	8,270,000						8,270,000		79,061	79,061	270,888	07/15/2021	1FE
73358T-DV-0	PORT AUTH NY & NJ CONS 135TH SER 2004		05/17/2007	Various		14,669,617	14,515,000	14,318,031	14,333,826		2,148		2,148		14,335,974		333,643	333,643	419,083	09/15/2025	1FE
73358T-XM-8	PORT AUTH NY & NJ CONS 146TH SER 2006		06/13/2007	Various		20,241,281	21,800,000	21,816,786	21,816,745		(621)		(621)		21,816,123		(1,574,842)	(1,574,842)	526,334	12/01/2034	1FE
616110-BE-1	MOORESVILLE NC ENTERPRISE SYS 2004		05/18/2007	Various		468,074	450,000	464,279	461,573		(492)		(492)		461,081		6,993	6,993	10,688	05/01/2017	1FE
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		05/01/2007	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,667	09/01/2027	1FE
65820H-JU-8	NORTH CAROLINA MED REX HLTHCARE 98		06/27/2007	PRAGER MCCARTHY & SEALY		101,319	100,000	104,955	100,839		(292)		(292)		100,547		772	772	3,077	06/01/2008	1FE
914720-PD-3	UNIVERSITY OF NC SYS POOL 2002 A		06/26/2007	PRAGER MCCARTHY & SEALY		223,591	210,000	218,612			(630)		(630)		217,982		5,609	5,609	8,208	04/01/2015	1FE
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		06/25/2007	PRAGER MCCARTHY & SEALY		147,207	150,000	147,338	147,391		32		32		147,423		(216)	(216)	5,006	04/01/2031	1FE
123559-BF-2	BUTLER CNTY OH SALES TAX GOVT SVCS 05B		05/30/2007	PRAGER MCCARTHY & SEALY		260,325	250,000	272,405	264,370		(1,453)		(1,453)		262,918		(2,593)	(2,593)	12,118	12/15/2010	1FE
199562-BG-3	COLUMBUS OH TIF POLARIS PROJ 04A		06/08/2007	Various		623,751	600,000	639,966	627,076		(1,355)		(1,355)		625,721		(1,970)	(1,970)	14,593	12/01/2017	1FE
353179-AP-9	FRANKLIN CNTY OH MTG OH CTR LIBR CORP		06/01/2007	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						180,000				6,750	06/01/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
575312-BQ-5	MASON OH SWR SYS IMPT 04 REF		06/05/2007	PRAGER MCCARTHY & SEALY		261,008	250,000	260,385	258,033		(406)		(406)		257,627		3,381	3,381	6,168	12/01/2017	1FE
677581-AM-2	OHIO ST MAJOR NEW INFRA 06-1		06/15/2007	MATURED		18,950,000	18,950,000	19,014,051	18,991,086		(41,086)		(41,086)		18,950,000				379,000	06/15/2007	1FE
677581-AW-0	OHIO ST MAJOR NEW INFRA 06-1		04/05/2007	MORGAN STANLEY DEAN WITTER		7,453,249	7,125,000	7,435,080			(14,539)		(14,539)		7,420,541		32,707	32,707	114,792	12/15/2010	1FE
845217-BN-7	SOUTHWEST REGL WTR DIST OH WTR 03 REF		04/19/2007	PRAGER MCCARTHY & SEALY		214,104	200,000	214,144	210,245		(405)		(405)		209,840		4,264	4,264	3,972	12/01/2016	1FE
914023-EN-2	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		06/13/2007	JANNEY MONTGOMERY SCOTT		98,881	100,000	100,366	100,294		(17)		(17)		100,277		(1,396)	(1,396)	4,338	01/01/2023	1FE
386442-PG-6	GRAND RIVER DAM AUTH OK 1993 REF		06/01/2007	MATURED		10,000,000	10,000,000	9,880,300	9,994,896		5,104		5,104		10,000,000				293,750	06/01/2007	1FE
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF		04/13/2007	PRAGER MCCARTHY & SEALY		111,832	105,000	110,487	108,261		(160)		(160)		108,101		3,731	3,731	1,998	06/01/2012	1FE
678595-AM-1	OKLAHOMA CITY OK PUB PPTY HOTEL 05		04/18/2007	PRAGER MCCARTHY & SEALY		227,306	210,000	220,655	219,362		(241)		(241)		219,121		8,185	8,185	5,892	10/01/2018	1FE
67884N-AY-5	OKLAHOMA DEPT OF TRANSN GANS 04A		05/24/2007	UNION BANK OF SWITZERLAND		107,676	100,000	112,920	107,404		(347)		(347)		107,057		619	619	3,736	09/01/2015	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		06/06/2007	PRAGER MCCARTHY & SEALY		150,143	140,000	154,489	151,004		(555)		(555)		150,449		(306)	(306)	5,444	09/01/2014	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		05/01/2007	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				635	09/01/2027	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		06/01/2007	CALLED @ 100.00000000		155,000	155,000	156,187	155,208		(56)		(56)		155,152		(152)	(152)	9,058	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		06/01/2007	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						70,000				3,978	07/01/2027	1FE
68607D-DA-0	OREGON ST DEPT TRANSN HWY USER TAX 04A		06/18/2007	PRAGER MCCARTHY & SEALY		205,568	200,000	214,436	208,768		(1,359)		(1,359)		207,408		(1,840)	(1,840)	5,917	11/15/2009	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2007	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				7,329	07/01/2030	1FE
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A		06/07/2007	PRAGER MCCARTHY & SEALY		102,610	100,000	100,888	100,000						100,000		2,610	2,610	4,547	04/01/2010	1FE
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		05/29/2007	PRAGER MCCARTHY & SEALY		206,282	200,000	216,000	208,528		(1,059)		(1,059)		207,470		(1,188)	(1,188)	6,056	10/01/2009	1FE
017286-EH-4	ALLEGHENY CNTY PA PITTS INTL ARPT 97 A1		05/22/2007	BAIRD (ROBERT W.) & CO. INC.		4,045,640	4,000,000	4,318,120	4,040,565		(16,038)		(16,038)		4,024,528		21,112	21,112	207,000	01/01/2008	1FE
017357-UM-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		05/14/2007	PRAGER MCCARTHY & SEALY		117,475	110,000	118,578	116,934		(398)		(398)		116,536		939	939	5,286	12/01/2012	1FE
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04		06/07/2007	PRAGER MCCARTHY & SEALY		245,965	230,000	245,173	242,214		(479)		(479)		241,735		4,229	4,229	5,635	11/15/2017	1FE
151437-BL-3	CENTER CITY DIST PA BUS IMPT ASSMT 04		05/14/2007	PRAGER MCCARTHY & SEALY		227,739	220,000	223,634	223,034		(110)		(110)		222,925		4,814	4,814	4,439	12/01/2025	1FE
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		05/30/2007	PRAGER MCCARTHY & SEALY		789,765	750,000	767,655	764,122		(672)		(672)		763,450		26,315	26,315	33,229	07/15/2023	1FE
414734-CD-3	HARRISBURG PA PKG AUTH GTD PKG 03 O		06/01/2007	COMMERCE CAPITAL		349,256	330,000	353,559	346,970		(978)		(978)		345,993		3,263	3,263	13,979	08/01/2015	1FE
514057-BU-1	LANCASTER CNTY PA SOLID WASTE MGMT 98A		05/09/2007	PRAGER MCCARTHY & SEALY		153,255	150,000	157,746	151,857		(339)		(339)		151,518		1,737	1,737	3,259	12/15/2008	1FE
600310-CB-0	MILLCREEK TWP PA SWR AUTH SWR REF 77		05/01/2007	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,575	05/01/2009	1
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02		06/13/2007	PRAGER MCCARTHY & SEALY		521,137	500,000	536,930	526,974		(2,544)		(2,544)		524,430		(3,293)	(3,293)	13,778	11/01/2010	1FE
717825-HW-6	PHILADELPHIA PA HOSP JEFFERSON 98A		05/15/2007	PIPER JAFFRAY INC.		2,836,506	2,795,000	2,930,250	2,817,734		(6,151)		(6,151)		2,811,583		24,923	24,923	74,592	05/15/2008	1FE
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B		04/02/2007	PRAGER MCCARTHY & SEALY		347,840	320,000	349,622	337,674		(717)		(717)		336,957		10,883	10,883	8,996	10/01/2012	1FE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		06/29/2007	PRAGER MCCARTHY & SEALY		321,537	300,000	318,210	310,950		(625)		(625)		310,324		11,213	11,213	8,575	11/01/2013	1FE
805777-HF-9	SAYRE PA HLTH CARE FAC GUTHRIE 02 A		04/17/2007	PRE-REFUNDING		4,921,737	5,000,000	4,913,200	4,921,135		580		580		4,921,715		22	22	110,972	12/01/2031	1FE
762236-BP-1	RHODE ISLAND ECON GABS DEPT TRANS 03A		06/15/2007	PRAGER MCCARTHY & SEALY		106,744	100,000	106,980	106,578		(422)		(422)		106,155		589	589	2,698	06/15/2013	1FE
762243-TA-1	RHODE ISLAND HLTH HOSP LIFESPAN 96		05/15/2007	CALLED @ 102.00000000		14,856,300	14,565,000	14,341,075	14,489,291		75,710		75,710		14,565,000		291,300	291,300	418,744	05/15/2023	1FE
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 02D REF		06/12/2007	PRAGER MCCARTHY & SEALY		104,375	100,000	106,656	104,254		(287)		(287)		103,967		408	408	4,778	01/01/2017	1FE
837152-AR-8	SOUTH CAROLINA TRANSN INFRA BK 98A		05/02/2007	PRAGER MCCARTHY & SEALY		203,826	200,000	209,346	203,919		(476)		(476)		203,442		384	384	5,400	10/01/2014	1FE
837152-BM-8	SOUTH CAROLINA TRANSN INFRA BK 99A		04/20/2007	PRAGER MCCARTHY & SEALY		136,919	130,000	143,204	138,269		(769)		(769)		137,500		(582)	(582)	4,052	10/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
837152-BN-6	SOUTH CAROLINA TRANSN INFRA BK 99A		04/26/2007	PRAGER MCCARTHY & SEALY		736,885	700,000	771,099	744,527		(4,282)		(4,282)		740,245		(3,360)	(3,360)	22,229	10/01/2017	1FE
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF		04/04/2007	PRAGER MCCARTHY & SEALY		102,088	100,000	100,971	100,551		(14)		(14)		100,537		1,551	1,551	3,863	06/01/2025	1FE
499746-PL-3	KNOXVILLE TN ELEC SYS 2004 V REF		06/27/2007	PRAGER MCCARTHY & SEALY		371,172	365,000	364,113	364,200		18		18		364,218		6,954	6,954	17,241	07/01/2022	1FE
586158-LE-5	MEMPHIS TN ELEC SYS SUB 2003 A		04/13/2007	Various		1,636,258	1,545,000	1,620,056	1,616,522		(2,535)		(2,535)		1,613,988		22,270	22,270	66,862	12/01/2017	1FE
62621N-AJ-7	MUNICIPAL ENERGY ACQUISITION CORP TENN G		05/11/2007	PRAGER MCCARTHY & SEALY		301,020	300,000	297,408	299,610		124		124		299,733		1,287	1,287	8,766	03/01/2008	1FE
67178N-AC-8	OAK RIDGE TN INDL DEV BRITISH WOODS 99A		06/01/2007	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,450	12/01/2026	1FE
821692-PW-4	SHELBY CNTY TN HLTH METHODIST HLTH 98		06/07/2007	PRAGER MCCARTHY & SEALY		157,871	155,000	161,653	157,642		(384)		(384)		157,258		613	613	5,403	04/01/2011	1FE
880557-A7-8	TENNESSEE ST SCH BD HIGHER ED 2ND 04B		06/29/2007	Various		4,485,628	4,410,000	4,410,000	4,410,000						4,410,000		75,628	75,628	100,668	05/01/2019	1FE
01852L-BL-3	ALLIANCE ARPT AUTH TX AMERICAN AIR 07		03/29/2007	CITIGROUP GLOBAL MARKETS				(2,880)							(2,880)		2,880	2,880		12/01/2029	5Z
01852L-AA-8	ALLIANCE ARPT AUTH TX AMERICAN AIR 90		04/12/2007	CALLED @ 100.00000000		5,000,000	5,000,000	3,778,950	3,794,257		4,019		4,019		3,798,276		1,201,724	1,201,724	136,458	12/01/2029	5FE
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004		05/22/2007	PRAGER MCCARTHY & SEALY		106,220	100,000	107,953	105,317		(270)		(270)		105,047		1,173	1,173	2,639	11/15/2017	1FE
078043-EQ-5	BELL CNTY TX WTR CTL IMPT DIST NO 1 04		06/19/2007	PRAGER MCCARTHY & SEALY		522,698	500,000	533,190	520,001		(732)		(732)		519,269		3,429	3,429	18,868	07/10/2017	1FE
088563-QN-4	BEXAR TX MET WTR DIST WTRWKS 2006 REF		06/19/2007	PRAGER MCCARTHY & SEALY		99,120	100,000	98,878	98,903		24		24		98,926		194	194	2,888	05/01/2022	1FE
366133-DL-7	GARLAND TX ELEC UTIL SYS 2006		06/27/2007	PRAGER MCCARTHY & SEALY		147,369	150,000	148,650	148,682		24		24		148,706		(1,337)	(1,337)	8,756	03/01/2026	1FE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 9		06/22/2007	CALLED @ 100.00		24,000	24,000	24,000	5,526		18,474		18,474		24,000					12/10/2015	6
396748-QH-1	GREENVILLE TX WTR SWR & ELEC REV 77		04/01/2007	MATURED		100,000	100,000	97,287	99,951		49		49		100,000				3,000	04/01/2007	1
400524-DE-1	GUADALUPE-BLANCO RIV TX W CANYON 03		04/23/2007	BEAR STEARNS SECURITIES CORP.		3,595,360	3,425,000	3,478,875	3,461,783		(1,611)		(1,611)		3,460,173		135,187	135,187	90,858	04/15/2023	1FE
414152-MF-2	HARRIS CNTY TX HLTH MEMORIAL HOSP 97A		05/07/2007	PRAGER MCCARTHY & SEALY		204,734	200,000	214,162	206,845		(1,700)		(1,700)		205,145		(411)	(411)	11,300	06/01/2008	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2007	CALLED @ 100.00000000		120,000	120,000	118,402	118,903		30		30		118,933		1,067	1,067	3,780	06/01/2025	1
442436-5J-6	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		05/07/2007	LEHMAN BROTHERS INC.		358,482	600,000	278,438	313,588		5,696		5,696		319,284		39,198	39,198		12/01/2019	1FE
658546-WB-8	NORTH CENTRAL TX HLTH HOSP BAYLOR 95		06/20/2007	PRAGER MCCARTHY & SEALY		212,512	200,000	224,676	210,255		(1,375)		(1,375)		208,880		3,632	3,632	7,639	05/15/2010	1FE
658546-SW-7	NORTH CENTRAL TX HLTH TX HLTH RES 97B		06/28/2007	PRAGER MCCARTHY & SEALY		1,547,400	1,500,000	1,623,825	1,566,302		(16,192)		(16,192)		1,550,110		(2,710)	(2,710)	76,188	02/15/2009	1FE
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A		04/19/2007	DISTRIBUTION		569,800		569,800							569,800					10/01/2030	6
796253-HS-4	SAN ANTONIO TX ELEC & GAS SYS 98A REF		04/05/2007	WELLS FARGO BROKERAGE SERVICES		100,489	100,000	98,545	98,782		19		19		98,801		1,688	1,688	3,125	02/01/2021	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		04/28/2007	SCHEDULED REDEMPTION		188,850	188,850	188,850	188,850						188,850				5,854	04/28/2012	1
882135-UZ-7	TEXAS A & M UNIV REVENUE FING SYS 2002		04/20/2007	PRAGER MCCARTHY & SEALY		1,033,120	1,000,000	1,012,820	1,011,762		(616)		(616)		1,011,146		21,974	21,974	45,333	05/15/2021	1FE
882555-SS-5	TEXAS MUN PWR AGY 1993 REF		04/05/2007	MORGAN KEEGAN & COMPANY, INC.		8,274,480	8,000,000	8,278,560			(20,055)		(20,055)		8,258,505		15,975	15,975	256,667	09/01/2009	1FE
95308R-AM-1	WEST HARRIS CNTY TX REGL WTR SYS 03		06/15/2007	PRAGER MCCARTHY & SEALY		1,149,303	1,100,000	1,186,669	1,159,049		(3,457)		(3,457)		1,155,591		(6,288)	(6,288)	28,097	12/15/2017	1FE
95308R-AN-9	WEST HARRIS CNTY TX REGL WTR SYS 03		05/30/2007	PRAGER MCCARTHY & SEALY		476,681	450,000	481,523	473,859		(1,176)		(1,176)		472,683		3,997	3,997	9,840	12/15/2018	1FE
95308R-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03		04/18/2007	PRAGER MCCARTHY & SEALY		264,708	250,000	264,275	260,261		(398)		(398)		259,864		4,844	4,844	4,444	12/15/2019	1FE
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY RE		06/28/2007	PRAGER MCCARTHY & SEALY		307,420	300,000	349,929	309,289		(2,967)		(2,967)		306,323		1,097	1,097	12,292	07/01/2008	1FE
62426V-AP-2	MOUNTAIN REGL WTR SPL SVC DIST UT 03		06/14/2007	PRAGER MCCARTHY & SEALY		207,030	200,000	203,926	202,929		(168)		(168)		202,761		4,269	4,269	5,111	12/15/2024	1FE
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		04/18/2007	PRAGER MCCARTHY & SEALY		107,253	100,000	105,738	103,326		(179)		(179)		103,147		4,106	4,106	3,383	03/01/2012	1FE
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		04/18/2007	PRAGER MCCARTHY & SEALY		165,583	155,000	162,888	159,579		(246)		(246)		159,333		6,250	6,250	5,244	03/01/2013	1FE
915200-PJ-2	UNIVERSITY OF VT & ST AGRIC CLG G O 05		06/19/2007	STONE & YOUNGBERG		105,340	100,000	108,354	106,436		(294)		(294)		106,142		(802)	(802)	3,625	10/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A		05/18/2007	PRAGER MCCARTHY & SEALY		106,572	100,000	105,392	103,905		(164)		(164)		103,741		2,831	2,831	2,389	12/01/2021	1FE
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A		05/07/2007	PRAGER MCCARTHY & SEALY		106,598	100,000	104,010	103,185		(121)		(121)		103,064		3,534	3,534	2,208	12/01/2023	1FE
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		05/01/2007	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,225	11/01/2022	1FE
924211-X9-1	VERMONT MUN BOND BANK 2004-1		05/04/2007	PRAGER MCCARTHY & SEALY		297,825	275,000	289,809	286,852		(450)		(450)		286,402		11,423	11,423	6,035	12/01/2016	1FE
924211-5D-3	VERMONT MUN BOND BANK 2005-3 REF		05/10/2007	PRAGER MCCARTHY & SEALY		129,369	125,000	133,984	130,470		(668)		(668)		129,802		(433)	(433)	5,972	12/01/2009	1FE
924211-5E-1	VERMONT MUN BOND BANK 2005-3 REF		06/19/2007	PRAGER MCCARTHY & SEALY		281,742	270,000	292,005	284,637		(1,392)		(1,392)		283,245		(1,502)	(1,502)	10,725	12/01/2010	1FE
924211-5G-6	VERMONT MUN BOND BANK 2005-3 REF		05/24/2007	PRAGER MCCARTHY & SEALY		237,343	225,000	244,784	239,167		(1,095)		(1,095)		238,073		(730)	(730)	11,205	12/01/2011	1FE
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06		04/18/2007	PRAGER MCCARTHY & SEALY		252,685	250,000	250,180	250,180		(5)		(5)		250,175		2,510	2,510	3,594	08/15/2036	1FE
73029M-AG-0	POCAHONTAS PKWY ASSOC VA 98A SR CUR		05/18/2007	PRAGER MCCARTHY & SEALY		103,524	100,000	104,410	104,008		(478)		(478)		103,530		(6)	(6)	3,861	08/15/2011	1FE
73029M-CF-0	POCAHONTAS PKWY ASSOC VA 98C SUB 1ST		04/25/2007	PRAGER MCCARTHY & SEALY		106,524	400,000	103,124	104,979		1,401		1,401		106,380		144	144		08/15/2029	1FE
769312-CE-7	RIVERSIDE VA REGL JAIL FAC 2003		06/07/2007	PRAGER MCCARTHY & SEALY		173,803	165,000	173,057	171,590		(297)		(297)		171,293		2,510	2,510	7,815	07/01/2021	1FE
852412-GT-6	STAFFORD CNTY VA IND VA MUN LEAGUE 05C		04/18/2007	PRAGER MCCARTHY & SEALY		126,984	125,000	125,000	125,000						125,000		1,984	1,984	4,094	08/01/2025	1FE
927780-Q2-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 00A		06/07/2007	PRAGER MCCARTHY & SEALY		103,197	100,000	103,575	101,873		(213)		(213)		101,660		1,537	1,537	3,903	09/01/2018	1FE
92812Q-NT-0	VIRGINIA HSG DEV CMWLTH MTG 06 SUBD-1		06/05/2007	Various		49,990,000	50,000,000	50,000,000	50,000,000						50,000,000		(10,000)	(10,000)	1,743,306	01/01/2025	1FE
928067-GK-7	VIRGINIA POLYTECH INST ATHLETIC 04D		04/05/2007	Various		1,488,079	1,375,000	1,458,930	1,442,336		(1,861)		(1,861)		1,440,475		47,604	47,604	24,826	06/01/2017	1FE
928067-GL-5	VIRGINIA POLYTECH INST ATHLETIC 04D		04/04/2007	CITIGROUP GLOBAL MARKETS		1,521,150	1,410,000	1,484,645	1,469,947		(1,634)		(1,634)		1,468,313		52,838	52,838	25,263	06/01/2018	1FE
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98		06/04/2007	PRAGER MCCARTHY & SEALY		102,755	100,000	100,502	100,231		(25)		(25)		100,206		2,549	2,549	3,642	09/01/2012	1FE
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2007	CALLED @ 100.00		375,000	375,000	375,000	375,000						375,000				26,250	04/01/2017	2
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		04/30/2007	PRAGER MCCARTHY & SEALY		203,274	200,000	195,868	196,230		56		56		196,286		6,988	6,988	5,300	10/01/2022	1FE
701352-BT-2	PARKERSBURG WV COMB WTRWKS SEW 05A		06/14/2007	JANNEY MONTGOMERY SCOTT		149,813	150,000	152,043	151,485		(67)		(67)		151,417		(1,605)	(1,605)	5,963	08/01/2022	1FE
728896-BT-7	PLEASANTS CNTY WV PCR POTOMAC ED 98D		04/27/2007	FIRST SOUTHWEST COMPANY		9,799,920	9,750,000	9,810,938	9,756,347		(2,525)		(2,525)		9,753,821		46,099	46,099	230,398	11/01/2007	1FE
956725-CJ-2	WEST VIRGINIA WTR DEV AUTH INFRA 06A		06/14/2007	PRAGER MCCARTHY & SEALY		98,292	100,000	97,099	97,119		19		19		97,138		1,154	1,154	3,315	10/01/2039	1FE
956695-WJ-5	WEST VIRGINIA WTR DEV AUTH PROG IV 05B		06/28/2007	PRAGER MCCARTHY & SEALY		100,818	100,000	99,205	99,222		9		9		99,231		1,587	1,587	3,193	11/01/2035	1FE
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004		06/01/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,079,960	1,000,000	1,134,970	1,083,507		(4,000)		(4,000)		1,079,507		453	453	35,729	10/01/2016	1FE
97710N-KS-4	WISCONSIN HLTH & ED AURORA HLTH 97		04/03/2007	PRAGER MCCARTHY & SEALY		513,777	500,000	565,865	513,173		(2,115)		(2,115)		511,058		2,719	2,719	19,367	08/15/2008	1FE
3199999. Bonds - Special Revenues						779,405,626	770,572,984	777,194,788	609,989,112	1,338,243	(507,174)		831,069		774,111,560		5,294,065	5,294,065	19,983,154	XXX	XXX
718030-AU-6	AQUA PENNSYLVANIA INC 144 MTN 1ST MTG		05/15/2007	MATURED		8,000,000	8,000,000	8,009,200	8,001,832		(1,832)		(1,832)		8,000,000				207,660	05/15/2007	1FE
128017-AG-5	CAITHNESS COSO FUNDING CORP. SR SEC		06/15/2007	SCHEDULED REDEMPTION		129,180	129,180	129,180	129,180						129,180				3,545	06/15/2019	2FE
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		05/24/2007	Various		2,629,969	1,900,000	2,206,646	2,193,094		(22,611)		(22,611)		2,170,483		459,485	459,485	24,669	12/01/2024	4FE
202795-HN-3	COMMONWEALTH EDISON		05/23/2007	J. P. MORGAN SECURITIES, INC.		6,990,900	7,000,000	7,061,430	7,060,497		(1,961)		(1,961)		7,058,536		(67,636)	(67,636)	313,532	08/15/2016	2FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		06/29/2007	MCMAHAN SECURITIES CO LP		756,958	650,000	715,775	650,000						650,000		106,958	106,958	7,674	12/15/2023	2FE
283695-BM-5	EL PASO NATURAL GAS		04/05/2007	TENDER OFFER		7,236,110	7,000,000	7,297,500			(9,265)		(9,265)		7,288,235		(52,125)	(52,125)	164,889	08/01/2010	2FE
29266M-AF-6	ENERGY EAST CORP		06/07/2007	WACHOVIA SECURITIES		4,022,560	4,000,000	3,979,480	3,979,561		100		100		3,979,661		42,899	42,899	238,500	07/15/2036	2FE
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG		05/06/2007	SCHEDULED REDEMPTION		74,264	74,264	74,264	74,264						74,264				2,118	05/06/2025	1FE
55607#-AB-3	MACQUARIE DISTRICT ENERGY 6.4% SR SECD N		06/30/2007	SCHEDULED REDEMPTION		16,667	16,667	16,667	16,667						16,667				267	12/31/2023	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59833B-AB-0	MIDWEST GENERATION LLC		05/07/2007	TENDER OFFER		7,538,160	7,000,000	7,600,000	7,405,517		(21,972)		(21,972)		7,383,546		154,614	154,614	526,458	05/01/2034	3FE
60467P-AH-7	MIRANT AMERICAS GENERATION, LLC		04/17/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,782,500	2,625,000	2,704,844	1,514,440		(964)		(964)		2,703,321		79,179	79,179	107,468	05/01/2011	6
60467M-AA-9	MIRANT MID-ATLANTIC LLC		06/30/2007	SCHEDULED REDEMPTION		359,798	359,798	384,213	380,487	2,588	(23,276)		(20,688)		359,798				15,516	06/30/2012	3FE
75952B-AM-7	RELIANT ENERGY INC		05/24/2007	BANK OF AMERICA		3,277,344	3,125,000	2,916,250	2,924,478		7,636		7,636		2,932,114		345,230	345,230	145,617	12/15/2014	4FE
843452-AZ-6	SOUTHERN NATURAL GAS CO		04/17/2007	SALOMON SMITH BARNEY		3,589,200	3,000,000	3,416,400	3,075,933		(305)		(305)		3,075,628		513,572	513,572	152,667	03/01/2032	2FE
872375-AK-6	TECO ENERGY INC		04/26/2007	J. P. MORGAN SECURITIES, INC.		5,300,000	5,000,000	5,225,000	5,000,000						5,000,000		300,000	300,000	141,667	06/15/2010	3FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		04/30/2007	SCHEDULED REDEMPTION		92,647	92,647	92,647	92,647						92,647				2,126	04/30/2019	1
636274-AC-6	NATL GRID PLC	F	05/17/2007	J. P. MORGAN SECURITIES, INC.		5,220,550	5,000,000	4,989,250	4,989,592		315		315		4,989,908		230,642	230,642	260,750	08/01/2016	1FE
3899999. Bonds - Public Utilities						58,016,805	54,972,555	56,818,744	47,488,189	2,588	(74,134)		(71,546)		55,903,987		2,112,818	2,112,818	2,315,122	XXX	XXX
00764M-GC-5	AABST 2005-4, IA1		04/25/2007	SCHEDULED REDEMPTION		329,704	329,704	329,704	329,704						329,704				1,724	10/25/2035	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		05/26/2007	SCHEDULED REDEMPTION		308,909	308,909	308,909	308,909						308,909				6,934	09/26/2035	1FE
04541G-FP-2	ABSHE 2003-HE5, M3		05/15/2007	Various		128,026	128,026	128,736	195,868		(5,789)		(5,789)		128,026				6,497	09/15/2033	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		06/15/2007	SCHEDULED REDEMPTION		1,602,053	1,602,053	1,616,447	1,011,009		(13,480)		(13,480)		1,602,053				46,247	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		05/27/2007	SCHEDULED REDEMPTION		696,867	696,867	696,649	696,682		185		185		696,867				18,873	07/27/2036	1FE
00081T-AB-4	ACCO BRANDS CORP		04/24/2007	SALOMON SMITH BARNEY		3,825,000	3,750,000	3,563,750	3,574,555		4,570		4,570		3,579,125		245,875	245,875	171,563	08/15/2015	4FE
004421-BH-5	ACE 2002-HE3, M1		06/25/2007	SCHEDULED REDEMPTION		157,075	157,075	157,762	157,713		(638)		(638)		157,075				5,548	10/25/2032	1FE
004421-MQ-3	ACE 2005-SN1, A1		06/01/2007	SCHEDULED REDEMPTION		815,651	815,651	815,611	815,643		8		8		815,651				16,196	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A		06/25/2007	SCHEDULED REDEMPTION		596,235	596,235	596,235	596,235						596,235				15,356	02/25/2031	1FE
00508X-AA-2	ACTUANT CORPORATION 2.000000% 11/15/2023		06/26/2007	WACHOVIA SECURITIES		644,119	400,000	418,873	411,186		(1,417)		(1,417)		409,769		234,350	234,350	4,978	11/15/2023	4FE
00763M-AG-3	ADVANCED MEDICAL OPTICS 2.500000% 07/15/		05/29/2007	Various		1,738,875	1,780,000	1,801,987	967,500	57,287	(3,055)		54,232		1,783,039		(44,164)	(44,164)	34,764	07/15/2024	4FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		05/31/2007	SCHEDULED REDEMPTION		743,457	85,134	54,903	79,055		6,079		6,079		85,134		658,323	658,323		02/28/2008	1
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		06/15/2007	SCHEDULED REDEMPTION		145,834	145,834	90,073	128,184		17,650		17,650		145,834					12/15/2008	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2007	SCHEDULED REDEMPTION		19,853	19,853	12,427	15,477		4,376		4,376		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2007	SCHEDULED REDEMPTION		54,592	54,592	34,173	42,560		12,032		12,032		54,592					03/01/2017	1
00817Y-AF-5	AETNA INC		05/03/2007	J. P. MORGAN SECURITIES, INC.		3,208,740	3,000,000	2,994,120	2,994,156		23		23		2,994,179		214,561	214,561	78,948	06/15/2036	1FE
001084-AM-4	AGCO CORP 1.250000% 12/15/2036		04/10/2007	DEUTSCHE BANK CAPITAL CORP.		537,785	500,000	500,000	491,250	8,750			8,750		500,000		37,785	37,785	2,240	12/15/2036	3
008674-AD-5	AHERN RENTALS INC		04/03/2007	MERRILL LYNCH CAPITAL MARKETS		912,188	875,000	907,813			(1,367)		(1,367)		906,445		5,742	5,742	18,436	08/15/2013	4FE
02660T-JD-6	AHMT 2006-1 1A3		06/25/2007	Various		15,008,216	15,008,216	15,008,216	15,008,216						15,008,216				409,460	03/25/2046	1FE
02261W-AB-5	ALZA CORP 0% 07/28/2020		06/04/2007	MCMAHAN SECURITIES CO LP		871,300	1,000,000	888,100	800,734		(93,525)		(93,525)		707,209		164,091	164,091		07/28/2020	1FE
03061N-GV-5	AMCAR 2003-D, M A4A		06/06/2007	SCHEDULED REDEMPTION		454,903	454,903	454,875	454,901		2		2		454,903				6,059	08/06/2010	1FE
03061N-HH-5	AMCAR 2004-1, B		05/06/2007	SCHEDULED REDEMPTION		506,205	506,205	506,117	506,200		5		5		506,205				2,336	01/06/2009	1FE
03061N-HJ-1	AMCAR 2004-1, C		06/06/2007	SCHEDULED REDEMPTION		592,256	592,256	592,143	592,233		23		23		592,256				12,497	07/06/2009	1FE
03061N-HP-7	AMCAR 2004-CA, A4		06/13/2007	Various		5,905,937	6,000,000	5,998,186	5,999,490		243		243		5,999,734		(93,797)	(93,797)	114,825	05/06/2011	1FE
03061N-JU-4	AMCAR 2006-1, A2		06/06/2007	SCHEDULED REDEMPTION		13,690,436	13,690,436	13,690,258	13,690,370		66		66		13,690,436				328,099	07/06/2009	1FE
02584P-AB-0	AMER EXPRESS TRAVEL		04/17/2007	Various		12,010,080	12,000,000	11,983,320	11,983,649		896		896		11,984,544		25,536	25,536	260,750	11/21/2011	1FE
026870-BC-1	AMERICAN INTL GROUP		06/07/2007	BANK OF AMERICA		3,936,600	4,000,000	3,996,360	3,996,416		125		125		3,996,541		(59,941)	(59,941)	145,600	10/18/2016	1
03072S-DJ-1	AMSI 2002-4 M2		06/25/2007	SCHEDULED REDEMPTION		476,086	476,086	477,871	477,792		(1,706)		(1,706)		476,086				18,727	02/25/2033	1FE
042260-AC-3	ARMOR HOLDINGS INC 2.000000% 11/01/2024		06/01/2007	MCMAHAN SECURITIES CO LP		5,585,680	3,250,000	3,825,152	3,790,017		(45,671)		(45,671)		3,744,346		1,841,334	1,841,334	36,658	11/01/2024	4FE
007036-HV-1	ARMT 2005-3 2A1		06/01/2007	SCHEDULED REDEMPTION		1,311,597	1,311,597	1,291,809	1,117,294		17,846		17,846		1,311,597				27,543	07/25/2035	1FE
007036-PC-4	ARMT 2005-6A A22		06/25/2007	SCHEDULED REDEMPTION		190,024	190,024	190,024	190,024						190,024				5,117	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		06/25/2007	SCHEDULED REDEMPTION		2,624,222	2,624,222	2,624,222	2,624,222						2,624,222				67,210	05/25/2035	1FE
043436-AD-6	ASBURY AUTMOTIVE GROUP		06/28/2007	J. P. MORGAN SECURITIES, INC.		1,212,000	1,200,000	1,166,250	1,153,932		2,391		2,391		1,156,323		55,677	55,677	76,800	03/15/2014	4FE
043436-AE-4	ASBURY AUTOMOTIVE GROUP		06/27/2007	WACHOVIA SECURITIES		1,723,750	1,750,000	1,750,000							1,750,000		(26,250)	(26,250)	35,583	03/15/2017	4FE
053807-AL-7	AVNET INC 2.000000% 03/15/2034		04/02/2007	BANK OF AMERICA SECURITIES LLC		1,201,824	1,000,000	947,980	950,173		348		348		950,521		251,303	251,303	11,111	03/15/2034	3FE
05946X-SC-8	BAFC 2005-B 3A3		06/20/2007	SCHEDULED REDEMPTION		169,826	169,826	170,078	170,065		(240)		(240)		169,826				4,618	04/20/2035	1FE
05949Q-AA-3	BAFC 2006-2 1A1		06/01/2007	SCHEDULED REDEMPTION		571,719	571,719	547,599	549,933		21,786		21,786		571,719				13,032	03/25/2036	1FE
05950D-AA-8	BAFC 2006-E 1A1		06/01/2007	SCHEDULED REDEMPTION		1,805,805	1,805,805	1,812,012	1,810,967		(5,162)		(5,162)		1,805,805				52,110	06/20/2036	1FE
07386H-SQ-5	BALTA 2005-4 1A2		06/25/2007	SCHEDULED REDEMPTION		1,183,320	1,183,320	1,184,429	1,184,264		(944)		(944)		1,183,320				31,218	04/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
073873-AB-7	BALTA 2006-5 11A2		06/25/2007	SCHEDULED REDEMPTION		530,205	530,205	530,205	530,205						530,205				14,020	08/25/2036	1FE
060505-CL-6	BANK OF AMERICA NA		06/14/2007	BANK OF AMERICA		5,849,280	6,000,000	5,974,320	5,975,054		920		920		5,975,974		(126,694)	(126,694)	292,292	08/15/2016	1FE
067806-AC-3	BARNES GROUP INC 3.375000% 03/15/2027		06/11/2007	BANK OF AMERICA SECURITIES LLC		645,562	500,000	500,000							500,000		145,562	145,562	4,313	03/15/2027	4Z
067806-AB-5	BARNES GROUP INC 3.750000% 08/01/2025		05/10/2007	BANK OF AMERICA SECURITIES LLC		1,470,542	1,000,000	1,081,000	1,076,593		(6,757)		(6,757)		1,069,836		400,706	400,706	29,583	08/01/2025	3
059478-AC-1	BASAT 2005-WF1, A3		06/07/2007	Various		14,886,387	14,957,955	14,957,781	14,957,908		24		24		14,957,932		(71,544)	(71,544)	269,651	08/18/2009	1FE
07262W-AC-1	BAVAT 2005-LJ2, A3		06/13/2007	Various		22,613,045	22,713,610	22,710,821	22,712,692		475		475		22,713,167		(100,122)	(100,122)	455,660	07/25/2010	1FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022		06/19/2007	MORGAN STANLEY DEAN WITTER		1,077,020	1,000,000	1,048,324	1,001,456		(1,339)		(1,339)		1,000,117		76,903	76,903	21,063	01/15/2022	2FE
05948K-F9-5	BOAA 2005-6 6A1		06/01/2007	SCHEDULED REDEMPTION		513,327	513,327	511,001	511,375		1,952		1,952		513,327				12,410	07/25/2020	1FE
05950A-AV-8	BOAA 2006-4 5CB1		06/01/2007	SCHEDULED REDEMPTION		1,016,992	1,016,992	1,030,738			(13,745)		(13,745)		1,016,992				25,484	05/25/2036	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		06/15/2007	SCHEDULED REDEMPTION		14,205	14,205	9,064	12,065		2,140		2,140		14,205					12/15/2009	1Z
09777#-AA-6	BOME INVESTORS, II LLC SR. STRCTD. NTS		06/30/2007	SCHEDULED REDEMPTION		450,907	450,907	299,418	409,564		41,343		41,343		450,907					06/30/2008	1FE
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2007	Various		610,345	610,345	604,602	605,590		553		553		606,143		4,203	4,203	69,993	12/01/2017	1
102183-AL-4	BOWATER INC		05/29/2007	Various		3,233,888	3,225,000	3,285,469	3,257,250	6,846	(13,368)		(6,523)		3,250,727		(16,840)	(16,840)	119,955	03/15/2010	4FE
103304-AL-5	BOYD GAMING CORP		04/16/2007	CALLED @ 104.375		2,087,500	2,000,000	2,185,000	2,088,226		(6,973)		(6,973)		2,081,253		6,247	6,247	87,986	04/15/2012	4FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUTH		05/30/2007	CITIGROUP GLOBAL MARKETS		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				229,749	12/01/2033	1FE
073879-2S-6	BSABS 2005-AQ2, A1		06/25/2007	SCHEDULED REDEMPTION		1,307,140	1,307,140	1,307,140	1,307,140						1,307,140				34,203	09/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		06/25/2007	SCHEDULED REDEMPTION		531,174	531,174	531,174	531,174						531,174				13,861	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		06/25/2007	SCHEDULED REDEMPTION		517,357	517,357	517,357	517,357						517,357				13,282	02/25/2036	1FE
07384M-4L-3	BSARM 2004-10 31A1		06/01/2007	SCHEDULED REDEMPTION		2,253,761	2,253,761	2,231,224	2,232,027		21,734		21,734		2,253,761				45,874	01/25/2035	1FE
07384M-6H-0	BSARM 2004-12 2A1		06/01/2007	SCHEDULED REDEMPTION		623,248	623,248	612,828			10,420		10,420		623,248				10,924	02/25/2035	1FE
07400W-AA-8	BSMF 2006-SL1, A		06/25/2007	SCHEDULED REDEMPTION		1,539,660	1,539,660	1,539,660	1,539,660						1,539,660				40,066	08/25/2036	1FE
07401U-AA-1	BSSLT 2007-SV1A A1		06/25/2007	SCHEDULED REDEMPTION		1,105,342	1,105,342	1,105,342							1,105,342				13,381	12/25/2036	1FE
07401U-AU-7	BSSLT 2007-SV1A, A3		06/25/2007	SCHEDULED REDEMPTION		2,256,051	2,256,051	2,256,051							2,256,051				27,459	12/25/2036	1FE
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2007	SCHEDULED REDEMPTION		267,049	267,049	267,049	267,049						267,049				5,681	06/28/2012	1
130335-AH-5	CALIFORNIA INFRASTRUCTURE PG&E-1		06/25/2007	SCHEDULED REDEMPTION		1,318,770	1,318,770	1,321,045	1,319,061		(291)		(291)		1,318,770				42,728	12/26/2009	1FE
130335-AX-0	CALIFORNIA INFRASTRUCTURE SDG&E-1		06/25/2007	SCHEDULED REDEMPTION		1,396,450	1,396,450	1,407,138	1,397,705		(1,255)		(1,255)		1,396,450				44,477	12/26/2009	1FE
14040H-AJ-4	CAPITAL ONE BANK		06/01/2007	LEHMAN BROTHERS INC.		6,122,820	6,000,000	5,971,620	5,978,741		1,081		1,081		5,979,822		142,998	142,998	209,375	11/15/2013	2FE
14040H-AM-7	CAPITAL ONE FINANCIAL		06/01/2007	BARCLAYS BANK		1,946,020	2,000,000	1,998,140	1,998,374		66		66		1,998,440		(52,420)	(52,420)	56,528	06/01/2015	2FE
14040H-AN-5	CAPITAL ONE FINANCIAL CO		05/25/2007	J. P. MORGAN SECURITIES, INC.		6,015,660	6,000,000	5,981,400	5,981,864		582		582		5,982,446		33,214	33,214	278,800	09/01/2016	2FE
140661-AA-7	CAPMARK FINANCIAL GROUP		06/06/2007	SALOMON SMITH BARNEY		5,911,140	6,000,000	5,990,340			61		61		5,990,401		(79,261)	(79,261)	32,550	05/10/2017	2FE
139732-EH-0	CARAT 2003-3, A4A		06/15/2007	SCHEDULED REDEMPTION		1,532,489	1,532,489	1,532,282	1,532,461		28		28		1,532,489				26,052	08/15/2008	1FE
149123-BM-2	CATERPILLAR INC		06/13/2007	BANK OF AMERICA		2,955,240	3,000,000	2,993,850	2,994,034		220		220		2,994,253		(39,013)	(39,013)	147,250	08/15/2016	1FE
149123-BN-0	CATERPILLAR INC		05/09/2007	MERRILL LYNCH CAPITAL MARKETS		6,139,260	6,000,000	5,979,300	5,979,399		94		94		5,979,494		159,766	159,766	278,300	08/15/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		06/25/2007	SCHEDULED REDEMPTION		968,280	968,280	968,280	908,104		60,176		60,176		968,280				28,999	09/25/2036	1FE
1248MG-AP-9	CBASS 2007-CB1 AF6		06/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		19,546,876	20,000,000	19,999,520			23		23		19,999,543		(452,667)	(452,667)	521,897	01/25/2037	1FE
14985V-AA-9	CCM MERGER INC		06/13/2007	BNP CAPITAL MARKETS		1,516,875	1,500,000	1,447,500	1,450,536		2,657		2,657		1,453,193		63,682	63,682	85,667	08/01/2013	5FE
15132K-AA-2	CDTIM 2005-1, A1		06/20/2007	SCHEDULED REDEMPTION		987,658	987,658	987,587	987,609		50		50		987,658				21,702	05/20/2017	1FE
156431-AE-8	CENTURY ALUMINUM COMPANY 1.750000% 08/01		06/27/2007	Various		1,457,125	800,000	886,800	868,337		(18,405)		(18,405)		849,932		607,193	607,193	12,347	08/01/2024	4FE
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015		05/24/2007	BANK OF AMERICA SECURITIES LLC		7,297,054	4,000,000	5,644,928	5,504,038		(67,042)		(67,042)		5,436,996		1,860,057	1,860,057	34,153	06/01/2015	4FE
161133-AC-7	CHARMING SHOPPES INC 4.750000% 06/01/201		05/22/2007	CIBC WORLD MARKETS		1,579,813	1,250,000	1,532,705	1,391,906		(105,558)		(105,558)		1,286,347		293,465	293,465	28,698	06/01/2012	4FE
171340-AC-6	CHURCH & DWIGHT CO INC 5.250000% 08/15/2		04/25/2007	Various		1,692,123	1,000,000	1,225,587	1,141,775		(24,038)		(24,038)		1,117,737		574,385	574,385	35,729	08/15/2033	3FE
12558M-BM-3	CITHE 2003-1		06/01/2007	SCHEDULED REDEMPTION		153,151	153,151	153,134	153,144		7		7		153,151				3,359	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		06/01/2007	SCHEDULED REDEMPTION		153,151	153,151	153,104	153,132		19		19		153,151				3,640	09/20/2032	1FE
172967-CU-3	CITIGROUP INC		06/06/2007	SALOMON SMITH BARNEY		8,716,500	9,000,000	8,981,910	8,788,716		27,985		27,985		8,816,701		(100,201)	(100,201)	298,031	02/22/2010	1FE
172967-DR-9	CITIGROUP INC		05/18/2007	SALOMON SMITH BARNEY		9,078,660	9,000,000	9,117,240	5,988,588		(349)		(349)		9,116,939		(38,279)	(38,279)	318,500	08/25/2036	1FE
179584-AA-5	CLAIRE'S STORES INC		05/23/2007	KBC FINANCIAL PRODUCTS USA INC		873,906	875,000	875,000							875,000		(1,094)	(1,094)		06/01/2015	5Z
179584-AG-2	CLAIRE'S STORES INC		05/23/2007	KBC FINANCIAL PRODUCTS USA INC		870,625	875,000	875,000							875,000		(4,375)	(4,375)		06/01/2017	5Z
161581-CU-5	CMAOT 2003-A, A4		04/15/2007	SCHEDULED REDEMPTION		2,921,797	2,921,797	2,853,888	2,899,842		21,955		21,955		2,921,797				18,605	12/15/2009	1FE
161581-DE-0	CMAOT 2003-C A4		06/15/2007	SCHEDULED REDEMPTION		302,461	302,461	299,768			2,694		2,694		302,461				741	06/15/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14041G-BH-8	COAFT 2003-A A4A		04/15/2007	SCHEDULED REDEMPTION		5,794,302	5,794,302	5,793,892	5,794,302						5,794,302				44,843	01/15/2010	1FE
14041G-BN-5	COAFT 2003-B, A4		06/15/2007	Various		7,498,292	7,537,522	7,536,141	7,537,438		84		84		7,537,522		(39,230)	(39,230)	113,177	09/15/2010	1FE
196479-FE-4	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2007	CALLED @ 100.00000000		85,000	85,000	84,996	84,996						84,996		4	4	2,258	11/01/2036	1FE
196479-FF-1	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2007	CALLED @ 100.00000000		1,410,000	1,410,000	1,409,930	1,409,933						1,409,933		67	67	37,456	11/01/2035	1FE
196479-HD-4	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2007	CALLED @ 100.00000000		505,000	505,000	504,975	504,976						504,976		24	24	13,415	11/01/2030	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN		06/21/2007	DAIN RAUSCHER INCORPORATED		7,400,000	7,400,000	7,400,000	7,400,000						7,400,000				180,388	12/01/2034	1FE
20033T-AF-2	COMED 98-A6		06/25/2007	SCHEDULED REDEMPTION		2,363,375	2,363,375	2,362,227	2,363,309		66		66		2,363,375				33,264	06/25/2009	1FE
203372-AD-9	COMMSCOPE INC 1.000000% 03/15/2024		04/20/2007	THOMAS WEISEL PARTNERS		518,603	250,000	377,683	370,313	3,594	(20,893)		(17,299)		353,014		165,589	165,589	1,528	03/15/2024	4FE
210523-AC-0	CONFD 2001-1 CL A3		04/20/2007	SCHEDULED REDEMPTION		776,058	776,058	775,740	776,047		11		11		776,058				8,828	04/20/2009	1FE
20825C-AL-8	CONOCOPHILLIPS		04/11/2007	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				678,083	04/11/2007	1FE
208464-BH-9	CONSECO INC 3.500000% 09/30/2035		06/13/2007	BANK OF AMERICA SECURITIES LLC		3,493,175	3,500,000	3,809,750	2,468,750	287,418	(52,522)		234,896		3,696,146		(202,971)	(202,971)	87,792	09/30/2035	3FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		04/02/2007	WARBURG DILLION READ LLC		927,400	500,000	643,241	603,206		(12,234)		(12,234)		590,972		336,428	336,428	2,917	05/15/2024	2FE
14041P-BD-7	COPAR 2005-1 A3		06/15/2007	Various		6,713,100	6,740,349	6,708,227			5,788		5,788		6,714,015		(915)	(915)	26,393	08/15/2009	1FE
14041P-BH-8	COPAR 2006-1, A2		06/15/2007	SCHEDULED REDEMPTION		15,555,497	15,555,497	15,554,410	15,554,738		759		759		15,555,497				369,136	11/15/2008	1FE
22406*-CS-1	COX ENTERPRISES 7.06% SR NTS, DUE 2007		04/12/2007	MATURED		5,000,000	5,000,000	5,093,250	5,005,139		(5,139)		(5,139)		5,000,000				176,500	04/12/2007	2
12619R-AB-4	CPS 2007-A A2		05/15/2007	SCHEDULED REDEMPTION		16	16	16							16					10/15/2010	1FE
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		06/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,588,180	2,000,000	2,000,000	2,000,000						2,000,000		588,180	588,180	14,103	08/26/2013	1FE
126304-AQ-7	CSC HOLDINGS INC		04/27/2007	EXCHANGE		1,449,447	1,500,000	1,444,375	1,446,792		2,631		2,631		1,449,423		24	24	54,000	04/15/2012	4FE
225458-NN-4	CSFB 2005-AGE1, A1		06/25/2007	SCHEDULED REDEMPTION		662,067	662,067	662,067	662,067						662,067				17,046	02/25/2032	1FE
12638P-BV-0	CSMC 2007-3 4A6		06/25/2007	SCHEDULED REDEMPTION		335,532	335,532	335,532							335,532				4,221	04/25/2037	1FE
126408-GA-5	CSX CORP 0% 10/30/2021		05/08/2007	Various		5,768,724	3,700,000	3,232,686	3,249,746		(310)		(310)		3,249,436		2,519,288	2,519,288		10/30/2021	2FE
229678-AC-1	CUBIST PHARMACEUTICALS 2.250000% 06/15/2		04/10/2007	JEFFERIES & COMPANY, INC.		992,500	1,000,000	1,000,000	903,750	96,250			96,250		1,000,000		(7,500)	(7,500)	7,375	06/15/2013	5
126650-BE-9	CVS CORP		05/08/2007	MORGAN STANLEY DEAN WITTER		9,324,360	9,000,000	8,965,440	8,966,403		939		939		8,967,342		357,018	357,018	407,313	08/15/2016	2FE
12667F-AG-0	CWALT 2004-2CB 1A1		06/01/2007	SCHEDULED REDEMPTION		805,607	805,607	788,488	791,445		14,161		14,161		805,607				16,290	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		06/25/2007	SCHEDULED REDEMPTION		459,009	459,009	458,938	458,961		49		49		459,009				12,503	03/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		06/01/2007	SCHEDULED REDEMPTION		1,164,815	1,164,815	1,162,449	1,162,866		1,949		1,949		1,164,815				30,143	02/25/2036	1FE
23243D-AC-4	CWALT 2006-OC6 2A2A		04/17/2007	DEUTSCHE BANK SECURITIES		29,986,997	30,081,000	30,066,901	30,068,306		1,375		1,375		30,069,682		(82,685)	(82,685)	527,337	07/25/2036	1FE
126685-AB-2	CWHEL 2005-B, 2A		06/15/2007	SCHEDULED REDEMPTION		934,961	934,961	934,961	934,961						934,961				24,313	05/15/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		06/01/2007	SCHEDULED REDEMPTION		837,581	837,581	832,314	832,873		4,708		4,708		837,581				22,022	11/20/2035	1FE
126671-R5-7	CWL 2003-5, MF2		06/01/2007	SCHEDULED REDEMPTION		1,082,623	1,082,623	1,082,597	1,082,612		11		11		1,082,623				32,257	11/25/2033	1FE
126673-WQ-1	CWL 2005-1, 1AV2		06/25/2007	Various		5,812,629	5,921,160	5,921,234	5,970,820		(124,433)		(124,433)		5,812,629				140,868	07/25/2035	1FE
126673-WW-8	CWL 2005-1, 3AV3		06/25/2007	SCHEDULED REDEMPTION		1,628,383	1,628,383	1,628,611	900,809		(227)		(227)		1,628,383				30,366	07/25/2035	1FE
12668X-AF-2	CWL 2006-S8, A6		06/07/2007	LEHMAN BROTHERS INC.		5,779,219	6,000,000	5,999,872	5,999,872		8		8		5,999,881		(220,662)	(220,662)	175,243	04/25/2036	1FE
12668G-AF-9	CWL 2006-S9, A6		06/07/2007	LEHMAN BROTHERS INC.		9,684,375	10,000,000	9,999,543	9,999,543		31		31		9,999,574		(315,199)	(315,199)	296,475	08/25/2036	1FE
12669R-AD-9	CWL 2007-S1 A4		06/07/2007	LEHMAN BROTHERS INC.		5,872,265	6,000,000	5,999,580			21		21		5,999,601		(127,336)	(127,336)	128,249	11/25/2036	1FE
12669R-AF-4	CWL 2007-S1 A6		06/07/2007	LEHMAN BROTHERS INC.		6,802,578	7,000,000	6,999,920			3		3		6,999,923		(197,345)	(197,345)	145,013	11/25/2036	1FE
152314-HS-2	CXHE 2003-C, M2		06/25/2007	SCHEDULED REDEMPTION		1,449,476	1,449,476	1,456,967	448,595		(6,679)		(6,679)		1,449,476				43,467	09/25/2033	1FE
152314-KG-4	CXHE 2004-C, AF3		04/01/2007	Various		732,898	732,898	728,088			4,810		4,810		732,898				33,616	04/25/2028	1FE
152314-KH-2	CXHE 2004-C, AF4		06/01/2007	SCHEDULED REDEMPTION		6,031,549	6,031,549	5,953,328	5,954,836		76,713		76,713		6,031,549				146,883	05/25/2032	1FE
152314-MB-3	CXHE 2005-A, AF4		06/01/2007	SCHEDULED REDEMPTION		2,012,603	2,012,603	1,993,735	1,994,494		18,109		18,109		2,012,603				47,497	10/25/2031	1FE
232806-AJ-8	CYPRESS SEMICONDUCTOR CO 1.000000% 09/15		06/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,143,750	2,000,000	2,036,020			(2,213)		(2,213)		2,033,807		109,943	109,943	4,889	09/15/2009	1Z
232946-AB-9	CYTYC CORP 2.250000% 03/15/2024		04/18/2007	CITIGROUP GLOBAL MARKETS		1,095,490	875,000	895,077	892,940		(2,499)		(2,499)		890,441		205,049	205,049	11,922	03/15/2024	3
23383V-DH-0	DCAT 2006-A, A2		06/08/2007	SCHEDULED REDEMPTION		13,205,283	13,205,283	13,204,669	13,205,074		209		209		13,205,283				314,131	10/08/2008	1FE
245217-AP-9	DEL MONTE CORP		04/16/2007	MORGAN STANLEY DEAN WITTER		1,987,500	2,000,000	2,027,594	1,861,052		3,731		3,731		1,864,784		122,716	122,716	91,500	02/15/2015	4FE
246688-AE-5	DELHAIZE AMERICA		06/28/2007	TENDER OFFER		7,790,465	7,450,000	7,988,500	7,639,382		(19,141)		(19,141)		7,620,241		170,224	170,224	723,400	04/15/2011	3FE
247361-WS-3	DELTA AIRLINES SECURED SER B LOAN CERT		04/25/2007	CALLED @ 83.479454		6,279,910	7,250,000	3,700,826	3,700,826						3,700,826		2,579,085	2,579,085	1,667,905	08/14/2012	6
248019-AJ-0	DELUXE CORP		05/09/2007	J. P. MORGAN SECURITIES, INC.		223,575	220,000	220,000							220,000		3,575	3,575		06/01/2015	3Z
250854-AF-3	DETROIT EDISON SECURITIZATION FUNDING LL		04/27/2007	SUNTRUST		9,745,578	8,997,000	10,191,914	10,033,500		(39,298)		(39,298)		9,994,201		(248,623)	(248,623)	398,722	03/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25466K-DY-2	DISCOVER CARD MASTER TRUST I		04/15/2007	SCHEDULED REDEMPTION		15,000,000	15,000,000	16,013,672	15,083,653		(83,653)		(83,653)		15,000,000				257,500	10/15/2009	1FE
25466K-DZ-9	DISCOVER CARD MASTER TRUST I		05/15/2007	SCHEDULED REDEMPTION		7,974,000	7,974,000	7,973,264	7,973,939		61		61		7,974,000				181,076	10/15/2009	1FE
26207P-AX-8	DRIVE 2004-1, A4		06/15/2007	SCHEDULED REDEMPTION		1,779,524	1,779,524	1,779,214	1,779,466		58		58		1,779,524				34,487	10/15/2010	1FE
26209R-AT-1	DRVT 2004-B, A3		04/15/2007	SCHEDULED REDEMPTION		4,859,782	4,859,782	4,859,782	4,859,782						4,859,782				53,888	10/15/2009	1FE
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023		06/29/2007	BANK OF AMERICA SECURITIES LLC		4,361,440	2,450,000	2,949,799	2,769,898		(38,732)		(38,732)		2,731,167		1,630,273	1,630,273	82,689	08/15/2023	2
28140V-AF-0	ED FUNDING CAPITAL TRUST IV		05/25/2007	CITIGROUP GLOBAL MARKETS		300,000	300,000	300,000							300,000				3,704	06/15/2043	1FE
280850-AG-3	EDINVEST		05/30/2007	CITIGROUP GLOBAL MARKETS		1,200,000	1,200,000	1,200,000							1,200,000				24,675	06/01/2042	1FE
281347-AE-4	EDO CORP 4.000000% 11/15/2025		06/29/2007	CITIGROUP GLOBAL MARKETS		1,148,000	1,000,000	990,000	962,500	27,870	176		28,046		990,546		157,454	157,454	25,556	11/15/2025	3
28140E-AG-6	EDUCATION FUNDING CAPITAL TRUST II		05/10/2007	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	4,000,000							4,000,000				53,060	03/17/2042	1FE
28140U-AF-2	EDUCATION FUNDING CAPITAL TRUST III		06/12/2007	CITIGROUP GLOBAL MARKETS		3,450,000	3,450,000	3,450,000	3,450,000						3,450,000				74,551	12/15/2042	1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRUST IV		04/13/2007	CITIGROUP GLOBAL MARKETS		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				60,789	06/15/2043	1FE
28140V-AE-3	EDUCATION FUNDING CAPITAL TRUST IV		06/15/2007	CITIGROUP GLOBAL MARKETS		4,550,000	4,550,000	4,550,000	4,550,000						4,550,000				83,306	06/15/2043	1FE
280907-BH-8	EDUCATION LOANS 2004 A		05/02/2007	DAIN RAUSCHER INCORPORATED		12,350,000	12,350,000	12,350,000	4,850,000						12,350,000				223,840	12/01/2036	1FE
283703-AB-2	EL PASO PRODUCTION HLDG		06/19/2007	TENDER OFFER		1,814,033	1,750,000	1,837,500	1,753,998		(362)		(362)		1,753,636		60,396	60,396	109,594	06/01/2013	3FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/		06/13/2007	KBC FINANCIAL PRODUCTS USA INC		1,416,850	1,250,000	1,237,525	727,847		(2,464)		(2,464)		1,236,634		180,216	180,216	10,260	06/01/2023	2
268648-AL-6	EMC CORP 1.750000% 12/01/2013		05/24/2007	LEHMAN BROTHERS INC.		1,485,938	1,250,000	1,250,000	1,250,000						1,250,000		235,938	235,938	11,727	12/01/2013	2FE
29444N-AF-9	EQUISTAR CHEMICAL 10 1/8 9/01/08		06/25/2007	CALLED @ 105.253		2,933,401	2,787,000	2,912,860	2,873,672		(24,445)		(24,445)		2,849,227		84,174	84,174	230,450	09/01/2008	3FE
29444N-AH-5	EQUISTAR CHEMICAL/FUNDNG		06/25/2007	CALLED @ 105.313		223,264	212,000	230,020	221,433		(1,808)		(1,808)		219,624		3,639	3,639	14,641	05/01/2011	3FE
30033R-AA-6	EVERGREEN SOLAR INC 4.375000% 07/01/2012		04/17/2007	J. P. MORGAN SECURITIES, INC.		1,239,140	700,000	700,000	700,000						700,000		539,140	539,140	24,585	07/01/2012	5
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/15/2023		04/17/2007	KBC FINANCIAL PRODUCTS USA INC		1,018,245	1,000,000	1,062,213	1,023,424		(4,644)		(4,644)		1,018,780		(535)	(535)	10,208	08/15/2023	1
30246Q-AB-9	FBRSI 2005-1, A2		06/28/2007	SCHEDULED REDEMPTION		1,958,445	1,958,445	1,958,445	1,958,445						1,958,445				52,224	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		06/15/2007	SCHEDULED REDEMPTION		181,975	181,975	181,975	181,975						181,975				4,714	09/15/2022	1FE
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2013		04/26/2007	Various		1,311,972	900,000	886,500	887,102		578		578		887,680		424,292	424,292	10,342	06/01/2013	4Z
32027N-XT-3	FFML 2005-FF12 A2A		06/25/2007	SCHEDULED REDEMPTION		644,438	644,438	644,438	644,438						644,438				16,348	11/25/2036	1FE
362341-HA-0	FFMLT 2005-FFA, A		06/25/2007	SCHEDULED REDEMPTION		975,989	975,989	975,989	975,989						975,989				9,483	03/25/2025	1FE
32051K-AC-0	FIRST HORIZON PHARMACEUT 1.750000% 03/08		05/22/2007	Various		3,296,608	3,000,000	3,361,883	3,087,806		(87,806)		(87,806)		3,000,000		296,608	296,608	36,356	03/08/2024	2
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		06/01/2007	SCHEDULED REDEMPTION		132,978	132,978	132,978	132,978						132,978				3,467	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		06/01/2007	SCHEDULED REDEMPTION		38,210	38,210	38,210	38,210						38,210				1,246	04/01/2012	1
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		06/28/2007	Various		4,786,824	3,300,000	3,439,443	3,390,154		(7,840)		(7,840)		3,382,313		1,404,511	1,404,511	74,624	03/01/2024	2FE
302445-AB-7	FLIR SYSTEMS INC 3.000000% 06/01/2023		06/19/2007	BANK OF AMERICA SECURITIES LLC		2,805,394	1,450,000	1,864,275	1,745,833		(31,764)		(31,764)		1,714,069		1,091,326	1,091,326	19,308	06/01/2023	3
343412-AA-0	FLUOR CORP 1.500000% 02/15/2024		06/27/2007	Various		1,766,727	950,000	1,432,382	1,275,358		(76,410)		(76,410)		1,198,948		567,779	567,779	11,815	02/15/2024	1FE
32113J-BR-5	FNLC 2005-3, AV2		06/25/2007	SCHEDULED REDEMPTION		1,518,131	1,518,131	1,518,131	1,518,131						1,518,131				40,411	12/25/2035	1FE
32113J-CD-5	FNLC 2005-4 A1		06/25/2007	SCHEDULED REDEMPTION		1,321,659	1,321,659	1,321,659	1,321,659						1,321,659				34,032	02/25/2036	1FE
34527R-KE-2	FORDO 2004-A, A3		05/15/2007	SCHEDULED REDEMPTION		545,101	545,101	538,884	544,302		799		799		545,101				3,480	03/15/2008	1FE
34527R-KW-2	FORDO 2005-B, A3		06/07/2007	Various		14,947,352	14,978,890	14,976,644	14,978,444		326		326		14,978,770		(31,418)	(31,418)	266,401	01/15/2009	1FE
36293Y-AD-7	GAMESTOP CORP		04/11/2007	RBC DOMINION SECURITIES		1,066,250	1,000,000	1,050,000			(533)		(533)		1,049,467		16,783	16,783	43,333	10/01/2012	4FE
370442-69-1	GENERAL MOTORS CORP 1.500000% 06/01/2009		05/25/2007	KBC FINANCIAL PRODUCTS USA INC		3,750,000	3,750,000	3,750,000							3,750,000					06/01/2009	5Z
36156H-AC-2	GMAC EDUCATION LOAN FUNDING TRUST		06/22/2007	Various		3,350,000	3,350,000	3,350,000	3,350,000						3,350,000				71,357	06/01/2040	1FE
38141G-ES-9	GOLDMAN SACHS GROUP INC		06/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,597,820	6,000,000	5,984,760	5,984,817		199		199		5,985,016		(387,196)	(387,196)	228,083	01/15/2027	1FE
382550-AU-5	GOODYEAR TIRE & RUBBER		06/29/2007	CALLED @ 109.000		1,090,000	1,000,000	1,101,250			(1,965)		(1,965)		1,099,285		(9,285)	(9,285)	44,500	07/01/2015	4FE
382550-AW-1	GOODYEAR TIRE & RUBBER C		06/29/2007	CALLED @ 108.625		851,620	784,000	795,879	795,678		(979)		(979)		794,699		56,921	56,921	40,948	12/01/2011	4FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		06/01/2007	SCHEDULED REDEMPTION		72,799	72,799	75,995	75,173		(2,374)		(2,374)		72,799				2,521	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		06/01/2007	SCHEDULED REDEMPTION		25,463	25,463	26,680	26,396		(933)		(933)		25,463				958	09/19/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		06/01/2007	SCHEDULED REDEMPTION		57,574	57,574	59,994	59,410		(1,836)		(1,836)		57,574				2,151	05/19/2027	1FE
36292R-AP-6	GSALT 2004-1, C		04/15/2007	SCHEDULED REDEMPTION		567,625	567,625	567,601	567,625						567,625				1,321	05/16/2011	1FE
36228F-P7-5	GSAMP 2004-NC1, M2		06/25/2007	SCHEDULED REDEMPTION		56,691	56,691	57,036	57,020		(329)		(329)		56,691				1,837	03/25/2034	1FE
362341-L3-1	GSAMP 2005-WMC A2A		06/25/2007	SCHEDULED REDEMPTION		718,892	718,892	718,892	718,892						718,892				18,668	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		06/25/2007	SCHEDULED REDEMPTION		1,781,799	1,781,799	1,781,799	1,781,799						1,781,799				45,377	05/25/2036	1FE
36228F-CG-9	GSMPS 99-2 A1		06/01/2007	SCHEDULED REDEMPTION		128,117	128,117	131,720	130,762		(2,645)		(2,645)		128,117				4,882	09/19/2027	1FE
393513-AA-4	GT 2005-HE1, A1		04/25/2007	SCHEDULED REDEMPTION		123,331	123,331	123,331	123,331						123,331				565	12/25/2032	1FE
449182-AV-6	HART 2003-A, A4		06/15/2007	SCHEDULED REDEMPTION		1,008,233	1,008,233	1,008,175	1,008,231		3		3		1,008,233				14,307	10/15/2010	1FE
449182-BH-6	HART 2005-A, A2		04/15/2007	SCHEDULED REDEMPTION		20,150	20,150	20,148	20,150						20,150				65	06/16/2008	1FE
449182-BJ-2	HART 2005-A, A3		06/07/2007	Various		7,947,213	8,000,000	7,999,694	7,999,906		42		42		7,999,948		(52,735)	(52,735)	150,054	11/16/2009	1FE
449182-BQ-6	HART 2006-A, A2		06/15/2007	SCHEDULED REDEMPTION		9,235,330	9,235,330	9,234,464	9,235,016		314		314		9,235,330				222,842	02/16/2009	1FE
40430H-CK-2	HASC 2005-I1, 2A1		06/25/2007	SCHEDULED REDEMPTION		536,142	536,142	536,142	480,217						536,142				16,462	11/25/2035	1FE
41809X-AA-2	HASCN 2007-OPT1 A		06/26/2007	SCHEDULED REDEMPTION		1,606,635	1,606,635	1,594,666			11,969		11,969		1,606,635				31,073	12/26/2036	1FE
44179C-BL-9	HAT 2003-2, A4		06/17/2007	SCHEDULED REDEMPTION		1,082,572	1,082,572	1,082,242	1,082,572						1,082,572				15,344	12/17/2010	1FE
44179C-BQ-8	HAT 2004-1, A4		06/07/2007	Various		7,411,355	7,500,000	7,498,046	7,499,531		247		247		7,499,778		(88,423)	(88,423)	142,412	07/18/2011	1FE
44328F-AG-4	HAT 2005-2, A3		06/07/2007	Various		20,849,745	20,974,102	20,972,403	20,973,504		223		223		20,973,727		(123,983)	(123,983)	416,948	05/17/2010	1FE
40431C-AB-4	HAT 2006-3 A2		06/17/2007	SCHEDULED REDEMPTION		1,228,328	1,228,328	1,228,232			96		96		1,228,328				11,014	12/17/2009	1FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				19,926	11/17/2013	3FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		06/29/2007	CITIGROUP GLOBAL MARKETS		1,480,800	1,000,000	1,034,470	1,017,149		(3,878)		(3,878)		1,013,271		467,529	467,529	9,894	04/01/2023	1FE
41283A-CD-9	HDMOT 2006-1, A1		06/15/2007	SCHEDULED REDEMPTION		4,295,277	4,295,277	4,295,108	4,295,182		96		96		4,295,277				102,035	06/15/2010	1FE
22541N-ZE-2	HEAT 2003-1, M2		06/25/2007	SCHEDULED REDEMPTION		502,225	502,225	504,736	504,360		(2,135)		(2,135)		502,225				21,540	06/25/2033	1FE
437084-LF-1	HEAT 2005-4, 2A1		04/25/2007	SCHEDULED REDEMPTION		123,111	123,111	123,111	123,111						123,111				558	10/25/2035	1FE
22541S-ES-3	HEMT 2004-2, M2		04/25/2007	SCHEDULED REDEMPTION		1,479,266	1,479,266	1,479,266	1,479,266						1,479,266				47,625	08/25/2034	1FE
225458-3Z-9	HEMT 2005-4, A1		06/25/2007	SCHEDULED REDEMPTION		1,880,827	1,880,827	1,880,827	1,880,827						1,880,827				32,452	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		06/25/2007	SCHEDULED REDEMPTION		608,199	608,199	608,199	608,199						608,199				15,950	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		06/25/2007	SCHEDULED REDEMPTION		848,499	848,499	848,499	848,499						848,499				21,975	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		06/25/2007	SCHEDULED REDEMPTION		902,099	902,099	902,099	576,743						902,099				27,656	05/25/2036	1FE
225470-W2-5	HEMT 2006-2, 1A1		06/25/2007	SCHEDULED REDEMPTION		1,879,804	1,879,804	1,879,215	1,879,425		379		379		1,879,804				47,149	07/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		06/25/2007	SCHEDULED REDEMPTION		517,658	517,658	517,658	517,658						517,658				13,356	07/25/2036	1FE
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2007	SCHEDULED REDEMPTION		200,000	200,000	201,194	200,507		(507)		(507)		200,000				17,100	06/30/2011	2
40430X-AG-8	HFCHC 2006-3, A4		05/24/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		39,928,124	40,000,000	40,000,000	40,000,000						40,000,000		(71,876)	(71,876)	995,722	03/20/2036	1FE
40431F-AD-3	HFCHC 2007-1 A1V		06/20/2007	SCHEDULED REDEMPTION		196,077	196,077	196,077							196,077				1,627	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		06/20/2007	SCHEDULED REDEMPTION		1,002,840	1,002,840	1,002,840							1,002,840				4,069	07/20/2036	1FE
432848-AZ-2	HILTON HOTELS CORP 3.375000% 04/15/2023		04/20/2007	MCMAHAN SECURITIES CO LP		1,630,750	1,000,000	1,167,108	1,067,659		(16,854)		(16,854)		1,050,806		579,944	579,944	17,813	04/15/2023	3FE
43718U-AA-4	HLMLT 2006-1, A1		06/15/2007	SCHEDULED REDEMPTION		985,526	985,526	985,526	985,526						985,526				25,735	02/15/2037	1FE
43739E-AJ-6	HMBT 2004-2 A1		06/25/2007	SCHEDULED REDEMPTION		274,259	274,259	274,687	274,648		(389)		(389)		274,259				7,428	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/01/2007	SCHEDULED REDEMPTION		39,044	39,044	39,044	32,635		6,409		6,409		39,044				549	12/01/2015	4Z
40450#-AA-5	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		06/10/2007	SCHEDULED REDEMPTION		25,163	25,163	25,163	25,163						25,163				697	02/10/2024	1
437076-AS-1	HOME DEPOT INC		06/19/2007	Various		6,367,830	7,000,000	6,906,330			570		570		6,906,900		(539,070)	(539,070)	209,052	12/16/2036	1FE
440543-AD-8	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/		06/29/2007	JEFFERIES & COMPANY, INC.		1,526,550	1,500,000	1,503,125	1,503,048		(465)		(465)		1,502,583		23,967	23,967	15,708	11/15/2026	3FE
444903-AK-4	HUMAN GENOME SCIENCES 2.250000% 10/15/20		06/29/2007	CITIGROUP GLOBAL MARKETS		2,230,515	2,500,000	2,406,115			5,072		5,072		2,411,187		(180,672)	(180,672)	40,625	10/15/2011	5Z
45072P-AB-8	IASIS HEALTHCARE/CAP CRP		05/03/2007	LEHMAN BROTHERS INC.		780,938	750,000	753,625	739,251		365		365		739,617		41,321	41,321	26,007	06/15/2014	5FE
45172H-AJ-8	IKON 2003-1, A4		06/15/2007	SCHEDULED REDEMPTION		729,146	729,146	729,083	729,146						729,146				11,214	07/15/2011	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2007	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,454	01/01/2015	4Z
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		06/22/2007	SCHEDULED REDEMPTION		292,125	292,125	296,973	295,770		(3,645)		(3,645)		292,125				12,326	08/22/2013	2FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		06/01/2007	SCHEDULED REDEMPTION		95,900	95,900	98,578	98,390		(2,490)		(2,490)		95,900				2,862	07/25/2031	1
456606-KG-6	INABS 2006-A, A-2		05/22/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		10,001,563	10,000,000	10,000,000	10,000,000						10,000,000		1,563	1,563	228,125	03/25/2036	1FE
437089-AA-3	INDS 2006-1, A-1		06/25/2007	SCHEDULED REDEMPTION		2,099,626	2,099,626	2,099,626	2,099,626						2,099,626				53,675	05/25/2036	1FE
456610-AC-8	INDX 2006-AR15 A3		06/25/2007	SCHEDULED REDEMPTION		220,061	220,061	220,061	220,061						220,061				5,805	07/25/2036	1FE
457985-AD-1	INTEGRA LIFESCIENCES HLD 2.500000% 03/15		04/13/2007	CIBC WORLD MARKETS		886,776	650,000	706,394	672,565		(5,573)		(5,573)		666,992		219,783	219,783	9,615	03/15/2008	4
458140-AC-4	INTEL CORP 2.950000% 12/15/2035		05/16/2007	KBC FINANCIAL PRODUCTS USA INC		1,383,750	1,500,000	1,500,000	1,500,000						1,500,000		(116,250)	(116,250)	19,175	12/15/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
460690-AT-7	INTERPUBLIC GROUP COS 4.500000% 03/15/20		05/02/2007	MCMAHAN SECURITIES CO LP		2,363,150	2,000,000	2,140,396	2,027,289		(5,173)		(5,173)		2,022,116		341,034	341,034	58,000	03/15/2023	4FE
45974V-A8-1	INTL LEASE FINANCE CORP		05/24/2007	WARBURG DILLION READ LLC		6,002,580	6,000,000	5,981,820	5,982,429		902		902		5,983,331		19,249	19,249	235,313	09/20/2013	1FE
46126P-AC-0	INVERNESS MEDICAL INNOV 3.000000% 05/15/		06/20/2007	WARBURG DILLION READ LLC		604,375	500,000	500,000							500,000		104,375	104,375	1,708	05/15/2016	4FE
46185R-AL-4	INVITROGEN CORPORATION 3.250000% 06/15/2		06/19/2007	Various		1,542,444	1,500,000	1,565,625	1,550,887		(5,055)		(5,055)		1,545,831		(3,387)	(3,387)	24,817	06/15/2025	2Z
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2		06/20/2007	WARBURG DILLION READ LLC		3,435,029	3,400,000	3,442,116	1,999,584		(513)		(513)		3,440,613		(5,584)	(5,584)	35,190	06/15/2025	2
44980Y-AH-0	IPCS INC		04/12/2007	LEHMAN BROTHERS INC.		883,750	875,000	875,000							875,000		8,750	8,750		05/01/2013	4Z
465741-AJ-5	ITRON INC 2.500000% 08/01/2026		06/28/2007	Various		1,988,932	1,550,000	1,550,500	1,550,461		(49)		(49)		1,550,413		438,520	438,520	30,913	08/01/2026	4FE
47102X-AF-2	JANUS CAPITAL GROUP INC		06/14/2007	Various		6,988,135	7,000,000	6,981,870			9		9		6,981,879		6,256	6,256	3,257	06/15/2017	2FE
46626L-BW-9	JPMAC 2005-FRE1, A2F2		06/01/2007	SCHEDULED REDEMPTION		916,248	916,248	910,593			5,655		5,655		916,248				18,274	10/25/2035	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		06/25/2007	SCHEDULED REDEMPTION		1,498,856	1,498,856	1,498,856	1,498,856						1,498,856				31,213	09/25/2035	1FE
46626L-GZ-7	JPMAC 2006-FRE2 A3		06/25/2007	SCHEDULED REDEMPTION		673,762	673,762	673,762							673,762				3,191	02/25/2036	1FE
48238Q-AB-1	KAR HOLDINGS INC		06/12/2007	DEUTSCHE BANK SECURITIES		877,188	875,000	875,000							875,000		2,188	2,188	11,697	05/01/2014	5FE
48238Q-AC-9	KAR HOLDINGS INC		06/12/2007	DEUTSCHE BANK SECURITIES		876,094	875,000	875,000							875,000		1,094	1,094	13,368	05/01/2015	5FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION		06/21/2007	CITIGROUP GLOBAL MARKETS		7,850,000	7,850,000	7,850,000							7,850,000				104,647	05/01/2031	1FE
49130N-AP-4	KENTUCKY HIGHER EDUCATION		04/09/2007	CITIGROUP GLOBAL MARKETS		3,250,000	3,250,000	3,250,000							3,250,000				19,061	05/01/2032	1FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		04/01/2007	SCHEDULED REDEMPTION		7,500	7,500	7,509			(9)		(9)		7,500				22,728	01/12/2012	4FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		06/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,111,985	1,000,000	1,006,250	1,005,166		(544)		(544)		1,004,622		107,363	107,363	26,083	08/01/2035	3FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		04/24/2007	GOLDMAN, SACHS & CO.		1,074,227	1,100,000	1,010,326			(50,946)		(50,946)		959,380		114,847	114,847		09/11/2021	2
52107Q-AD-7	LAZARD GROUP		06/20/2007	Various		5,997,200	6,000,000	5,982,120			14		14		5,982,134		15,066	15,066	4,567	06/15/2017	3FE
542391-BL-0	LBART 2003-C, A2		06/15/2007	SCHEDULED REDEMPTION		1,168,864	1,168,864	1,168,853	1,168,863		1		1		1,168,864				18,079	04/15/2010	1FE
542391-BZ-9	LBART 2005-A, A3		06/15/2007	SCHEDULED REDEMPTION		936,652	936,652	931,091	934,766		1,886		1,886		936,652				17,971	06/15/2010	1FE
521865-AQ-8	LEAR CORP		04/16/2007	J. P. MORGAN SECURITIES, INC.		1,686,563	1,750,000	1,723,750			306		306		1,724,056		(37,494)	(37,494)	61,675	12/01/2016	4FE
524908-NU-0	LEHMAN BROTHERS HOLDINGS 1.000000% 09/07		05/01/2007	LEHMAN BROTHERS INC.		531,250	500,000	500,000	500,000						500,000		31,250	31,250	3,292	09/07/2012	1FE
52536#-9C-6	LEINER HEALTH RESTRUCT. TERM B		04/30/2007	DISTRIBUTION		2,873											2,873	2,873		09/30/2003	4Z
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031		06/26/2007	CITIGROUP GLOBAL MARKETS		855,000	1,000,000	974,730	782,839	43,053	1,906		44,959		827,798		27,202	27,202	28,127	03/15/2031	3FE
53219L-AG-4	LIFEPOINT HOSPITALS INC 3.250000% 08/15/		04/20/2007	BANK OF AMERICA SECURITIES LLC		708,622	750,000	654,455	656,420		1,059		1,059		657,479		51,143	51,143	16,927	08/15/2025	4FE
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		04/01/2007	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333						333,333				9,667	03/22/2015	3Z
55027Y-AD-0	LUMINENT MTG TRUST 2006-6 A1		06/25/2007	SCHEDULED REDEMPTION		1,297,204	1,297,204	1,297,204	1,297,204						1,297,204				33,429	10/25/2046	1FE
525241-AL-9	LXS 2007-1 WF1		06/01/2007	SCHEDULED REDEMPTION		2,401,597	2,401,597	2,442,968			(41,371)		(41,371)		2,401,597				62,895	02/25/2037	1FE
552078-AW-7	LYONDELL CHEMICAL COMPAN		05/11/2007	BANK OF AMERICA		918,750	875,000	876,375	850,000		(5)		(5)		876,370		42,380	42,380	44,917	09/15/2014	4FE
552078-AX-5	LYONDELL CHEMICAL COMPAN		05/11/2007	BANK OF AMERICA		912,688	850,000	850,000	850,000						850,000		62,688	62,688	45,971	09/15/2016	4FE
57643L-KJ-4	MABS 2005-HE2, A3		06/25/2007	SCHEDULED REDEMPTION		450,584	450,584	450,584	450,584						450,584				12,675	10/25/2035	1FE
554273-AB-8	MACDERMID INC		04/12/2007	TENDER OFFER		1,850,634	1,800,000	1,913,650	1,848,953		(5,538)		(5,538)		1,843,415		7,219	7,219	157,819	07/15/2011	3FE
554273-AC-6	MACDERMID INC		06/13/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		905,625	875,000	875,000							875,000		30,625	30,625	15,240	04/15/2017	5FE
576434-2K-9	MALT 2006-2 2A3		06/25/2007	Various		295,956	295,956	296,419			(648)		(648)		295,956				8,136	03/25/2036	1FE
56400P-AA-0	MANNKIND CORP 3.750000% 12/15/2013		04/03/2007	MCMAHAN SECURITIES CO LP		1,466,250	1,500,000	1,585,938			(1,958)		(1,958)		1,583,980		(117,730)	(117,730)	18,281	12/15/2013	5Z
564055-AP-6	MANOR CARE INC 2.000000% 06/01/2036		04/09/2007	J. P. MORGAN SECURITIES, INC.		1,196,204	1,000,000	1,058,900	1,058,801		(2,490)		(2,490)		1,056,311		139,893	139,893	7,278	06/01/2036	2FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		04/12/2007	MORGAN STANLEY DEAN WITTER		1,507,042	1,050,000	1,071,473	1,067,297		(1,378)		(1,378)		1,065,919		441,122	441,122	10,525	08/01/2035	2FE
576433-UF-1	MARM 2004-13 3A1		06/01/2007	SCHEDULED REDEMPTION		599,800	599,800	580,049	580,529		19,271		19,271		599,800				10,522	11/21/2034	1FE
55264T-CP-4	MBNAS 2004-A4, A4		04/15/2007	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,997,459	2,999,746		254		254		3,000,000				27,000	09/15/2009	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		12,875	12,875	12,996			(121)		(121)		12,875				3,081	01/31/2014	4FE
584699-AF-9	MEDIMMUNE INC 1.375000% 07/15/2011		05/02/2007	Various		8,122,360	4,700,000	4,829,612	4,821,178		(9,138)		(9,138)		4,812,040		3,310,320	3,310,320	54,540	07/15/2011	2FE
584699-AG-7	MEDIMMUNE INC 1.375000% 07/15/2011		05/10/2007	Various		3,511,360	2,000,000	2,204,741	2,198,003		(16,179)		(16,179)		2,181,823		1,329,537	1,329,537	23,948	07/15/2011	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
590188-4E-5	MERRILL LYNCH & CO 1.822500% 04/13/2011		04/23/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,444,525	1,250,000	1,250,000	1,250,000						1,250,000		194,525	194,525	23,598	04/13/2011	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		04/25/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,415,825	1,250,000	1,250,000	1,250,000						1,250,000		165,825	165,825	22,014	06/13/2013	1FE
552953-AC-5	MGM GRAND INC		06/01/2007	MATURED		5,700,000	5,700,000	6,042,381	5,760,921		(60,921)		(60,921)		5,700,000				277,875	06/01/2007	4FE
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20		05/18/2007	KBC FINANCIAL PRODUCTS USA INC		1,018,750	1,000,000	1,000,000							1,000,000		18,750	18,750		06/01/2014	3FE
599902-AD-5	MILLENNIUM PHARMACEUTICA 2.250000% 11/15		05/14/2007	BANK OF AMERICA SECURITIES LLC		2,428,745	2,500,000	2,511,353	1,972,500	41,947	(875)		41,072		2,510,297		(81,552)	(81,552)	28,281	11/15/2011	5
605354-EW-5	MISSISSIPPI HIGHER ED ASSISTANCE CORP		05/02/2007	BANK OF AMERICA		2,500,000	2,500,000	2,500,000							2,500,000				41,162	09/01/2035	1FE
606072-FZ-4	MISSOURI HIGHER ED		04/03/2007	OPPENHEIMER & CO., INC.		9,850,000	9,850,000	9,850,000							9,850,000				39,896	01/01/2031	1FE
606072-GE-0	MISSOURI HIGHER ED		04/25/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	10,000,000							10,000,000				40,656	06/01/2031	1FE
606072-GV-2	MISSOURI HIGHER ED		04/24/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	10,000,000							10,000,000				40,581	07/01/2032	1FE
606072-GW-0	MISSOURI HIGHER ED		06/13/2007	OPPENHEIMER & CO., INC.		3,400,000	3,400,000	3,400,000							3,400,000				13,771	07/01/2032	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		06/25/2007	SCHEDULED REDEMPTION		3,100,659	3,100,659	3,100,659	3,100,659						3,100,659				79,819	09/25/2036	1FE
60740F-AF-2	MOBILE MINI INC		04/23/2007	DEUTSCHE BANK SECURITIES		879,375	875,000	871,045							871,045		8,330	8,330		05/01/2015	4Z
608190-AE-4	MOHAWK INDUSTRIES INC		04/15/2007	MATURED		7,000,000	7,000,000	6,982,220	6,998,824		1,176		1,176		7,000,000				227,500	04/15/2007	2FE
617446-C2-3	MORGAN STANLEY		04/24/2007	MORGAN STANLEY DEAN WITTER		5,950,500	6,000,000	5,980,800			440		440		5,981,240		(30,740)	(30,740)	98,100	01/09/2017	1FE
61945A-AA-5	MOSAIC CO		05/03/2007	SALOMON SMITH BARNEY		918,750	875,000	875,000	875,000						875,000		43,750	43,750	28,143	12/01/2014	3FE
61945A-AD-9	MOSAIC CO		05/03/2007	SALOMON SMITH BARNEY		931,875	875,000	875,000	875,000						875,000		56,875	56,875	29,097	12/01/2016	3FE
61746R-BX-8	MSAC 2003-HE1, M3		06/25/2007	SCHEDULED REDEMPTION		912,904	912,904	920,393	919,798		(6,894)		(6,894)		912,904				30,040	05/25/2033	1FE
61746R-DB-4	MSAC 2003-HE2, M2		06/25/2007	SCHEDULED REDEMPTION		537,215	537,215	543,091	542,519		(5,304)		(5,304)		537,215				17,283	08/25/2033	1FE
61746W-HY-9	MSDWC 2001-NC2, M1		06/25/2007	SCHEDULED REDEMPTION		237,784	237,784	238,081	238,079		(295)		(295)		237,784				7,261	01/25/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		06/25/2007	SCHEDULED REDEMPTION		1,233,057	1,233,057	1,240,571	1,239,825		(6,768)		(6,768)		1,233,057				32,244	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		06/25/2007	SCHEDULED REDEMPTION		84,629	84,629	85,330	85,317		(688)		(688)		84,629				2,583	02/25/2033	1FE
624758-AA-6	MUELLER WATER PRODUCTS		05/17/2007	BANK OF AMERICA		222,475	220,000	220,000							220,000		2,475	2,475		06/01/2017	4Z
57164U-AA-3	MVCOT 2006-2A A		06/01/2007	SCHEDULED REDEMPTION		1,023,299	1,023,299	1,023,283	1,023,284		15		15		1,023,299				30,142	10/20/2028	1FE
63936W-AD-8	NAVOT 2003-A, A4		06/15/2007	SCHEDULED REDEMPTION		2,325,229	2,325,229	2,325,063	2,325,203		26		26		2,325,229				23,993	11/15/2009	1FE
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		04/01/2007	SCHEDULED REDEMPTION		81,101	81,101	81,101	81,101						81,101				2,028	01/01/2017	4Z
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		04/01/2007	SCHEDULED REDEMPTION		7,571	7,571	7,571	7,571						7,571				146	07/15/2012	4Z
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		04/01/2007	SCHEDULED REDEMPTION		4,439	4,439	4,439	4,439						4,439				88	03/28/2010	4Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		04/01/2007	SCHEDULED REDEMPTION		32,200	32,200	32,200	32,200						32,200				633	03/28/2010	4Z
644616-AK-0	NEW HAMPSHIRE HIGHER EDUCATION LOAN		04/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		350,000	350,000	350,000							350,000				2,841	12/01/2034	1FE
63615#-AA-9	NFL 6.69% SR NTS		04/15/2007	SCHEDULED REDEMPTION		303,737	303,737	332,316	327,364		(23,626)		(23,626)		303,737				10,160	10/15/2016	1
62913N-AA-3	NHSA 1999-1 LLC		06/01/2007	SCHEDULED REDEMPTION		152,630	152,630	152,630	152,630						152,630				4,287	07/01/2032	1FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		04/01/2007	SCHEDULED REDEMPTION		10,000	10,000	9,951	9,952		48		48		10,000				393	08/09/2013	4FE
655844-AH-1	NORFOLK SOUTHERN CORP		05/15/2007	MATURED		869,000	869,000	899,763	867,996		1,004		1,004		869,000				31,936	05/15/2007	2FE
66988U-AC-4	NOVASTAR 2006-MTA1 2A-1B		06/25/2007	SCHEDULED REDEMPTION		915,087	915,087	914,578	914,578		509		509		915,087				24,135	09/25/2046	1FE
63860F-AD-5	NSTR 2006-B, AV4		05/07/2007	BARCLAYS BANK		19,990,626	20,000,000	20,000,000	20,000,000						20,000,000		(9,374)	(9,374)	511,639	09/25/2036	1FE
63860G-AA-9	NSTRN 2006-2 A		06/25/2007	Various		1,660,845	1,660,845	1,660,845	3,169,541		(907,175)		(907,175)		1,660,845				76,571	09/25/2036	1FE
681904-AJ-7	OMNICARE INC		04/10/2007	MERRILL LYNCH CAPITAL MARKETS		1,253,125	1,250,000	1,250,000	1,193,675		1,778		1,778		1,195,453		57,672	57,672	27,656	12/15/2013	3FE
681904-AK-4	OMNICARE INC		04/10/2007	MERRILL LYNCH CAPITAL MARKETS		4,025,000	4,000,000	4,050,000	3,807,449		4,343		4,343		3,811,793		213,207	213,207	90,139	12/15/2015	3FE
68402L-AF-1	ORACLE CORP/OZARK HLDG		05/30/2007	CALLED @ 100.000		5,000,000	5,000,000	5,012,655	5,000,598		(598)		(598)		5,000,000				177,970	01/13/2009	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		05/01/2007	Various		289,510	289,510	284,639	252,018	43,309	(5,817)		37,491		289,510				9,775	05/01/2010	4FE
698476-DA-3	PANHANDLE TEX SERIES A-3		06/27/2007	CITIGROUP GLOBAL MARKETS		29,700,000	29,700,000	29,700,000							29,700,000				109,455	04/01/2031	1FE
74112A-AF-4	PART 2005-1, A2		06/15/2007	SCHEDULED REDEMPTION		1,108,671	1,108,671	1,108,404	1,108,541		131		131		1,108,671				22,849	06/15/2012	1FE
69316Y-AA-7	PBG EQUIP TR A		06/20/2007	SCHEDULED REDEMPTION		252,996	252,996	252,973	252,991		5		5		252,996				6,421	01/20/2012	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		06/01/2007	CITIGROUP GLOBAL MARKETS		19,900,000	19,900,000	19,900,000	4,200,000						19,900,000				377,307	07/25/2042	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
69336R-CP-3	PHHMC 2005-6 A3		06/01/2007	SCHEDULED REDEMPTION		511,939	511,939	501,220	501,448		10,490		10,490		511,939				13,423	11/18/2035	1FE
69337N-AC-2	PHHMC 2007-3 A-3-1		06/01/2007	SCHEDULED REDEMPTION		85,614	85,614	85,113			501		501		85,614				425	05/18/2037	1FE
72347C-AC-8	PINNACLE FOODS HOLDING		04/02/2007	TENDER OFFER		3,516,354	3,325,000	3,127,813	3,029,477		7,573		7,573		3,037,050		479,303	479,303	191,949	12/01/2013	5FE
726505-AC-4	PLAINS EXPLORATION & PRO		06/13/2007	Various		1,684,375	1,750,000	1,750,000							1,750,000		(65,625)	(65,625)	31,816	03/15/2017	3FE
693476-AT-0	PNC FUNDING CORP		06/06/2007	J. P. MORGAN SECURITIES, INC.		2,890,500	3,000,000	2,923,320	2,924,438		2,965		2,965		2,927,403		(36,903)	(36,903)	90,125	11/15/2015	1FE
73316P-FA-3	POPLR 2005-4, AV1		06/25/2007	SCHEDULED REDEMPTION		1,436,569	1,436,569	1,436,569	1,436,569						1,436,569				21,688	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		06/25/2007	SCHEDULED REDEMPTION		524,781	524,781	524,781	524,781						524,781				13,700	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		06/25/2007	SCHEDULED REDEMPTION		1,149,808	1,149,808	1,149,808	1,149,808						1,149,808				24,781	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		06/25/2007	SCHEDULED REDEMPTION		1,674,131	1,674,131	1,674,131	1,674,131						1,674,131				42,431	02/25/2036	1FE
73316M-AA-5	POPLR 2006-C, A-1		06/25/2007	SCHEDULED REDEMPTION		2,108,591	2,108,591	2,108,591	2,108,591						2,108,591				52,630	07/25/2036	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		06/30/2007	SCHEDULED REDEMPTION		89,942	89,942	92,596	92,226		(2,284)		(2,284)		89,942				2,209	12/31/2022	1
69350E-AG-5	PPL 1999-1 A7		06/25/2007	SCHEDULED REDEMPTION		1,549,785	1,549,785	1,549,706	1,549,780		5		5		1,549,785				27,315	06/25/2009	1FE
744320-AB-8	PRUDENTIAL FINANCIAL INC 1.572300% 11/15		05/22/2007	CONVERSION		7,203,043	6,500,000	6,438,463	6,440,020		544		544		6,440,564		762,479	762,479	85,198	11/15/2035	1FE
744320-AC-6	PRUDENTIAL FINANCIAL INC 1.988750% 11/15		05/22/2007	CONVERSION		9,093,675	8,200,000	8,323,575	6,259,420		(124,419)		(124,419)		8,187,001		906,674	906,674	107,480	11/15/2035	1FE
14150B-AA-2	PTS ACQUISITION		04/04/2007	MORGAN STANLEY DEAN WITTER		1,758,750	1,750,000	1,750,000							1,750,000		8,750	8,750		04/15/2015	5Z
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		05/31/2007	MORGAN STANLEY DEAN WITTER		10,516,044	5,700,000	6,027,825	5,958,895		(27,968)		(27,968)		5,930,927		4,585,117	4,585,117	110,833	11/15/2025	4FE
759950-FV-5	RAMC 2005-4, A1A		06/25/2007	SCHEDULED REDEMPTION		2,542,728	2,542,728	2,542,728	2,542,728						2,542,728				33,709	02/25/2036	1FE
759950-GU-6	RAMC 2006-1, AF2		06/01/2007	SCHEDULED REDEMPTION		187,206	187,206	187,205	187,205		1		1		187,206				5,179	05/25/2036	1FE
760985-D2-4	RAMP 2003-RS10, MI1		06/01/2007	SCHEDULED REDEMPTION		215,908	215,908	215,844	215,871		36		36		215,908				5,566	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		06/01/2007	SCHEDULED REDEMPTION		177,300	177,300	177,223	177,267		33		33		177,300				3,427	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		06/01/2007	SCHEDULED REDEMPTION		756,333	756,333	754,590	755,461		873		873		756,333				18,672	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		06/01/2007	SCHEDULED REDEMPTION		1,694,491	1,694,491	1,694,123	1,694,328		164		164		1,694,491				41,870	12/25/2033	1FE
75156M-AF-2	RAMP 2006-RZ3, M3		05/22/2007	BANK OF AMERICA		3,494,531	3,500,000	3,501,094	3,501,055		(76)		(76)		3,500,979		(6,447)	(6,447)	83,942	08/25/2036	1FE
75156M-AG-0	RAMP 2006-RZ3, M4		05/22/2007	BEAR STEARNS SECURITIES CORP.		2,492,188	2,500,000	2,500,781	2,500,741		(79)		(79)		2,500,662		(8,474)	(8,474)	60,688	08/25/2036	1FE
76110W-MB-9	RASC 2001-KS3, AI5		06/01/2007	SCHEDULED REDEMPTION		333,293	333,293	334,543	334,358		(1,064)		(1,064)		333,293				9,848	09/25/2031	1FE
76110W-UZ-7	RASC 2003-KS10 MI2		06/01/2007	SCHEDULED REDEMPTION		120,239	120,239	120,218	120,228		11		11		120,239				3,145	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		06/01/2007	SCHEDULED REDEMPTION		471,428	471,428	471,284	471,357		70		70		471,428				10,492	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		06/01/2007	SCHEDULED REDEMPTION		706,379	706,379	706,213	706,291		88		88		706,379				16,930	01/25/2034	1FE
45661E-DT-8	RAST 2006-A4 2A3		06/01/2007	SCHEDULED REDEMPTION		887,727	887,727	888,559	888,467		(740)		(740)		887,727				25,152	05/25/2036	1FE
755111-BH-3	RAYTHEON CO		04/27/2007	CALLED @ 109.054		10,905,400	10,000,000	10,777,400	10,343,271		(31,596)		(31,596)		10,311,675		593,725	593,725	544,111	03/01/2010	2FE
758750-AA-1	REGAL BELOIT CORP 2.750000% 03/15/2024		04/17/2007	BANK OF AMERICA SECURITIES LLC		615,743	350,000	358,072	353,988		(536)		(536)		353,452		262,291	262,291	5,748	03/15/2024	3
758766-AB-5	REGAL ENTERTAINMENT GRP 3.750000% 05/15/		06/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,130,610	650,000	884,000	750,529		(32,594)		(32,594)		717,934		412,676	412,676	13,609	05/15/2008	4FE
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN		05/30/2007	SCHEDULED REDEMPTION		612,478	612,478	612,478	612,478						612,478				22,000	11/30/2013	4FE
76114E-AC-6	RESIDENTIAL CAPITAL LLC		05/24/2007	GOLDMAN, SACHS & CO.		5,988,960	6,000,000	5,978,160			50		50		5,978,210		10,750	10,750	5,417	06/01/2012	2FE
76110V-KG-2	RFMS2 2002-HS2		06/01/2007	SCHEDULED REDEMPTION		355,286	355,286	355,247	355,286						355,286				10,462	01/25/2032	1FE
76110V-MU-9	RFMS2 2003-HS2, M1		06/01/2007	SCHEDULED REDEMPTION		1,293,927	1,293,927	1,293,628	1,293,862		65		65		1,293,927				23,674	07/25/2033	1FE
43718V-AD-6	RFMS2 2006-HI5, A4		06/07/2007	HSBC SECURITIES, INC.		17,329,219	18,000,000	17,996,656	17,996,659		211		211		17,996,871		(667,651)	(667,651)	544,350	12/25/2036	1FE
776696-AA-4	ROPER INDUSTRIES INC 1.481300% 01/15/203		04/17/2007	Various		1,911,494	2,750,000	1,434,737	1,345,019		(40,083)		(40,083)		1,304,935		606,558	606,558	30,212	01/15/2034	4FE
749685-AK-9	RPM INTERNATIONAL INC. 1.389000% 05/13/2		06/29/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,529,376	2,400,000	1,278,192	1,270,230		(21,669)		(21,669)		1,248,560		280,816	280,816	21,483	05/13/2033	2FE
781904-AR-8	RURAL CELLULAR CORP		05/24/2007	BEAR STEARNS SECURITIES CORP.		1,321,840	1,312,000	1,312,000							1,312,000		9,840	9,840		06/01/2013	5Z
785583-AA-3	SABINE PASS LNG LP		04/05/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,022,500	3,000,000	3,000,000	2,981,250	18,750			18,750		3,000,000		22,500	22,500	91,833	11/30/2013	3FE
785583-AD-7	SABINE PASS LNG LP		04/10/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,022,500	3,000,000	3,000,000	2,988,750	11,250			11,250		3,000,000		22,500	22,500	96,250	11/30/2016	3FE
81375W-JR-8	SABR 2006-FR1, A-2A		06/25/2007	SCHEDULED REDEMPTION		552,991	552,991	552,991	552,991						552,991				14,029	11/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		06/25/2007	SCHEDULED REDEMPTION		1,108,349	1,108,349	1,108,349	1,108,349						1,108,349				28,794	04/25/2036	1FE
785779-AA-7	SACO 2006-6, A		06/25/2007	SCHEDULED REDEMPTION		1,448,730	1,448,730	1,448,730	1,448,730						1,448,730				36,886	06/25/2036	1FE
78577P-AA-1	SACO 2006-7, A1		05/03/2007	Various		14,060,217	14,111,340	14,111,340	14,111,340						14,111,340		(51,123)	(51,123)	272,990	07/25/2036	1FE
86360X-AA-8	SACO 2006-GEL3, A1		06/25/2007	SCHEDULED REDEMPTION		1,594,134	1,594,134	1,594,134	1,594,134						1,594,134				40,501	07/25/2036	1FE
786514-BF-5	SAFEWAY INC		06/12/2007	GREENWICH CAPITAL MARKETS, INC.		7,928,000	8,000,000	8,330,130	8,258,204		(18,365)		(18,365)		8,239,839		(311,839)	(311,839)	386,667	08/15/2012	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86358E-VJ-2	SAIL 2005-HE2, A1		06/25/2007	SCHEDULED REDEMPTION		5,010,401	5,010,401	5,010,401	5,010,401						5,010,401				106,384	07/25/2035	1FE
79546V-AD-8	SALLY HOLDINGS LLC		05/01/2007	BANK OF AMERICA		2,730,000	2,625,000	2,648,313	2,648,011	57	(669)		(612)		2,647,400		82,601	82,601	129,930	11/15/2016	5FE
07384M-6M-9	SAMI 0412 2A3		06/01/2007	SCHEDULED REDEMPTION		1,947,651	1,947,651	1,885,950	1,888,071		59,579		59,579		1,947,651				31,639	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		06/25/2007	SCHEDULED REDEMPTION		2,811,160	2,811,160	2,811,160	2,811,160						2,811,160				74,535	02/25/2036	1FE
86363M-AA-9	SASC 2007-GEL2 A1		06/25/2007	SCHEDULED REDEMPTION		869,774	869,774	869,774							869,774				8,062	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		06/25/2007	SCHEDULED REDEMPTION		1,129,640	1,129,640	1,138,818			(9,178)		(9,178)		1,129,640				30,309	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		06/25/2007	SCHEDULED REDEMPTION		155,452	155,452	155,452							155,452				1,311	05/25/2047	1FE
817565-AP-9	SERVICE CORP INT		04/09/2007	TENDER OFFER		7,357,218	7,225,000	7,349,813	7,280,414		(6,175)		(6,175)		7,274,240		82,978	82,978	485,640	04/15/2009	4FE
82001C-AA-8	SHARP 2006-AHM5 N1		05/25/2007	SCHEDULED REDEMPTION		3,689,492	3,689,492	3,681,821			7,670		7,670		3,689,492				41,507	11/25/2046	1FE
82459A-AA-9	SHINGLE SPRINGS TRIBAL G		06/22/2007	MORGAN STANLEY DEAN WITTER		214,915	212,000	212,000							212,000		2,915	2,915		06/15/2015	4Z
84649P-AF-2	SPANSION LLC		06/28/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		873,906	875,000	875,000							875,000		(1,094)	(1,094)	9,487	06/01/2013	4FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		06/30/2007	SCHEDULED REDEMPTION		47,074	47,074	47,074	46,598						47,074				2,150	12/31/2021	2
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		06/01/2007	SCHEDULED REDEMPTION		87,500	87,500	53,802	77,014		10,486		10,486		87,500					12/31/2010	1
868536-AS-2	SUPERVALU INC		06/04/2007	MORGAN STANLEY DEAN WITTER		1,800,750	1,715,000	1,715,000	1,715,000						1,715,000		85,750	85,750	77,532	11/15/2014	4FE
84751P-HS-1	SURF 2005-BC4, A-2A		06/25/2007	SCHEDULED REDEMPTION		2,034,729	2,034,729	2,034,729	2,034,729						2,034,729				53,257	09/25/2036	1FE
83612G-AA-8	SVHE 2006-A, A		05/17/2007	Various		7,540,977	7,568,662	7,568,662	7,568,662						7,568,662		(27,684)	(27,684)	164,720	11/25/2035	1FE
78487M-AA-7	SVOVM 2006-AA A		06/01/2007	SCHEDULED REDEMPTION		612,110	612,110	611,989	611,992		119		119		612,110				15,203	02/20/2024	1FE
87612E-AN-6	TARGET CORP		04/27/2007	DEUTSCHE BANK SECURITIES		6,173,340	6,000,000	5,997,720	5,997,799		59		59		5,997,858		175,482	175,482	282,000	07/15/2016	1FE
89578S-AD-5	TAROT 2003-B, A4		06/12/2007	SCHEDULED REDEMPTION		2,109,149	2,109,149	2,109,115	2,109,147		2		2		2,109,149				31,605	12/13/2010	1FE
879131-AG-5	TEKTRONIX 1.625000% 07/15/2012		06/26/2007	KBC FINANCIAL PRODUCTS USA INC		1,006,250	1,000,000	1,000,000							1,000,000		6,250	6,250		07/15/2012	3FE
882721-BD-4	TEXAS STATE GENERAL OBLIGATION BOND		06/01/2007	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				2,688	06/01/2020	1FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		06/24/2007	SCHEDULED REDEMPTION		526,316	526,316	526,316	526,316						526,316				11,553	12/24/2013	1
887317-AC-9	TIME WARNER INC		05/16/2007	BARCLAYS BANK		3,010,980	3,000,000	2,985,210	2,985,357		430		430		2,985,787		25,193	25,193	92,042	11/15/2016	2FE
887317-AD-7	TIME WARNER INC		04/04/2007	MORGAN STANLEY DEAN WITTER		5,964,360	6,000,000	5,995,260	5,995,267		15		15		5,995,282		(30,922)	(30,922)	159,250	11/15/2036	2FE
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/		04/05/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,307,500	1,000,000	1,195,000	1,186,966		(8,453)		(8,453)		1,178,512		128,988	128,988	12,535	04/01/2026	5FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		04/24/2007	BANK OF AMERICA SECURITIES LLC		1,595,865	1,700,000	1,305,388	1,288,213		3,672		3,672		1,291,885		303,980	303,980		02/13/2021	2FE
885220-JA-2	TMST 2005-3 A2		06/25/2007	SCHEDULED REDEMPTION		186,395	186,395	186,657	186,585		(190)		(190)		186,395				4,343	10/25/2035	1FE
885221-AB-7	TMST 2006-3 A2		05/14/2007	Various		23,271,590	23,271,590	23,271,590	23,271,590						23,271,590				495,387	06/25/2036	1FE
88157G-AA-8	TMTS 2007-1SL A1		06/25/2007	SCHEDULED REDEMPTION		2,397,907	2,397,907	2,397,907							2,397,907				48,507	01/25/2038	1FE
896215-AC-4	TRIMAS CORP		04/18/2007	MERRILL LYNCH CAPITAL MARKETS		2,040,000	2,000,000	1,915,000	1,919,238		3,478		3,478		1,922,716		117,284	117,284	70,222	06/15/2012	5FE
911365-AH-7	UNITED RENTALS NA INC 1.875000% 10/15/20		04/11/2007	CITIGROUP GLOBAL MARKETS		370,155	250,000	336,490			(1,792)		(1,792)		334,698		35,457	35,457	2,357	10/15/2023	4FE
91324P-AR-3	UNITEDHEALTH GROUP		05/21/2007	BARCLAYS BANK		2,856,840	3,000,000	2,714,070	2,715,889		1,328		1,328		2,717,217		139,623	139,623	120,350	03/15/2036	1FE
903206-AC-4	UPFCA 2004-A, A3		06/15/2007	SCHEDULED REDEMPTION		2,019,335	2,019,335	1,992,121	2,009,438		9,897		9,897		2,019,335				30,943	09/15/2010	1FE
903206-AM-2	UPFCA 2005-B, A3		06/15/2007	SCHEDULED REDEMPTION		171,388	171,388	171,360	171,365		23		23		171,388				4,268	08/15/2011	1FE
90333H-AD-3	USI HOLDINGS CORP		04/26/2007	GOLDMAN, SACHS & CO.		441,525	435,000	435,000							435,000		6,525	6,525		11/15/2014	5Z
90333H-AE-1	USI HOLDINGS CORP		04/26/2007	GOLDMAN, SACHS & CO.		443,156	435,000	435,000							435,000		8,156	8,156		05/15/2015	5Z
903485-AA-8	USXL 2006-1A, A		06/15/2007	SCHEDULED REDEMPTION		2,522,230	2,522,230	2,522,219	2,522,219		11		11		2,522,230				64,014	04/15/2014	1FE
912909-AD-0	USX-MARATHON OIL		05/23/2007	LEHMAN BROTHERS INC.		4,462,785	4,500,000	4,473,225			6		6		4,473,231		(10,446)	(10,446)	6,650	06/01/2037	2FE
92428C-FA-7	VERMONT STUDENT ASSISTANCE		06/25/2007	OPPENHEIMER & CO., INC.		5,025,000	5,025,000	5,025,000	5,025,000						5,025,000				132,546	12/15/2039	1FE
928298-AE-8	VISHAY INTERTECHNOLOGY 3.625000% 08/01/2		06/14/2007	KBC FINANCIAL PRODUCTS USA INC		1,307,013	1,250,000	1,225,000	1,228,055		450		450		1,228,505		78,508	78,508	40,026	08/01/2023	4FE
928298-AF-5	VISHAY INTERTECHNOLOGY 3.625000% 08/01/2		06/14/2007	KBC FINANCIAL PRODUCTS USA INC		522,805	500,000	502,500	499,375	3,118	(308)		2,810		502,185		20,620	20,620	16,010	08/01/2023	4FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		06/29/2007	KBC FINANCIAL PRODUCTS USA INC		2,378,460	2,000,000	2,134,768	2,043,327		(17,167)		(17,167)		2,026,160		352,300	352,300	30,694	04/15/2023	1FE
929227-6L-5	WAMU 2003-AR7 A8		06/01/2007	SCHEDULED REDEMPTION		778,361	778,361	755,618	763,628		14,732		14,732		778,361				13,644	08/25/2033	1FE
92926W-AB-3	WAMU 2007-OA1 A1B		06/25/2007	SCHEDULED REDEMPTION		470,181	470,181	470,439			(257)		(257)		470,181				7,798	02/25/2047	1FE
939322-AN-3	WASHINGTON MUTUAL INC		05/31/2007	GOLDMAN, SACHS & CO.		4,641,000	5,000,000	4,645,550	4,717,039		13,744		13,744		4,730,783		(89,783)	(89,783)	156,736	04/01/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94973V-AK-3	WELLPOINT INC		06/08/2007	WACHOVIA SECURITIES		2,829,750	3,000,000	2,988,900	2,989,744		405		405		2,990,149		(160,399)	(160,399)	143,500	01/15/2016	2FE
959802-AB-5	WESTERN UNION CO		04/17/2007	BANK OF AMERICA		3,013,230	3,000,000	2,978,130			405		405		2,978,535		34,695	34,695	99,326	10/01/2016	1FE
949832-AP-4	WFMBS 2005-14 2A1		06/01/2007	SCHEDULED REDEMPTION		387,017	387,017	380,244	380,855		6,162		6,162		387,017				10,084	12/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		06/01/2007	SCHEDULED REDEMPTION		846,773	846,773	806,154	809,740		37,033		37,033		846,773				19,987	03/25/2036	1FE
94983K-AG-4	WFMBS 2006-AR2 2A5		06/01/2007	SCHEDULED REDEMPTION		830,818	830,818	821,147	822,837		7,982		7,982		830,818				23,467	03/25/2036	1FE
94983V-AJ-4	WFMBS 2006-AR8 2A4		06/01/2007	SCHEDULED REDEMPTION		1,352,524	1,352,524	1,339,104	1,341,311		11,213		11,213		1,352,524				33,804	04/25/2036	1FE
969133-AJ-6	WILLAMETTE INDUSTRIES		05/17/2007	TENDER OFFER		5,221,150	5,000,000	4,993,050	4,993,082		62		62		4,993,144		228,006	228,006	322,583	07/01/2026	2FE
970648-AD-3	WILLIS NORTH AMERICA INC		04/26/2007	J. P. MORGAN SECURITIES, INC.		7,512,675	7,500,000	7,485,075			101		101		7,485,176		27,499	27,499	42,625	03/28/2017	2FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		03/30/2007	SCHEDULED REDEMPTION		6,890	6,890	6,890							6,890				10,183	01/03/2012	4FE
92933U-AA-0	WMHEN 2007-WM1 N1		06/25/2007	SCHEDULED REDEMPTION		753,857	753,857	752,279			1,578		1,578		753,857				19,177	01/25/2047	1FE
983024-AD-2	WYETH 2.390000% 01/15/2024		04/12/2007	MCMAHAN SECURITIES CO LP		1,098,400	1,000,000	981,200	982,901		188		188		983,089		115,311	115,311	38,578	01/15/2024	1FE
984121-BG-7	XEROX CORPORATION		05/11/2007	BANK OF AMERICA		1,361,789	1,275,000	1,192,094	1,242,515		5,357		5,357		1,247,872		113,917	113,917	103,939	01/15/2009	2FE
984121-BN-2	XEROX CORPORATION		05/14/2007	J. P. MORGAN SECURITIES, INC.		3,155,190	3,000,000	3,172,740	3,170,411		(12,408)		(12,408)		3,158,003		(2,813)	(2,813)	155,833	08/15/2011	2FE
983919-AC-5	XILINX INC 3.125000% 03/15/2037		06/04/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,223,788	4,000,000	4,002,630			(9)		(9)		4,002,621		221,167	221,167	31,944	03/15/2037	3FE
98981Y-AA-0	ZUNI 2006-OA1 A1		06/25/2007	SCHEDULED REDEMPTION		3,234,876	3,234,876	3,234,876	3,234,876						3,234,876				85,640	08/25/2036	1FE
003669-AF-5	ABITIBI-CONSOLIDATED INC	T	05/23/2007	MERRILL LYNCH CAPITAL MARKETS		697,500	750,000	727,500	673,125	14,819	4,655		19,474		692,599		4,901	4,901	26,479	06/15/2011	4FE
003672-AA-0	ABITIBI-CONSOLIDATED INC	T	05/29/2007	GOLDMAN, SACHS & CO.		870,388	895,000	932,450	860,522		5,028		5,028		865,550		4,838	4,838	58,734	08/01/2009	4FE
77509N-AD-5	ROGERS CABLE INC	T	04/26/2007	BANK OF AMERICA		3,040,906	2,770,000	2,860,025	2,853,288		(4,314)		(4,314)		2,848,974		191,932	191,932	109,069	05/01/2012	2FE
77509N-AH-6	ROGERS CABLE INC	T	04/26/2007	DEUTSCHE BANK SECURITIES		2,854,615	2,775,000	2,715,375	2,611,367		6,719		6,719		2,618,086		236,529	236,529	65,521	06/15/2013	2FE
87971M-AB-9	TELUS CORP	T	06/01/2007	MATURED		2,250,000	2,250,000	2,376,450	2,261,513		(11,513)		(11,513)		2,250,000				84,375	06/01/2007	2FE
22882T-AA-1	CRGT 2005-1, A1	F	06/18/2007	SCHEDULED REDEMPTION		835,543	835,543	835,543	835,543						835,543				22,875	06/17/2037	1FE
58403A-AG-3	MEDL 2006-1G, A1	F	05/14/2007	Various		18,673,017	18,673,021	18,673,021	18,673,021						18,673,021		(4)	(4)	423,569	06/14/2037	1FE
45822E-AB-6	INTELSAT BERMUDA LTD	F	06/21/2007	BANK OF AMERICA		2,040,000	2,000,000	2,045,000	1,971,769		1,783		1,783		1,973,552		66,448	66,448	156,292	01/15/2013	4FE
902118-AY-4	TYCO INTL GROUP SA	F	05/29/2007	TENDER OFFER		3,077,220	3,000,000	3,387,810	3,266,027		(24,477)		(24,477)		3,241,550		(164,330)	(164,330)	249,750	02/15/2011	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	05/29/2007	Various		7,869,026	5,150,000	6,862,783	5,925,991		(271,731)		(271,731)		5,654,260		2,214,766	2,214,766	274,188	01/15/2023	2FE
10600P-AA-5	BRAMER 2003-1	F	06/15/2007	Various		155,218	155,218	155,218	294,010						155,218				9,108	06/15/2011	2FE
86800C-AA-2	SUNTECH POWER HLDGS CO .250000% 02/15/20	F	05/18/2007	WARBURG DILLION READ LLC		992,600	1,000,000	1,000,000							1,000,000		(7,400)	(7,400)	701	02/15/2012	3Z
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F	05/07/2007	JEFFERIES & COMPANY, INC.		816,813	700,000	685,125	686,818		268		268		687,086		129,726	129,726	1,356	02/01/2024	2FE
64016A-AA-3	NELL AF SARL	F	05/14/2007	J. P. MORGAN SECURITIES, INC.		1,312,500	1,250,000	1,243,750	1,185,249		1,909		1,909		1,187,159		125,341	125,341	79,097	08/15/2015	4FE
902118-BC-1	TYCO INTL GROUP SA	F	05/29/2007	TENDER OFFER		3,050,520	3,000,000	3,208,110	3,142,015		(10,852)		(10,852)		3,131,163		(80,643)	(80,643)	209,000	10/15/2011	2FE
706451-BF-7	PEMEX PROJ FDG MASTER TR	F	04/30/2007	WARBURG DILLION READ LLC		9,652,000	9,500,000	9,479,860	9,482,147		524		524		9,482,671		169,329	169,329	209,396	12/15/2015	2FE
007634-AA-6	AEGON NV	F	05/02/2007	GREENWICH CAPITAL MARKETS, INC.		3,062,040	3,000,000	2,997,300	2,997,424		43		43		2,997,467		64,573	64,573	154,292	12/15/2020	1FE
G2163#-AD-0	COOKSON 7.79% SERIES B NOTES DUE 2007	F	05/02/2007	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				194,750	05/02/2007	2
387413-AD-9	GRAN 2001-1, 1C	F	04/20/2007	SCHEDULED REDEMPTION		518,519	518,519	529,031	521,433		(2,915)		(2,915)		518,519				17,739	01/20/2041	1FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	04/20/2007	SCHEDULED REDEMPTION		760,617	760,617	762,608	762,011		(1,394)		(1,394)		760,617				21,405	01/20/2044	1FE
411349-AA-1	HANSON PLC	F	05/15/2007	WARBURG DILLION READ LLC		4,101,320	4,000,000	3,965,280	3,966,237		992		992		3,967,229		134,091	134,091	63,292	08/15/2016	2FE
G7734#-AB-3	SSL INTERNATIONAL SERIES A SR NTS	F	05/03/2007	SCHEDULED REDEMPTION		91,540	91,540	98,991	93,741	409	(2,610)		(2,201)		91,540				3,671	11/03/2009	3
G9298#-AC-5	URENCO LTD. SERIES A	F	05/11/2007	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				165,500	05/11/2007	1
92857W-AR-1	VODAFONE GROUP PLC	F	06/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		8,801,820	9,000,000	8,995,320			258		258		8,995,578		(193,758)	(193,758)	149,800	02/27/2012	1FE
4599999. Bonds - Industrial and Miscellaneous						1,368,234,974	1,332,038,315	1,337,722,229	1,049,110,039	664,726	(2,240,279)		(1,575,553)		1,329,348,956		38,886,019	38,886,019	33,784,673	XXX	XXX
6099997. Total - Bonds - Part 4						3,282,921,470	3,263,889,364	3,247,795,297	2,190,164,317	2,005,557	(3,178,998)		(1,173,441)		3,238,806,580		44,114,889	44,114,889	74,465,352	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						3,282,921,470	3,263,889,364	3,247,795,297	2,190,164,317	2,005,557	(3,178,998)		(1,173,441)		3,238,806,580		44,114,889	44,114,889	74,465,352	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
844030-80-9	SOUTHERN UNION CO		04/25/2007	LAZARD FRERES & COMPANY	20,000.000	1,140,383	0.00	1,052,600	1,071,400	(34,522)	(10,763)		(45,285)		1,026,115		114,268	114,268	12,500		RP2LFE
6199999. Preferred Stocks - Public Utilities						1,140,383	XXX	1,052,600	1,071,400	(34,522)	(10,763)		(45,285)		1,026,115		114,268	114,268	12,500	XXX	XXX
17308C-85-8	CITIGROUP FUNDING INC		06/29/2007	CITIGROUP GLOBAL MARKETS	62,500.000	2,012,732	0.00	1,856,600	1,988,750	(134,746)	(3,083)		(137,829)		1,850,921		161,810	161,810	34,513		RP1LFE
208464-86-7	CONSECO INC		05/02/2007	LAZARD FRERES & COMPANY	140,000.000	3,374,548	0.00	3,729,460	3,491,600	237,860			237,860		3,729,460		(354,912)	(354,912)	89,375		P4LFE
37247D-30-4	GENIWORTH FINANCIAL INC		05/02/2007	JEFFERIES & COMPANY, INC.	90,000.000	3,357,489	0.00	2,330,050	3,300,300	(1,037,883)	(11,620)		(1,049,503)		2,250,797		1,106,691	1,106,691	67,500		RP1LFE
36227R-20-0	GS GLOBAL FUNDINGS		04/03/2007	GOLDMAN, SACHS & CO.	200.000	20,000,000	0.00	20,000,000	20,200,000	(200,000)			(200,000)		20,000,000				251,500		RP1LFE
571834-20-9	MARSHALL & ILSLEY CORP		04/03/2007	LAZARD FRERES & COMPANY	70,000.000	1,952,235	0.00	1,769,060	1,908,900	(154,095)	(2,257)		(156,352)		1,752,548		199,687	199,687	28,438		RP1LFE
89420G-30-7	TRAVELERS PPTY CASUALTY		04/18/2007	REDEMPTION	275,000.000	7,029,688	0.00	6,213,670	7,188,500	(952,554)	3,680		(948,874)		6,239,626		790,061	790,061	157,266		RP2LFE
939322-84-8	WASHINGTON MUT CAP TR I		04/17/2007	THOMAS WEISEL PARTNERS	20,000.000	1,076,844	0.00	1,078,476	1,128,000	(51,442)	(263)		(51,705)		1,076,295		548	548	13,438		RP2LFE
G05384-11-3	ASPEN INSURANCE	F	04/13/2007	LAZARD FRERES & COMPANY	20,000.000	1,084,923	0.00	1,000,000	1,000,000						1,000,000		84,923	84,923	28,125		P3U
G98255-12-1	XL CAPITAL LTD	F	05/15/2007	Various	140,000.000	3,941,220	0.00	3,634,584		(117,125)	(16,405)		(133,530)		3,576,470		364,750	364,750	122,500		RP2UZ*
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						43,829,678	XXX	41,611,900	40,206,050	(2,409,984)	(29,948)		(2,439,932)		41,476,118		2,353,559	2,353,559	792,653	XXX	XXX
150870-20-2	CELANESE CORP		06/04/2007	GOLDMAN, SACHS & CO.	20,000.000	963,865	0.00	595,345	595,345						595,345		368,520	368,520	10,625		P5L
265338-30-1	DUNE ENERGY INC		05/01/2007	JEFFERIES & COMPANY, INC.	500.000	524,992	0.00	500,000							500,000		24,992	24,992			P4LZ
35671D-79-0	FREEPORT-MC COPP		06/27/2007	Various	3,350.000	5,711,772	0.00	3,143,556	3,143,556						3,143,556		2,568,217	2,568,217	92,125		P4L
44628M-AA-9	HUNTINGTON CAPITAL III		05/17/2007	Various	7,000,000.000	6,934,300	0.00	6,980,820			5		5		6,980,825		(46,525)	(46,525)	10,344		RP3UZ*
48123Q-AA-1	JPM CHASE CAPITAL XXII		05/21/2007	Various	9,000,000.000	9,002,340	0.00	9,325,080			(665)		(665)		9,324,415		(322,075)	(322,075)	154,800		RP2UZ*
524908-WZ-9	LEHMAN BROS HLDG CP VIII		06/20/2007	LEHMAN BROTHERS INC.	9,000,000.000	9,007,290	0.00	9,000,000							9,000,000		7,290	7,290	60,353		P2UZ*
534187-AU-3	LINCOLN NATIONAL CORP		05/21/2007	MERRILL LYNCH CAPITAL MARKETS	6,000,000.000	5,874,660	0.00	5,983,680			6		6		5,983,686		(109,026)	(109,026)	71,592		RP3UZ*
59156R-AP-3	METLIFE INC		05/23/2007	WARBURG DILLION READ LLC	3,000,000.000	2,879,520	0.00	2,994,480	2,994,481		26		26		2,994,507		(114,987)	(114,987)	84,267		RP3UZ*
666807-30-0	NORTHROP GRUMMAN CORP		05/02/2007	LAZARD FRERES & COMPANY	11,900.000	1,646,080	0.00	1,416,695	1,582,700	(177,830)	(3,382)		(181,212)		1,401,488		244,592	244,592	41,650		RP2LFE
806605-60-6	SCHERING-PLOUGH CORP		04/20/2007	MCMAHAN SECURITIES CO LP	40,000.000	2,744,558	0.00	2,000,000	2,275,600	(275,600)			(275,600)		2,000,000		744,558	744,558	30,000		P2LFE
93935R-AA-3	WASH MUTUAL PFD FDG II		05/22/2007	MORGAN STANLEY DEAN WITTER	2,000,000.000	2,015,500	0.00	2,000,000							2,000,000		15,500	15,500	383		P3UZ*
98877C-AA-5	ZFS FINANCE USA TRUST I		05/22/2007	LEHMAN BROTHERS INC.	3,000,000.000	2,985,120	0.00	3,000,000							3,000,000		(14,880)	(14,880)	8,667		RP3UZ*
981058-AC-4	WOORI BANK	F	06/06/2007	LEHMAN BROTHERS INC.	10,000,000.000	9,733,200	0.00	10,000,000							10,000,000		(266,800)	(266,800)	67,253		RP3UZ*
74927Q-AA-5	RBS CAPITAL TRUST III	F	06/05/2007	WARBURG DILLION READ LLC	2,000,000.000	1,936,300	0.00	2,000,000	1,976,800	23,200			23,200		2,000,000		(63,700)	(63,700)	75,943		P2UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						61,959,497	XXX	58,939,656	12,568,482	(430,230)	(4,011)		(434,241)		58,923,821		3,035,676	3,035,676	708,001	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						106,929,557	XXX	101,604,155	53,845,932	(2,874,736)	(44,722)		(2,919,458)		101,426,054		5,503,504	5,503,504	1,513,155	XXX	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						106,929,557	XXX	101,604,155	53,845,932	(2,874,736)	(44,722)		(2,919,458)		101,426,054		5,503,504	5,503,504	1,513,155	XXX	XXX
00130H-10-5	AES CORP.		06/13/2007	Various	31,700.000	678,102		502,027	698,668	(196,970)			(196,970)		501,698		176,404	176,404			L
017361-10-6	ALLEGHENY ENERGY		05/29/2007	Various	25,500.000	1,336,636		1,148,212	55,092	(23,228)			(23,228)		1,148,212		188,424	188,424			L
018802-10-8	ALLIANT ENERGY CORP COM		05/18/2007	MORGAN STANLEY DEAN WITTER	5,953.000	264,443		241,794							241,794		22,649	22,649	1,890		L
023608-10-2	AMEREN CORPORATION		05/18/2007	Various	5,600.000	306,633		274,670	687,744	(45,938)			(45,938)		274,670		31,964	31,964	4,343		L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.		05/18/2007	Various	8,400.000	415,909		278,897	1,900,090	(352,165)			(352,165)		278,897		137,012	137,012	30,598		L
125896-10-0	C M S ENERGY CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,700.000	31,799		23,485	28,390	(5,493)			(5,493)		22,897		8,902	8,902	170		L
15189T-10-7	CENTERPOINT ENERGY		05/18/2007	BANC OF AMERICA SECURITIES	2,400.000	46,885		30,495	39,792	(9,414)			(9,414)		30,378		16,507	16,507	816		L
209115-10-4	CONSOLIDATED EDISON INC.		05/18/2007	Various	1,900.000	96,808		77,687	2,631,448	(234,058)			(234,058)		77,687		19,121	19,121	2,204		L
210371-10-0	CONSTELLATION ENERG		05/24/2007	Various	19,230.000	1,765,084		1,349,989	96,418	(39,368)			(39,368)		1,349,989		415,095	415,095	8,894		L
25746U-10-9	DOMINION RESOURCES, INC.		05/18/2007	Various	10,000.000	907,471		684,318	1,911,552	(259,598)			(259,598)		684,318		223,153	223,153	15,194		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
233331-10-7	DTE ENERGY CO		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	73,978		61,131	67,774	(7,320)			(7,320)		60,454		13,524	13,524	1,484		L
26441C-10-5	DUKE ENERGY CORP		06/06/2007	Various	152,340.000	2,992,044		2,815,316	1,837,177	(204,151)			(204,151)		2,796,986		195,058	195,058	63,836		L
266233-10-5	DUQUESNE LIGHT HOLDINGS INC		05/31/2007	CANTOR, FITZGERALD & CO.	25,780.000	519,975		403,646	418,835	(110,484)			(110,484)		402,444		117,530	117,530	16,358		L
26817G-10-2	DYNEGY INC		05/18/2007	Various	171,100.000	1,634,497		1,151,887	20,272	(3,506)			(3,506)		1,151,887		482,610	482,610			L
281020-10-7	EDISON INT'L		06/13/2007	Various	15,810.000	901,626		605,410	769,067	(121,204)			(121,204)		605,410		296,217	296,217	9,569		L
29364G-10-3	ENTERGY CORP NEW COM		05/18/2007	Various	5,800.000	690,344		266,035	1,209,392	(571,315)			(571,315)		266,035		424,309	424,309	11,654		L
30161N-10-1	EXELON CORP.		05/18/2007	Various	19,600.000	1,526,847		474,414	2,791,239	(1,231,773)			(1,231,773)		474,414		1,052,433	1,052,433	27,280		L
337932-10-7	FIRSTENERGY CORP		05/18/2007	Various	9,000.000	643,239		438,501	1,236,150	(172,259)			(172,259)		438,501		204,738	204,738	15,468		L
302571-10-4	FPL GROUP INC COM		05/18/2007	Various	10,700.000	699,575		413,688	1,300,638	(345,586)			(345,586)		413,688		285,887	285,887	9,750		L
45822P-10-5	INTEGRYS ENERGY GROUP INC		05/18/2007	BANC OF AMERICA SECURITIES	600.000	35,137		34,379							34,379		758	758	35		L
49337W-10-0	KEYSPAN CORP		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	53,897		47,684	53,534	(6,794)			(6,794)		46,740		7,157	7,157	1,235		L
654086-10-7	NICOR, INC.		05/18/2007	BANC OF AMERICA SECURITIES	300.000	14,629		10,998	14,040	(3,042)			(3,042)		10,998		3,631	3,631	279		L
65473P-10-5	NISOURCE INC		05/18/2007	BANC OF AMERICA SECURITIES	2,000.000	50,676		37,393	48,200	(11,638)			(11,638)		36,562		14,114	14,114	920		L
664397-10-6	NORTHEAST UTILITIES		05/18/2007	MORGAN STANLEY DEAN WITTER	7,384.000	239,554		213,828							213,828		25,726	25,726	1,385		L
670837-10-3	OGE ENERGY CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	5,536.000	211,317		226,006							226,006		(14,689)	(14,689)	1,882		L
682680-10-3	ONEOK INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,456.000	226,289		192,730							192,730		33,559	33,559	1,515		L
69331C-10-8	P G & E CORP		05/18/2007	Various	9,800.000	504,460		189,128	1,045,993	(598,099)			(598,099)		189,128		315,332	315,332	12,592		L
723484-10-1	PINNACLE WEST CAPITAL CORP.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	38,759		31,654	40,552	(9,057)			(9,057)		31,496		7,264	7,264	840		L
69351T-10-6	PPL CORPORATION		05/18/2007	Various	67,100.000	3,039,219		1,960,883	2,881,536	(501,204)			(501,204)		1,960,883		1,078,336	1,078,336	43,203		L
743263-10-5	PROGRESS ENERGY INC		05/18/2007	Various	6,700.000	351,676		284,793	741,108	(93,831)			(93,831)		284,793		66,883	66,883	14,576		L
744573-10-6	PUBLIC SVC ENTERPRISE GR		05/25/2007	Various	34,570.000	3,101,090		2,291,731	175,907	(39,751)			(39,751)		2,291,731		809,359	809,359	20,106		L
748356-10-2	QUESTAR CORP.		05/18/2007	BANC OF AMERICA SECURITIES	700.000	70,851		20,026	58,135	(38,109)			(38,109)		20,026		50,825	50,825	165		L
816851-10-9	SEMPRA ENERGY		05/18/2007	Various	6,800.000	430,658		328,771	846,204	(66,040)			(66,040)		328,645		102,013	102,013	6,967		L
842587-10-7	SOUTHERN CO.		05/18/2007	Various	5,600.000	208,881		105,105	3,436,826	(450,985)			(450,985)		105,105		103,775	103,775	29,577		L
864482-10-4	SUBURBAN PROPANE PARTNERS LP		05/30/2007	MORGAN STANLEY DEAN WITTER	1,300.000	62,465		55,015							55,015		7,451	7,451	910		L
872375-10-0	TECO ENERGY, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	28,961		24,872	27,568	(2,696)			(2,696)		24,872		4,088	4,088	616		L
873168-10-8	TXU CORP.		05/18/2007	Various	35,900.000	2,340,593		1,806,239	5,746,639	(596,698)			(596,698)		1,806,239		534,354	534,354	17,041		L
98389B-10-0	XCEL ENERGY INC		05/18/2007	BANC OF AMERICA SECURITIES	3,000.000	72,549		42,992	69,180	(26,188)			(26,188)		42,992		29,557	29,557	1,335		L
6699999. Common Stocks - Public Utilities						26,613,556	XXX	19,145,827	32,885,161	(6,377,963)			(6,377,963)		19,122,524		7,491,031	7,491,031	374,684	XXX	XXX
001055-10-2	AFLAC INC.		05/18/2007	Various	15,600.000	811,565		652,485	648,600	(69,090)			(69,090)		652,485		159,079	159,079	5,807		L
023139-10-8	AMBAC FINANCIAL GRO		05/18/2007	BANC OF AMERICA SECURITIES	800.000	76,770		50,164	71,256	(21,092)			(21,092)		50,164		26,606	26,606	288		L
025816-10-9	AMERICAN EXPRESS		05/18/2007	Various	144,200.000	8,509,351		7,670,432	7,559,482	(1,156,873)			(1,156,873)		7,670,432		838,919	838,919	36,810		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	7,661.000	275,225		274,774							274,774		451	451	766		L
026874-10-7	AMERICAN INT'L. GRO		05/18/2007	Various	69,700.000	5,042,461		4,535,691	7,674,786	(807,817)			(807,817)		4,535,691		506,770	506,770	16,269		L
03076C-10-6	AMERIPRISE FINANCIA		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	116,508		35,038	103,550	(68,512)			(68,512)		35,038		81,470	81,470	494		L
037389-10-3	AON CORP		05/18/2007	Various	18,200.000	744,747		618,289	1,003,656	(35,368)			(35,368)		618,289		126,458	126,458	5,900		L
04621X-10-8	ASSURANT INC		05/18/2007	BANC OF AMERICA SECURITIES	800.000	48,100		45,587							45,587		2,514	2,514			L
060505-10-4	BANK OF AMERICA CORP		05/31/2007	Various	140,702.000	7,191,276		5,798,439	13,773,659	(3,418,237)			(3,418,237)		5,798,439		1,392,837	1,392,837	150,374		V
064057-10-2	BANK OF NEW YORK CO., INC.		05/18/2007	Various	21,300.000	871,060		634,306	1,905,508	(426,104)			(426,104)		632,131		238,929	238,929	15,628		L
58551A-10-8	BANK OF NEW YORK MELLON CORP		05/18/2007	Various	8,500.000	369,887		280,382	902,010	(166,686)			(166,686)		280,382		89,505	89,505	6,319		V

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
054937-10-7	BB&T CORPORATION		05/18/2007	Various	15,200.000	648,869		618,991	1,524,371	(77,854)			(77,854)		618,991		29,878	29,878	22,059		L
073902-10-8	BEAR STEARNS COS., INC.		05/18/2007	Various	9,500.000	1,409,944		1,498,587	2,407,516	(928,206)			(928,206)		1,498,587		(88,643)	(88,643)	5,981		L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		05/18/2007	LAZARD FRERES & COMPANY	550.000	1,985,012		1,669,973	2,016,300	(346,327)			(346,327)		1,669,973		315,039	315,039			L
14040H-10-5	CAPITAL ONE FINL CORP		05/18/2007	Various	31,060.000	2,304,867		2,577,438	2,209,343	183,523			183,523		2,576,394		(271,527)	(271,527)	1,130		L
808513-10-5	CHARLES SCHWAB		05/18/2007	Various	46,700.000	931,333		820,951	903,178	(82,227)			(82,227)		820,951		110,382	110,382	4,670		L
167760-10-7	CHICAGO MERCANTILE		05/18/2007	Various	1,300.000	676,033		707,975	203,900	(18,309)			(18,309)		707,975		(31,943)	(31,943)	1,118		L
171232-10-1	CHUBB CORP.		05/18/2007	Various	12,000.000	666,880		571,509	1,455,025	(95,746)			(95,746)		571,509		95,370	95,370	12,744		L
172062-10-1	CINCINNATI FINANCIA		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	60,734		44,484	58,903	(14,419)			(14,419)		44,484		16,250	16,250	897		L
125581-10-8	CIT GROUP INC		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	89,593		60,197	83,655	(23,458)			(23,458)		60,197		29,395	29,395	750		L
172967-10-1	CITIGROUP INC		05/18/2007	Various	143,300.000	7,860,253		4,911,971	15,979,216	(4,879,914)			(4,879,914)		4,911,971		2,948,282	2,948,282	232,640		L
200340-10-7	COMERICA INC		05/18/2007	Various	4,500.000	284,537		241,630	592,668	(35,726)			(35,726)		241,630		42,908	42,908	9,556		L
200519-10-6	COMMERCE BANCORP		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	51,575		57,890	52,905	4,815			4,815		57,720		(6,145)	(6,145)	390		L
20449H-10-9	COMPASS BANCSHARES		05/18/2007	BANC OF AMERICA SECURITIES	1,000.000	70,186		44,579	59,650	(15,071)			(15,071)		44,579		25,607	25,607	820		L
208464-88-3	CONSECO INC		05/15/2007	Various	160,000.000	2,938,690		2,836,800							2,836,800		101,890	101,890			L
222372-10-4	COUNTRYWIDE FINANCI		05/18/2007	Various	58,200.000	2,210,180		2,078,805	3,374,775	(502,958)			(502,958)		2,078,805		131,374	131,374	19,425		L
261018-10-5	DOWNEY FINANCIAL CORP		05/14/2007	CANTOR, FITZGERALD & CO.	3,800.000	262,305		173,317	275,804	(102,487)			(102,487)		173,317		88,988	88,988	912		L
269246-10-4	E*TRADE FINANCIAL C		05/18/2007	BANC OF AMERICA SECURITIES	3,200.000	72,736		78,435	71,744	6,691			6,691		78,435		(5,699)	(5,699)			L
281760-10-8	EDWARDS (AG), INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,136.000	235,279		206,104							206,104		29,175	29,175	627		L
313586-10-9	FANNIE MAE		05/18/2007	Various	28,300.000	1,784,949		1,293,503	4,450,687	(629,810)			(629,810)		1,293,503		491,446	491,446	30,414		L
31308T-10-0	FCSTONE GROUP		05/18/2007	MORGAN STANLEY DEAN WITTER	12,800.000	563,067		387,811							387,811		175,257	175,257			L
314211-10-3	FEDERATED INVESTORS		05/18/2007	BANC OF AMERICA SECURITIES	700.000	26,470		21,457	23,646	(2,189)			(2,189)		21,457		5,013	5,013	273		L
316773-10-0	FIFTH THIRD BANCORP.		05/18/2007	Various	14,700.000	606,603		583,380	1,350,690	(61,363)			(61,363)		576,026		30,577	30,577	19,747		L
320517-10-5	FIRST HORIZON NATIONAL		05/18/2007	BANC OF AMERICA SECURITIES	900.000	35,916		36,349	37,602	(1,950)			(1,950)		35,652		265	265	810		L
354613-10-1	FRANKLIN RESOURCES		05/18/2007	Various	5,500.000	750,069		586,207	627,969	(33,231)			(33,231)		586,207		163,862	163,862	1,616		L
313400-30-1	FREDDIE MAC		05/18/2007	Various	17,900.000	1,204,689		1,041,387	4,203,010	(304,374)			(304,374)		1,041,387		163,302	163,302	10,067		L
37247D-10-6	GENWORTH FINL INC		05/18/2007	Various	130,600.000	4,696,617		4,539,634	2,008,127	(18,262)			(18,262)		4,539,634		156,984	156,984	8,928		L
38141G-10-4	GOLDMAN SACHS GROUP		05/18/2007	Various	18,500.000	4,216,157		3,528,585	817,335	(524,096)			(524,096)		3,528,585		687,572	687,572	2,870		L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		05/18/2007	Various	19,100.000	1,919,226		1,563,819	2,771,307	(342,195)			(342,195)		1,563,819		355,407	355,407	22,870		L
443683-10-7	HUDSON CITY BANCORP		05/18/2007	BANC OF AMERICA SECURITIES	3,800.000	50,479		52,264							52,264		(1,785)	(1,785)	304		L
446150-10-4	HUNTINGTON BANCSHARES, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	42,744		46,298	45,125	(2,350)			(2,350)		42,775		(31)	(31)	979		L
45865V-10-0	INTERCONTINENTAL EXCHANGE		05/16/2007	LEHMAN BROTHERS INC.	4,100.000	564,252		609,162							609,162		(44,910)	(44,910)			U
461915-10-0	INVESTORS FINANCIAL SERVICES CORP		06/29/2007	CANTOR, FITZGERALD & CO.	19,411.000	1,195,416		492,936	755,259	(378,626)			(378,626)		481,702		713,714	713,714	885		L
47102X-10-5	JANUS CAPITAL FUNDING		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	42,672		24,585	34,544	(10,218)			(10,218)		24,326		18,346	18,346	64		L
46625H-10-0	JP MORGAN CHASE & CO		05/18/2007	Various	98,200.000	5,184,052		2,670,645	10,804,710	(3,222,737)			(3,222,737)		3,039,255		2,144,797	2,144,797	152,065		L
493267-10-8	KEYCORP NEW COM		05/18/2007	Various	11,100.000	405,892		351,552	962,159	(108,953)			(108,953)		351,552		54,339	54,339	9,187		L
524901-10-5	LEGG MASON		05/18/2007	Various	27,000.000	2,602,504		2,785,720	2,566,350	218,976			218,976		2,785,326		(182,822)	(182,822)	11,340		L
524908-10-0	LEHMAN BROTHERS		05/18/2007	Various	26,576.000	1,925,659		1,643,736	4,200,981	(780,727)			(780,727)		1,643,736		281,924	281,924	9,686		L
524908-56-3	LEHMAN BROTHERS HOLDINGS		06/21/2007	LAZARD FRERES & COMPANY	25,000.000	694,489		646,750	688,000	(56,240)	(4,410)		(60,649)		627,351		67,139	67,139	19,531		L
534187-10-9	LINCOLN NATIONAL CORP.		05/18/2007	Various	7,900.000	586,436		445,438	1,188,560	(186,196)			(186,196)		445,438		140,998	140,998	11,096		L
55261F-10-4	M&T BANK CORP.		05/18/2007	Various	1,900.000	212,893		206,997	525,288	(39,295)			(39,295)		206,997		5,896	5,896	2,570		L
571748-10-2	MARSH & MCLENNAN		05/18/2007	Various	14,700.000	454,550		459,142	444,570	(479)			(479)		450,393		4,156	4,156	5,510		L
571834-10-0	MARSHALL & ILSLEY C		05/18/2007	Various	6,400.000	316,329		294,797	683,162	(35,822)			(35,822)		294,797		21,532	21,532	3,814		L

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55262C-10-0	MBIA INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	76,269		40,077	80,366	(40,289)			(40,289)		40,077		36,192	36,192	715		L
590188-10-8	MERRILL LYNCH & CO., INC.		05/18/2007	Various	24,500.000	2,274,644		1,482,746	4,158,777	(1,518,783)			(1,518,783)		1,482,746		791,898	791,898	23,125		L
59156R-10-8	METLIFE INC		05/18/2007	Various	21,800.000	1,498,058		961,494	2,926,896	(514,851)			(514,851)		961,494		536,565	536,565			L
552848-10-3	MGIC INVESTMENT		05/18/2007	BANC OF AMERICA SECURITIES	700.000	46,160		28,027	43,778	(15,751)			(15,751)		28,027		18,133	18,133	350		L
615369-10-5	MOODY'S CORP		05/18/2007	Various	10,900.000	741,553		669,937	3,494,436	(472,127)			(472,127)		669,937		71,616	71,616	5,288		L
617446-44-8	MORGAN STANLEY		05/18/2007	Various	28,600.000	2,408,287		1,717,828	4,813,327	(1,238,629)			(1,238,629)		1,717,828		690,459	690,459	24,193		L
635405-10-3	NATIONAL CITY CORP.		05/18/2007	Various	16,900.000	603,848		569,703	1,403,904	(91,335)			(91,335)		569,703		34,145	34,145	21,489		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	989.000	17,166		18,463	15,923	2,541			2,541		18,463		(1,297)	(1,297)	495		L
665859-10-4	NORTHERN TRUST CORP		05/18/2007	Various	2,800.000	179,610		140,190	1,844,976	(164,928)			(164,928)		140,190		39,420	39,420	8,437		L
693475-10-5	PNC FINANCIAL SERVICES GROUP		05/18/2007	Various	8,500.000	635,472		593,113	1,221,660	(87,552)			(87,552)		593,113		42,359	42,359	14,688		L
74251V-10-2	PRINCIPAL FINANCIAL		06/15/2007	Various	91,900.000	5,518,105		5,177,418	3,416,340	(359,422)			(359,422)		5,177,418		340,687	340,687			L
743315-10-3	PROGRESSIVE CORP		05/18/2007	BANC OF AMERICA SECURITIES	5,800.000	133,773		30,183	140,476	(110,293)			(110,293)		30,183		103,591	103,591	51		L
743866-10-5	PROVIDENT FINANCIAL GROUP		04/30/2007	DISTRIBUTION	0.000	618											618	618			L
744320-10-2	PRUDENTIAL FINANCIA		06/01/2007	Various	27,267.000	2,244,332		1,715,633	2,668,529	(816,094)			(816,094)		1,715,633		528,699	528,699			L
7591EP-10-0	REGIONS FINANCIAL CORP		05/18/2007	Various	20,300.000	736,893		735,090	1,739,100	(36,462)			(36,462)		735,090		1,803	1,803	24,793		L
784117-10-3	S E I CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,633.000	210,250		224,317							224,317		(14,067)	(14,067)			L
786429-10-0	SAFECO CORP.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	50,647		22,509	50,040	(27,531)			(27,531)		22,509		28,138	28,138	480		L
G8018D-10-7	SECURITY CAPITAL ATLANTIC, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	11,300.000	372,641		321,269							321,269		51,372	51,372			A
78442P-10-6	SLM CORPORATION		05/18/2007	BANC OF AMERICA SECURITIES	3,100.000	171,605		36,931	151,187	(114,256)			(114,256)		36,931		134,674	134,674	775		L
845905-10-8	SOVEREIGN BANCORP		05/18/2007	BANC OF AMERICA SECURITIES	2,700.000	63,866		50,377	68,553	(18,481)			(18,481)		50,072		13,794	13,794	432		L
857477-10-3	STATE STREET CORP.		05/18/2007	Various	2,500.000	170,667		118,253	4,963,584	(704,795)			(704,795)		118,253		52,414	52,414	15,981		L
867914-10-3	SUNTRUST BANKS, INC.		05/18/2007	Various	9,600.000	850,210		690,742	1,832,565	(242,817)			(242,817)		690,080		160,130	160,130	14,892		L
784860-10-1	SVB FINANCIAL GROUP		04/13/2007	MCMAHAN SECURITIES CO LP	20,000.000	955,893		972,063	326,340	1,860			1,860		972,063		(16,169)	(16,169)			L
87161C-10-5	SYNOVUS FINANCIAL		05/18/2007	BANC OF AMERICA SECURITIES	2,400.000	77,881		65,691	73,992	(8,301)			(8,301)		65,691		12,190	12,190	960		L
74144T-10-8	T. ROWE PRICE GROUP		05/18/2007	BANC OF AMERICA SECURITIES	2,000.000	99,165		45,415	87,540	(42,125)			(42,125)		45,415		53,749	53,749	680		L
891027-10-4	TORCHMARK CORP.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	55,907		16,426	51,008	(34,582)			(34,582)		16,426		39,481	39,481	208		L
89417E-10-9	TRAVELERS COMPANIES INC		05/18/2007	Various	17,400.000	978,038		638,886	3,129,053	(987,748)			(987,748)		638,886		339,152	339,152	3,586		L
902973-30-4	U.S. BANCORP		05/18/2007	Various	50,700.000	1,753,204		1,408,553	4,187,183	(703,551)			(703,551)		1,408,553		344,650	344,650	66,320		L
908906-10-0	UNIONBANCAL CORP		05/16/2007	LEHMAN BROTHERS INC.	1,100.000	67,981		74,036	67,375	6,661			6,661		74,036		(6,055)	(6,055)	1,034		L
913275-10-3	UNITRIN, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	393.000	18,798		12,381	19,693	(7,312)			(7,312)		12,381		6,417	6,417	358		L
91529Y-10-6	UNUM GROUP		05/18/2007	BANC OF AMERICA SECURITIES	2,600.000	70,511		49,372	54,028	(4,656)			(4,656)		49,372		21,139	21,139	390		L
929903-10-2	WACHOVIA CORP. (NEW		05/18/2007	Various	59,700.000	3,386,332		3,239,244	5,279,835	(251,756)			(251,756)		3,239,244		147,088	147,088	72,912		L
939322-10-3	WASH MUTUAL INC		05/18/2007	Various	27,200.000	1,164,557		1,112,417	2,661,165	(95,906)			(95,906)		1,112,008		52,549	52,549	46,550		L
949746-10-1	WELLS FARGO & CO		05/18/2007	Various	97,300.000	3,523,859		2,882,188	6,438,494	(817,966)			(817,966)		2,882,188		641,671	641,671	75,207		L
G98255-40-2	XL CAPITAL LTD		05/02/2007	GOLDMAN, SACHS & CO.	50,000.000	1,295,372		1,169,340	1,181,500	52,086	15,344		67,430		1,248,930		46,442	46,442	34,534		U
989701-10-7	ZIONS BANCORP		05/18/2007	BANC OF AMERICA SECURITIES	800.000	65,270		62,408	65,952	(3,544)			(3,544)		62,408		2,862	2,862	656		L
G0070K-10-3	ACE LIMITED	F	05/18/2007	Various	8,300.000	512,724		362,677	1,765,616	(438,013)			(438,013)		362,677		150,047	150,047	9,413		L
G98255-10-5	XL CAPITAL LTD	F	05/18/2007	Various	5,000.000	407,538		363,770	1,577,958	(99,791)			(99,791)		363,411		46,127	46,127	532		L
J59009-15-9	NOMURA HOLDINGS INC	D	06/15/2007	ALLIANCE BERNSTEIN	98,200.000	1,927,859		2,075,906							2,075,906	(19,023)	(129,024)	(148,047)	16,094		U
J61933-12-3	ORIX CORP	D	04/27/2007	ALLIANCE BERNSTEIN	8,380.000	2,210,537		1,264,808	2,422,817	(1,324,768)			(1,324,768)	166,759	1,264,808	(80,282)	1,026,011	945,729	8,947		U
N0030P-10-3	ABN-AMRO HLDGS NV EURO.56	D	06/04/2007	ALLIANCE BERNSTEIN	38,400.000	1,899,478		878,456	1,232,986	(264,406)			(264,406)	(90,123)	878,456	99,306	921,716	1,021,022	18,615		U
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	04/27/2007	ALLIANCE BERNSTEIN	127,605.000	3,133,768		1,703,530	3,069,155	(1,206,027)			(1,206,027)	(159,598)	1,703,530	146,519	1,283,719	1,430,238	63,146		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G76891-11-1	ROYAL BANK OF SCOTLAND GRP	D	06/30/2007	Various	178,075.000	2,229,110		2,242,262				(172,193)	172,193		2,242,262	35,910	(49,063)	(13,152)			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						121,736,541	XXX	100,091,507	172,826,648	(32,419,290)	10,935	(172,193)	(32,236,162)	(82,963)	100,480,974	182,430	21,073,137	21,255,568	1,453,324	XXX	XXX
88579Y-10-1	3M COMPANY		05/18/2007	Various	5,700.000	495,109		106,551	11,793,926	(881,151)			(881,151)		106,551		388,559	388,559	5,472		L
002824-10-0	ABBOTT LABS		06/25/2007	Various	161,215.000	8,548,530		7,277,928	8,468,380	(931,929)			(931,929)		7,277,928		1,270,602	1,270,602	106,166		L
002896-20-7	ABERCROMBIE & FITCH		06/27/2007	Various	101,397.000	7,458,476		7,375,964	1,406,526	(652,550)			(652,550)		7,368,859		89,616	89,616	16,271		L
004239-10-9	ACADIA REALTY TRUST		06/27/2007	Various	9,400.000	255,545		162,513	235,188	(73,026)			(73,026)		162,404		93,141	93,141	3,631		L
004930-20-2	ACTIVISION		05/16/2007	LEHMAN BROTHERS INC.	15,400.000	291,365		318,532							318,532		(27,167)	(27,167)			L
00508X-20-3	ACTUANT CORP		01/09/2007	FRANKEL, STUART, & CO., INC	0.000				1,343,730	105,366			105,366								L
005125-10-9	ACXIOM CORP		05/30/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	66,300.000	1,854,330		1,424,436							1,424,436		429,894	429,894			L
00635P-10-7	ADAMS RESPIRATORY THERAPEUTICS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,600.000	180,931		162,248							162,248		18,683	18,683			L
000886-30-9	ADC TELECOMMUNICATI		05/18/2007	BANC OF AMERICA SECURITIES	800.000	14,455		12,264	11,624	640			640		12,264		2,191	2,191			L
00686U-10-4	ADESA INC		04/20/2007	CANTOR, FITZGERALD & CO.	24,200.000	672,750		404,697	671,550	(266,853)			(266,853)		404,697		268,053	268,053			L
007094-10-5	ADMINISTAFF INC		05/30/2007	INVESTMENT TECHNOLOGY GROUP, INC.	39,400.000	1,414,671		1,411,221							1,411,221		3,449	3,449	8,668		L
00724F-10-1	ADOBE SYSTEMS		05/18/2007	Various	4,300.000	187,265		155,474	5,941,305	(602,847)			(602,847)		151,312		35,953	35,953			L
00738A-10-6	ADTRAN INC		05/30/2007	BANC OF AMERICA SECURITIES	63,300.000	1,666,417		1,505,966							1,505,966		160,451	160,451	5,697		L
007903-10-7	ADVANCED MICRO DEVICES, INC.		05/18/2007	BANC OF AMERICA SECURITIES	3,600.000	56,020		97,822	73,260	24,562			24,562		97,822		(41,802)	(41,802)			L
00762W-10-7	ADVISORY BOARD CO		05/17/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	51,000.000	2,486,477		2,507,073							2,507,073		(20,596)	(20,596)			L
00817Y-10-8	AETNA INC.		05/18/2007	Various	4,200.000	219,500		22,206	4,559,808	(228,411)			(228,411)		22,206		197,294	197,294			L
008190-10-0	AFFILIATED COMPUTER SVCS IN		05/18/2007	BANC OF AMERICA SECURITIES	900.000	53,280		39,541	43,956	(4,415)			(4,415)		39,541		13,739	13,739			L
001084-10-2	AGCO CORP.		05/18/2007	Various	29,583.000	1,081,038		1,064,521							1,064,521		16,517	16,517			L
00846U-10-1	AGILENT TECHNOLOGIE		05/18/2007	Various	3,100.000	117,705		59,994	3,436,210	(346,247)			(346,247)		59,370		58,335	58,335			L
009158-10-6	AIR PRODUCTS & CHEMICALS, INC.		05/18/2007	Various	4,500.000	352,586		242,026	1,855,392	(250,098)			(250,098)		242,026		110,560	110,560	11,176		L
012653-10-1	ALBEMARLE CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	5,765.000	244,233		237,402							237,402		6,831	6,831	605		L
013817-10-1	ALCOA INC		05/18/2007	Various	26,200.000	1,026,531		888,477	1,059,353	(220,957)			(220,957)		888,477		138,055	138,055	6,855		L
015271-10-9	ALEXANDRIA REAL ESTATE		06/28/2007	DISTRIBUTION	0.000	4,471		4,471							4,471						L
01741R-10-2	ALLEGHENY TECHNOLOG		05/30/2007	BANC OF AMERICA SECURITIES	1,100.000	124,884		82,162	72,544	(20,834)			(20,834)		82,162		42,722	42,722	143		L
018490-10-2	ALLERGAN INC.		05/18/2007	Various	7,600.000	931,088		901,902	910,024	(8,122)			(8,122)		901,902		29,185	29,185	1,520		L
018772-10-3	ALLIANCE ONE INTERNATIONAL INC		06/11/2007	CANTOR, FITZGERALD & CO.	11,500.000	113,472		57,458	81,190	(28,333)			(28,333)		52,857		60,615	60,615			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		05/30/2007	BANC OF AMERICA SECURITIES	16,200.000	1,609,253		1,409,556							1,409,556		199,697	199,697			L
019589-30-8	ALLIED WASTE INDUSTRIES INC		05/18/2007	Various	89,100.000	1,109,499		1,121,701	23,351	(3,424)			(3,424)		1,121,701		(12,202)	(12,202)			L
020039-10-3	ALLTEL CORP.		05/18/2007	Various	9,100.000	595,400		444,926	2,554,070	(362,604)			(362,604)		444,926		150,473	150,473	10,370		L
020520-10-2	ALON USA ENERGY INC		05/31/2007	PRUDENTIAL SECURITIES, INCORPORATED	51,300.000	1,975,355		1,439,519							1,439,519		535,836	535,836	2,052		L
021441-10-0	ALTERA CORP.		05/18/2007	BANC OF AMERICA SECURITIES	2,700.000	61,547		93,677	53,136	10,590			10,590		63,726		(2,179)	(2,179)	108		L
02148M-10-0	ALTIRIS INC		04/05/2007	CANTOR, FITZGERALD & CO.	7,800.000	257,006		209,695	197,964	1,106			1,106		199,070		57,936	57,936			L
023135-10-6	AMAZON CORP.		05/18/2007	Various	11,900.000	749,188		542,081	90,758	21,029			21,029		541,583		207,605	207,605			L
00163T-10-9	AMB PROPERTY CORP		04/03/2007	DISTRIBUTION	0.000	24,387		24,387							24,387						L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/18/2007	DISTRIBUTION	0.000	1,886		1,886							1,886						L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		05/14/2007	CANTOR, FITZGERALD & CO.	4,600.000	131,342		143,706							143,706		(12,364)	(12,364)	345		L
029712-10-6	AMERICAN STANDARD		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	76,050		19,022	59,605	(40,583)			(40,583)		19,022		57,027	57,027	234		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
029912-20-1	AMERICAN TOWER CORP		05/16/2007	LEHMAN BROTHERS INC.	16,300.000	663,794		644,943							644,943		18,851	18,851			L
03073E-10-5	AMERISOURCEBERGEN CORP		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	76,822		41,712	67,440	(25,728)			(25,728)		41,712		35,109	35,109	150		L
031162-10-0	AMGEN INC		05/18/2007	Various	323,523.000	17,889,057		19,238,265	16,569,069	(4,037,013)			(4,037,013)		19,238,265		(1,349,208)	(1,349,208)			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		04/25/2007	CIBC WORLD MARKETS	20,000.000	838,987		765,465							765,465		73,522	73,522			L
032511-10-7	ANADARKO PETROLEUM		05/18/2007	Various	9,900.000	473,233		381,799	430,848	(49,049)			(49,049)		381,799		91,434	91,434	891		L
032654-10-5	ANALOG DEVICES		05/29/2007	Various	490,245.000	18,000,108		17,623,084	88,749	(14,176)			(14,176)		17,623,084		377,024	377,024	84,950		L
035290-10-5	ANIXTER INTERNATIONAL INC		05/30/2007	BANC OF AMERICA SECURITIES	1,100.000	77,527		67,827							67,827		9,700	9,700			L
037411-10-5	APACHE CORP.		05/18/2007	Various	9,400.000	710,089		473,658	1,350,153	(185,680)			(185,680)		473,658		236,430	236,430	4,481		L
03748R-10-1	APARTMENT INVT & MGMT CO		05/18/2007	Various	19,000.000	1,109,366		1,107,856	39,214	(11,664)			(11,664)		1,107,856		1,510	1,510	840		L
037604-10-5	APOLLO GROUP		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	53,979		20,374	42,867	(22,493)			(22,493)		20,374		33,605	33,605			L
037833-10-0	APPLE INC.		06/05/2007	Various	197,000.000	19,399,853		14,132,360	4,827,396	(2,657,407)			(2,657,407)		14,132,360		5,267,493	5,267,493			L
038020-10-3	APPLERA CORP-APPLIE		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	40,798		26,737	51,366	(24,629)			(24,629)		26,737		14,061	14,061	119		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		05/30/2007	BANC OF AMERICA SECURITIES	4,300.000	121,605		104,027							104,027		17,578	17,578	516		L
038222-10-5	APPLIED MATERIALS		05/25/2007	Various	361,800.000	6,934,912		7,218,615	2,428,020	(168,752)			(168,752)		7,211,231		(276,319)	(276,319)	1,111		L
039483-10-2	ARCHER-DANIELS-MIDL		06/08/2007	Various	252,835.000	8,797,936		9,637,045	4,079,215	662,121			662,121		9,637,045		(839,109)	(839,109)	43,754		L
039583-10-9	ARCHSTONE SMITH TRUST		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	82,297		67,123	93,136	(26,013)			(26,013)		67,123		15,174	15,174	1,448		L
042260-10-9	ARMOR HOLDINGS INC		05/30/2007	Various	60,900.000	5,191,236		3,769,764							3,769,764		1,421,472	1,421,472			L
04269Q-10-0	ARRIS GROUP INC		05/30/2007	BANC OF AMERICA SECURITIES	7,900.000	121,737		103,112							103,112		18,625	18,625			L
044209-10-4	ASHLAND INC NEW		05/18/2007	BANC OF AMERICA SECURITIES	500.000	29,849		10,154	34,590	(24,436)			(24,436)		10,154		19,695	19,695	138		L
045604-10-5	ASSOCIATED ESTATES		04/11/2007	DISTRIBUTION	0.000	4,201		4,201							4,201						L
00206R-10-2	AT&T INC		05/18/2007	Various	221,650.000	9,033,047		7,931,625							7,931,625		1,101,422	1,101,422	155,809		L
052769-10-6	AUTODESK INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,700.000	75,266		20,237	68,782	(48,545)			(48,545)		20,237		55,029	55,029			L
053015-10-3	AUTOMATIC DATA PROC		05/18/2007	Various	4,200.000	289,567		255,851	5,791,800	(498,934)			(498,934)		240,015		49,552	49,552	28,014		L
05329W-10-2	AUTONATION INC COM		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	23,747		21,010	23,452	(2,442)			(2,442)		21,010		2,737	2,737			L
053332-10-2	AUTOZONE INC.		05/18/2007	BANC OF AMERICA SECURITIES	400.000	53,739		9,837	46,224	(36,387)			(36,387)		9,837		43,902	43,902			L
053484-10-1	AVALONBAY COMMUNITI		05/18/2007	BANC OF AMERICA SECURITIES	500.000	58,170		65,590							65,590		(7,420)	(7,420)	425		V
053499-10-9	AVAYA INC.		05/18/2007	BANC OF AMERICA SECURITIES	3,400.000	46,421		25,318	47,532	(22,214)			(22,214)		25,318		21,103	21,103			L
053611-10-9	AVERY DENNISON CORP		05/18/2007	BANC OF AMERICA SECURITIES	700.000	44,773		33,058	47,551	(14,639)			(14,639)		32,912		11,861	11,861	280		L
054303-10-2	AVON PRODUCTS		05/18/2007	Various	221,828.000	8,467,090		8,181,765	161,896	(8,628)			(8,628)		8,176,356		290,734	290,734	41,667		L
002444-10-7	AVX CORP		05/25/2007	WEEDEN & COMPANY	60,400.000	1,071,419		968,200							968,200		103,219	103,219	1,208		L
057224-10-7	BAKER HUGHES		05/18/2007	Various	2,400.000	198,119		48,259	5,435,248	(420,996)			(420,996)		48,259		149,860	149,860	9,776		L
058498-10-6	BALL CORP.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	43,939		6,336	34,880	(28,544)			(28,544)		6,336		37,603	37,603	80		L
059815-10-0	BANDAG, INC.		05/31/2007	CANTOR, FITZGERALD & CO.	3,398.000	172,310		112,383	156,333	(59,075)			(59,075)		112,383		59,927	59,927	2,108		L
067383-10-9	BARD (C.R.) INC.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	66,327		19,166	66,376	(47,210)			(47,210)		19,166		47,161	47,161	224		L
067511-10-5	BARE ESCENTUALS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	22,600.000	897,744		816,755							816,755		80,989	80,989			L
067774-10-9	BARNES & NOBLE		05/30/2007	BANC OF AMERICA SECURITIES	3,800.000	161,485		142,201							142,201		19,284	19,284			L
068306-10-9	BARR PHARMACEUTICAL		05/18/2007	BANC OF AMERICA SECURITIES	800.000	43,737		47,379	40,096	7,283			7,283		47,379		(3,642)	(3,642)			L
071707-10-3	BAUSCH & LOMB, INC.		05/18/2007	BANC OF AMERICA SECURITIES	400.000	26,795		14,567	20,824	(6,258)			(6,258)		14,567		12,228	12,228	104		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
071813-10-9	BAXTER INTERNATIONA		06/15/2007	Various	281,058.000	16,220,742		12,434,018	6,738,519	(1,309,791)			(1,309,791)		12,414,488		3,806,254	3,806,254	107,229		L
073176-10-9	BAYTEX ENERGY TRUST		05/30/2007	BANC OF AMERICA SECURITIES	3,300.000	65,684		58,370							58,370		7,314	7,314	1,062		L
074002-10-6	BEARINGPOINT INC		04/20/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	181,000.000	1,364,040		1,378,219							1,378,219		(14,179)	(14,179)			L
075887-10-9	BECTON DICKINSON		05/18/2007	Various	52,100.000	4,105,507		3,083,560	3,717,950	(583,122)			(583,122)		3,079,582		1,025,925	1,025,925	25,750		L
075896-10-0	BED BATH & BEYOND		05/18/2007	Various	264,437.000	10,802,579		10,034,333	9,821,189	(72,011)			(72,011)		10,015,602		786,977	786,977			L
081437-10-5	BEMIS CO., INC.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	26,842		13,741	27,184	(13,443)			(13,443)		13,741		13,101	13,101	336		L
083739-10-2	BERGEN BRUNSWIG CORP		06/28/2007	DISTRIBUTION	0.000	265											265	265			U
086516-10-1	BEST BUY CO. INC.		05/18/2007	Various	259,555.000	12,182,749		12,439,219	11,726,502	(329,190)			(329,190)		12,416,564		(233,816)	(233,816)	36,265		L
089302-10-3	BIG LOTS INC.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	26,367		10,335	18,336	(8,598)			(8,598)		9,738		16,628	16,628			L
09062X-10-3	BIOGEN IDEC INC		05/18/2007	Various	58,234.000	2,604,185		2,623,753	4,406,981	(345,268)			(345,268)		2,618,686		(14,501)	(14,501)			L
09063H-10-7	BIOMED REALTY TRUST INC		06/27/2007	DISTRIBUTION	0.000	76		76							76						L
090613-10-0	BIOMET INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	82,684		66,215	78,413	(12,208)			(12,208)		66,205		16,479	16,479			L
090945-10-6	BIOSITE INC		06/25/2007	CANTOR, FITZGERALD & CO.	4,400.000	405,932		117,555	214,940	(101,089)			(101,089)		113,851		292,081	292,081			L
055482-10-3	BJ SERVICES		05/18/2007	BANC OF AMERICA SECURITIES	2,300.000	70,095		26,291	67,436	(41,145)			(41,145)		26,291		43,804	43,804	230		L
091797-10-0	BLACK & DECKER CORP		05/30/2007	BANC OF AMERICA SECURITIES	600.000	55,961		29,392	39,985	(19,013)			(19,013)		29,392		26,569	26,569	210		L
093671-10-5	BLOCK H&R		05/18/2007	BANC OF AMERICA SECURITIES	2,400.000	55,590		26,648	55,296	(28,648)			(28,648)		26,648		28,942	28,942	648		L
055921-10-0	BMC SOFTWARE		05/18/2007	Various	32,000.000	974,689		1,073,149	51,520	(28,554)			(28,554)		1,073,149		(98,459)	(98,459)			L
096761-10-1	BOB EVANS FARMS, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	8,751.000	320,340		298,017							298,017		22,323	22,323	1,344		L
097023-10-5	BOEING COMPANY		06/13/2007	Various	139,300.000	13,553,903		12,169,014	764,024	(414,105)			(414,105)		12,169,014		1,384,889	1,384,889	50,820		L
101121-10-1	BOSTON PROPERTIES		06/27/2007	Various	10,900.000	1,309,987		1,279,531	89,504	(7,379)			(7,379)		1,279,531		30,457	30,457	10,919		L
101137-10-7	BOSTON SCIENTIFIC		05/18/2007	Various	8,900.000	137,300		178,030	4,408,749	1,026,978			1,026,978		178,030		(40,730)	(40,730)			L
05564E-10-6	BRE PROPERTIES INC		06/13/2007	DISTRIBUTION	0.000	7,390		7,390							7,390						L
109641-10-0	BRINKER INTERNATIONAL, INC.		05/31/2007	CANTOR, FITZGERALD & CO.	2,600.000	82,711		76,044	30,854	(7,870)			(7,870)		76,044		6,667	6,667	92		L
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/13/2007	Various	90,750.000	2,719,357		2,245,968	2,474,870	(180,712)			(180,712)		2,245,968		473,389	473,389	50,417		L
111320-10-7	BROADCOM CORPORATIO		05/25/2007	Various	686,700.000	21,983,035		23,007,609	3,020,985	(2,516)			(2,516)		23,007,609		(1,024,574)	(1,024,574)			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/14/2007	CANTOR, FITZGERALD & CO.	7,750.000	164,187		85,781							85,781		78,406	78,406			L
117043-10-9	BRUNSWICK CORP.		05/30/2007	BANC OF AMERICA SECURITIES	48,100.000	1,662,297		1,515,881	22,330	(8,474)			(8,474)		1,515,881		146,415	146,415			L
12189T-10-4	BURLINGTON NORTHERN		05/18/2007	Various	10,600.000	979,450		767,117	199,287	(138,018)			(138,018)		767,117		212,333	212,333	1,350		L
126408-10-3	C S X CORP.		05/18/2007	Various	13,000.000	602,495		481,382	3,535,961	86,189			86,189		481,382		121,112	121,112	37,896		L
12541W-20-9	C.H. ROBINSON WORLD		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	62,702		17,260	49,068	(31,808)			(31,808)		17,260		45,442	45,442	216		L
12673P-10-5	CA INC.		05/24/2007	Various	9,100.000	240,035		219,048	1,184,595	106,001			106,001		219,048		20,987	20,987	124		L
13342B-10-5	CAMERON INTERNATIONAL CORP		05/30/2007	BANC OF AMERICA SECURITIES	24,900.000	1,741,293		1,412,455							1,412,455		328,838	328,838			L
134429-10-9	CAMPBELL SOUP		05/31/2007	Various	16,125.000	638,547		576,360	1,354,344	(117,325)			(117,325)		576,360		62,188	62,188	12,730		L
14149Y-10-8	CARDINAL HEALTH IN		06/15/2007	Various	90,700.000	6,361,084		6,694,643	2,029,545	(270,937)			(270,937)		6,694,643		(333,559)	(333,559)	7,119		L
141705-10-3	CAREMARK RX		03/08/2007	Various	0.000				9,365,069	(1,059,041)			(1,059,041)						10,138		L
143130-10-2	CARMAX INC		05/18/2007	MORGAN STANLEY DEAN WITTER	756.000	18,448		20,740							20,740		(2,292)	(2,292)			L
143658-30-0	CARNIVAL CRUISE LINES		05/18/2007	Various	12,400.000	596,568		497,162	1,378,305	(234,459)			(234,459)		497,162		99,405	99,405	13,541		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		05/30/2007	BANC OF AMERICA SECURITIES	600.000	79,306		70,140							70,140		9,166	9,166	180		L
149123-10-1	CATERPILLAR INC.		06/29/2007	Various	244,400.000	18,221,905		15,774,961	1,692,708	(26,371)			(26,371)		15,774,961		2,446,944	2,446,944	79,560		L
12497T-10-1	CB RICHARD ELLIS GR		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	52,237		44,327	46,480	(2,153)			(2,153)		44,327		7,910	7,910			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12489V-10-6	CBRL GROUP INC		05/18/2007	MORGAN STANLEY DEAN WITTER	862.000	40,004		18,115	38,583	(20,468)			(20,468)		18,115		21,889	21,889	241		L
124857-20-2	CBS CORP- CL B		05/18/2007	Various	19,400.000	623,403		454,916	1,340,740	(272,682)			(272,682)		454,916		168,487	168,487	15,620		L
150602-20-9	CEDAR SHOPPING CENTERS INC		05/09/2007	DISTRIBUTION	0.000	7,335		7,335							7,335						L
150870-10-3	CELANESE CORP		03/06/2007	LEHMAN BROTHERS INC.	0.000				910,976	(247,102)			(247,102)						1,408		L
151020-10-4	CELGENE CORP.		05/18/2007	BANC OF AMERICA SECURITIES	2,800.000	180,563		174,668	28,765	(2,925)			(2,925)		174,668		5,895	5,895			L
152312-10-4	CENTEX CORP COM		05/18/2007	BANC OF AMERICA SECURITIES	900.000	42,159		30,869	50,643	(19,774)			(19,774)		30,869		11,290	11,290	36		L
154785-10-9	CENTRAL PARKING CORP		05/22/2007	CANTOR, FITZGERALD & CO.	9,800.000	220,399		177,651	176,400	(16,354)			(16,354)		160,046		60,353	60,353	294		L
156700-10-6	CENTURYTEL INC		05/18/2007	BANC OF AMERICA SECURITIES	900.000	43,224		23,271	39,294	(16,023)			(16,023)		23,271		19,954	19,954	59		L
156710-10-5	CERADYNE		05/30/2007	BANC OF AMERICA SECURITIES	27,300.000	1,849,249		1,424,014							1,424,014		425,235	425,235			L
159423-10-2	CHAPARRAL STL CO DEL		05/30/2007	BANC OF AMERICA SECURITIES	8,200.000	603,576		402,486							402,486		201,090	201,090	820		L
16359R-10-3	CHEMED CORP		05/30/2007	BANC OF AMERICA SECURITIES	8,900.000	589,620		439,372							439,372		150,248	150,248	534		L
165167-10-7	CHESAPEAKE ENERGY		05/18/2007	BANC OF AMERICA SECURITIES	2,800.000	98,553		88,469	81,340	7,129			7,129		88,469		10,084	10,084	336		L
166764-10-0	CHEVRON CORP.		05/18/2007	Various	62,500.000	5,079,045		3,123,604	10,478,025	(2,293,673)			(2,293,673)		3,113,934		1,965,111	1,965,111	105,878		L
168615-10-2	CHICO FAS INC		06/06/2007	Various	263,900.000	6,806,807		7,185,802	196,555	15,478			15,478		7,185,802		(378,995)	(378,995)			L
170388-10-2	CHOICEPOINT INC		05/18/2007	MORGAN STANLEY DEAN WITTER	654.000	26,550		25,713	25,755	(528)			(528)		25,226		1,324	1,324			L
171779-30-9	CIENA CORP.		05/18/2007	BANC OF AMERICA SECURITIES	700.000	20,500		83,469	19,397	(5,713)			(5,713)		13,684		6,816	6,816			L
125509-10-9	CIGNA CORP.		05/30/2007	Various	3,300.000	547,793		153,603	2,434,045	(415,544)			(415,544)		153,603		394,189	394,189	526		L
172908-10-5	CINTAS CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	40,983		40,211	43,681	(3,503)			(3,503)		40,178		805	805	429		L
172737-10-8	CIRCUIT CITY STORES, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	17,384		12,487	20,878	(8,391)			(8,391)		12,487		4,896	4,896	88		L
17275R-10-2	CISCO SYSTEMS		05/18/2007	Various	544,000.000	14,268,586		13,736,645	12,463,382	(1,176,593)			(1,176,593)		13,736,645		531,941	531,941			L
17285T-10-6	CITADEL BROADCAST		06/20/2007	Various	35,387.030	231,555		187,988							187,988		43,567	43,567			U
17453B-10-1	CITIZENS COMMUNICAT		05/18/2007	BANC OF AMERICA SECURITIES	2,400.000	37,318		17,064	34,488	(17,424)			(17,424)		17,064		20,254	20,254	600		L
177376-10-0	CITRIX SYSTEMS		06/25/2007	Various	586,600.000	19,672,285		18,571,565	37,870	(549)			(549)		18,571,565		1,100,720	1,100,720			L
179584-10-7	CLAIRES STORES, INC.		05/29/2007	CANTOR, FITZGERALD & CO.	27,385.000	902,596		540,976	878,210	(369,738)			(369,738)		537,603		364,993	364,993	4,841		L
184496-10-7	CLEAN HARBORS		05/30/2007	WARBURG DILLION READ LLC	28,200.000	1,317,664		1,412,843							1,412,843		(95,178)	(95,178)			L
184502-10-2	CLEAR CHANNEL COMMU		05/31/2007	Various	76,700.000	2,942,109		2,878,704	135,052	(12,783)			(12,783)		2,875,432		66,677	66,677	1,425		L
189054-10-9	CLOROX CO.		05/31/2007	Various	224,000.000	15,104,625		14,757,607	577,350	(36,426)			(36,426)		14,757,607		347,018	347,018	69,781		L
189754-10-4	COACH INC.		06/27/2007	Various	335,200.000	16,073,764		15,928,866	171,840	(89,615)			(89,615)		15,928,866		144,899	144,899			L
191216-10-0	COCA COLA CO.		05/18/2007	Various	65,110.000	3,430,623		2,228,402	3,191,255	(925,175)			(925,175)		2,228,402		1,202,221	1,202,221	29,590		L
191219-10-4	COCA-COLA ENTERPRISES, INC.		05/31/2007	Various	103,746.000	2,409,353		2,032,095	1,192,855	(73,076)			(73,076)		2,032,095		377,258	377,258	6,213		L
192108-10-8	COEUR D'ALENE MINES		06/28/2007	DISTRIBUTION	0.000	2,433											2,433	2,433			U
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		05/09/2007	WEEDEN & COMPANY	18,900.000	448,248		302,396	150,846	(40,068)			(40,068)		302,396		145,852	145,852			L
192446-10-2	COGNIZANT TECHNOLOG		05/25/2007	Various	111,190.000	8,839,014		9,584,253	84,876	2,798			2,798		9,584,253		(745,239)	(745,239)			L
194162-10-3	COLGATE-PALMOLIVE		05/18/2007	BANC OF AMERICA SECURITIES	3,900.000	262,262		183,927	254,436	(70,509)			(70,509)		183,927		78,335	78,335	2,652		L
195872-10-6	COLONIAL PROPERTY TRUST		06/18/2007	DISTRIBUTION	0.000	19,770		19,770							19,770						L
198415-20-0	COLUMBIA SAVINGS & LOAN ASSOCIATION		06/28/2007	DISTRIBUTION	0.000	6,892											6,892	6,892			U
198516-10-6	COLUMBIA SPORTSWEAR CO		05/18/2007	MORGAN STANLEY DEAN WITTER	2,600.000	168,634		163,656							163,656		4,978	4,978	364		L
20030N-10-1	COMCAST CORP.		06/13/2007	Various	119,800.000	3,242,698		2,850,981	12,402,690	(4,433,133)			(4,433,133)		2,850,981		391,718	391,718			L
201723-10-3	COMMERCIAL METALS CO.		05/30/2007	Various	18,013.000	628,661		489,329							489,329		139,331	139,331	1,621		L
203372-10-7	COMMSCOPE INC		05/30/2007	BANC OF AMERICA SECURITIES	7,600.000	395,726		292,792							292,792		102,934	102,934			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
205363-10-4	COMPUTER SCIENCES		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	74,353		46,360	69,381	(23,021)			(23,021)		46,360		27,993	27,993			L
205638-10-9	COMPUWARE CORP		05/18/2007	BANC OF AMERICA SECURITIES	2,700.000	29,802		10,422	22,491	(12,069)			(12,069)		10,422		19,380	19,380			L
205887-10-2	CONAGRA FOODS INC		05/18/2007	Various	12,500.000	314,759		285,835	1,266,840	(217,114)			(217,114)		281,815		32,944	32,944	6,958		L
20825C-10-4	CONOCOPHILLIPS		05/18/2007	Various	45,300.000	3,288,445		2,480,283	7,382,070	(1,367,582)			(1,367,582)		2,480,283		808,162	808,162	44,608		L
20854P-10-9	CONSOL ENERGY INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	64,319		63,263	44,982	18,281			18,281		63,263		1,056	1,056	196		L
209341-10-6	CONSOLIDATED GRAPHICS		05/31/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	19,800.000	1,437,780		1,413,564							1,413,564		24,217	24,217			L
212485-10-6	CONVERGYS CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	28,089		14,296	26,158	(11,862)			(11,862)		14,296		13,793	13,793			L
219350-10-5	CORNING INC.		05/18/2007	Various	347,200.000	8,224,069		7,810,465	1,030,921	189,486			189,486		7,810,465		413,604	413,604			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		06/27/2007	DISTRIBUTION	0.000	5,148		5,148							5,148						L
22160K-10-5	COSTCO WHOLESALE CORP		05/18/2007	Various	3,500.000	197,117		115,059	5,440,323	(256,032)			(256,032)		115,059		82,058	82,058	13,664		L
222795-10-6	COUSINS PROPERTY		05/14/2007	DISTRIBUTION	0.000	510		510							510						L
222862-10-4	COVENTRY HEALTH CAR		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	71,885		48,107	60,060	(11,953)			(11,953)		48,107		23,778	23,778			L
224399-10-5	CRANE CO.		05/30/2007	Various	19,400.000	791,315		755,187							755,187		36,128	36,128	2,910		L
225756-10-5	CRESCENT REAL ESTATE		06/25/2007	DISTRIBUTION	0.000	10,925		10,925							10,925						L
126349-10-9	CSG SYSTEMS INTERNATION		05/30/2007	BANC OF AMERICA SECURITIES	800.000	21,529		19,780							19,780		1,749	1,749			L
231021-10-6	CUMMINS INC		05/30/2007	Various	4,000.000	353,510		258,510	47,272	(4,853)			(4,853)		258,239		95,271	95,271	1,512		L
126667-10-4	CV THERAPEUTICS INC		04/30/2007	Various	365,400.000	2,898,097		2,663,766	1,326,200	(37,942)		1,670,174	(1,708,116)		2,663,766		234,331	234,331			L
126650-10-0	CVS CAREMARK CORP.		06/28/2007	Various	81,900.000	3,153,432		3,055,864	6,095,452	(694,217)			(694,217)		3,055,864		97,568	97,568	10,310		L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		06/13/2007	CANTOR, FITZGERALD & CO.	9,800.000	207,676		191,706							191,706		15,971	15,971			L
235851-10-2	DANAHER CORP.		05/18/2007	Various	1,800.000	127,963		46,621	3,897,272	(946,568)			(946,568)		46,621		81,342	81,342	1,112		L
237194-10-5	DARDEN RESTAURANTS		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	49,734		33,389	44,187	(10,798)			(10,798)		33,389		16,345	16,345	253		L
242370-10-4	DEAN FOODS		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	35,266		21,002	46,508	(25,506)			(25,506)		21,002		14,265	14,265	16,500		L
244199-10-5	DEERE & CO.		05/18/2007	Various	12,500.000	1,477,852		1,265,020	3,127,803	(394,373)			(394,373)		1,265,020		212,832	212,832	21,246		L
24702R-10-1	DELL INC.		05/18/2007	Various	69,200.000	1,793,979		1,726,459	11,175,086	(655,034)			(655,034)		1,685,248		108,731	108,731			L
247357-10-6	DELTA AND PINE LAND		06/04/2007	MERGER	11,433.000	480,186		267,785	462,465	(196,003)			(196,003)		266,462		213,724	213,724	3,887		L
248239-10-5	DENDRITE INTERNATIONAL INC		05/09/2007	MERGER	11,000.000	176,000		148,754	117,810	21,612			21,612		139,422		36,578	36,578			L
251591-10-3	DEVELOPERS DIVER REALTY CORP		06/18/2007	Various	900.000	64,289		71,221							71,221		(6,931)	(6,931)			L
25179M-10-3	DEVON ENERGY CORP.		05/18/2007	Various	12,300.000	932,258		648,966	1,516,008	(387,188)			(387,188)		648,966		283,293	283,293	1,734		L
251893-10-3	DEVRY INC		05/18/2007	MORGAN STANLEY DEAN WITTER	9,493.000	322,942		278,224							278,224		44,718	44,718			L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		06/29/2007	Various	15,000.000	1,461,038		1,191,587							1,191,587		269,451	269,451	126,325		L
253393-10-2	DICKS SPORTING GOODS		05/18/2007	MORGAN STANLEY DEAN WITTER	5,344.000	284,433		295,957	261,803	34,155			34,155		295,957		(11,524)	(11,524)			L
253868-10-3	DIGITAL REALTY TRUST INC		06/13/2007	DISTRIBUTION	0.000	1,657		1,657							1,657						L
254067-10-1	DILLARDS INC		05/18/2007	BANC OF AMERICA SECURITIES	400.000	15,234		10,425	13,988	(4,100)			(4,100)		9,888		5,346	5,346	32		L
25459L-10-6	DIRECTV GROUP INC.		05/18/2007	Various	50,400.000	1,205,216		1,202,222	3,521,528	(1,461,250)			(1,461,250)		1,202,222		2,994	2,994			L
256669-10-2	DOLLAR GENERAL		05/18/2007	BANC OF AMERICA SECURITIES	2,300.000	49,472		48,714	36,938	9,910			9,910		46,848		2,624	2,624	230		L
257651-10-9	DONALDSON CO.		05/18/2007	Various	20,645.000	742,381		730,298							730,298		12,083	12,083	1,858		L
257867-10-1	DONNELLEY (R.R.) & SONS CO.		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	68,743		49,721	56,864	(7,143)			(7,143)		49,721		19,022	19,022	832		L
260003-10-8	DOVER CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	72,613		48,434	73,530	(25,096)			(25,096)		48,434		24,179	24,179	278		L
260543-10-3	DOW CHEMICAL CO.		05/18/2007	Various	23,600.000	1,088,624		879,213	3,620,561	(175,178)			(175,178)		878,615		210,009	210,009	48,705		L
260561-10-5	DOW JONES & CO.		05/18/2007	BANC OF AMERICA SECURITIES	500.000	26,440		19,718	19,000	(531)			(531)		18,469		7,970	7,970	250		L
23331A-10-9	DR HORTON INC		05/18/2007	BANC OF AMERICA SECURITIES	2,000.000	45,039		33,192	52,980	(19,788)			(19,788)		33,192		11,847	11,847	600		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
262037-10-4	DRIL QUIP		05/30/2007	BANC OF AMERICA SECURITIES	4,100.000	196,569		169,688							169,688		26,881	26,881			L
263534-10-9	DU PONT (E.I.)		05/18/2007	Various	25,000.000	1,291,528		954,721	2,742,373	(450,768)			(450,768)		954,721		336,806	336,806	31,755		L
264411-50-5	DUKE REALTY CORPORATION		05/10/2007	DISTRIBUTION	0.000	5,773		5,773							5,773						L
26969P-10-8	EAGLE MATERIALS INC		05/30/2007	BANC OF AMERICA SECURITIES	30,300.000	1,495,240		1,406,508							1,406,508		88,732	88,732	5,303		L
270006-10-9	EAGLE TEST SYSTEMS INC		05/22/2007	Various	73,800.000	1,148,971		1,307,227							1,307,227		(158,255)	(158,255)			L
277276-10-1	EASTGROUP PROPERTY		06/13/2007	DISTRIBUTION	0.000	2,629		2,629							2,629						L
277432-10-0	EASTMAN CHEM CO COM		05/18/2007	BANC OF AMERICA SECURITIES	700.000	46,340		29,061	41,517	(12,456)			(12,456)		29,061		17,279	17,279	623		L
277461-10-9	EASTMAN KODAK CO COM		05/18/2007	BANC OF AMERICA SECURITIES	2,200.000	53,797		59,002	56,760	275			275		57,035		(3,237)	(3,237)			L
278058-10-2	EATON CORP.		05/18/2007	Various	3,900.000	358,225		249,703	661,232	(56,463)			(56,463)		249,703		108,522	108,522	7,601		L
278642-10-3	EBAY INC.		05/18/2007	Various	51,700.000	1,710,918		1,634,820	6,911,289	(577,902)			(577,902)		1,634,820		76,098	76,098			L
278762-10-9	ECHOSTAR COMMUNICATIONS CORPORATION		06/19/2007	Various	72,300.000	3,204,881		3,509,319							3,509,319		(304,438)	(304,438)			L
278865-10-0	ECOLAB INC.		05/18/2007	Various	1,400.000	61,426		35,128	1,893,880	(319,420)			(319,420)		35,128		26,298	26,298	4,980		L
27887E-10-0	ECOLLEGE.COM		05/17/2007	WEEDEN & COMPANY	23,600.000	518,029		361,054							361,054		156,975	156,975			L
28336L-10-9	EL PASO CORPORATION		05/18/2007	Various	128,100.000	1,902,403		1,859,618	80,984	(25,756)			(25,756)		1,859,128		43,275	43,275	424		L
285512-10-9	ELECTRONIC ARTS		05/18/2007	Various	2,300.000	111,673		72,938	3,162,608	101,396			101,396		72,938		38,735	38,735			L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.		05/18/2007	Various	13,700.000	386,825		319,666	848,540	(117,840)			(117,840)		319,666		67,158	67,158	2,536		L
29078E-10-5	EMBARQ CORP		05/30/2007	BANC OF AMERICA SECURITIES	2,500.000	162,204		111,215	57,816	(24,350)			(24,350)		111,215		50,989	50,989	1,100		L
268648-10-2	EMC CORP.		05/18/2007	Various	25,100.000	393,314		305,613	6,559,621	(800,847)			(800,847)		305,613		87,701	87,701			L
291011-10-4	EMERSON ELECTRIC		05/18/2007	Various	26,700.000	1,227,367		1,035,274	5,229,074	(450,611)			(450,611)		1,035,274		192,093	192,093	15,752		L
29266R-10-8	ENERGIZER HOLDINGS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	2,576.000	256,741		221,839							221,839		34,902	34,902			L
26874Q-10-0	ENSCO INT'L		05/30/2007	BANC OF AMERICA SECURITIES	2,900.000	174,372		118,137	55,066	(27,987)			(27,987)		118,137		56,235	56,235	28		L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	615.000	16,485		20,365	17,331	3,034			3,034		20,365		(3,880)	(3,880)	234		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		06/27/2007	DISTRIBUTION	0.000	767		767							767						L
26875P-10-1	EOG RESOURCES		05/18/2007	Various	11,400.000	867,238		744,853	399,680	(16,979)			(16,979)		744,853		122,384	122,384	1,302		L
294429-10-5	EQUIFAX INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	45,629		41,033	12,180	(4,747)			(4,747)		41,033		4,596	4,596	24		L
294703-10-3	EQUITY INNS INC		06/27/2007	DISTRIBUTION	0.000	3,614		3,614							3,614						L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST		02/12/2007	Various	0.000			1,938	3,243,382	(827,171)			(827,171)						1,938		L
294752-10-0	EQUITY ONE INC		06/13/2007	DISTRIBUTION	0.000	5,128		5,128							5,128						L
29476L-10-7	EQUITY RESIDENTIAL		06/14/2007	Various	8,500.000	399,078		346,939	933,800	(109,288)			(109,288)		347,983		51,095	51,095	14,324		L
518439-10-4	ESTEE LAUDER COS.		05/18/2007	BANC OF AMERICA SECURITIES	1,000.000	46,976		38,218	40,820	(2,602)			(2,602)		38,218		8,758	8,758			L
298736-10-9	EURONET WORLDWIDE INC		04/25/2007	CANTOR, FITZGERALD & CO.	3,000.000	77,865		79,513							79,513		(1,649)	(1,649)			L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC		06/12/2007	Various	88,500.000	3,752,455		3,783,809							3,783,809		(31,354)	(31,354)	11,144		L
302182-10-0	EXPRESS SCRIPTS		06/15/2007	Various	34,400.000	3,425,639		2,889,194	78,760	(59,639)			(59,639)		2,889,194		536,445	536,445			L
30231G-10-2	EXXON MOBIL CORP.		05/31/2007	Various	183,662.000	15,041,110		7,657,070	32,062,145	(9,237,943)			(9,237,943)		7,739,741		7,301,369	7,301,369	184,334		V
302491-30-3	F M C CORP.		05/30/2007	Various	5,817.000	491,335		427,656							427,656		63,679	63,679	1,047		L
303250-10-4	FAIR ISAAC INC		05/18/2007	MORGAN STANLEY DEAN WITTER	845.000	30,496		30,541	34,349	(4,582)			(4,582)		29,767		728	728	17		L
307000-10-9	FAMILY DOLLAR STORE		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	40,133		36,807	35,196	(1,942)			(1,942)		33,254		6,880	6,880	264		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/20/2007	DISTRIBUTION	0.000	2,699		2,699							2,699						L
313855-10-8	FEDERAL SIGNAL CORP.		05/18/2007	Various	47,306.000	744,680		796,318	144,200	14,776			14,776		796,318		(51,639)	(51,639)	3,378		L
31428X-10-6	FEDEX CORPORATION		05/18/2007	Various	2,300.000	244,942		120,086	6,799,612	(613,816)			(613,816)		120,086		124,857	124,857	19,116		L
31430F-10-1	FELCOR LODGING TRUST INC		04/11/2007	DISTRIBUTION	0.000	19,025		19,025							19,025						L
31620M-10-6	FIDELITY NATIONAL I		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	60,959		46,845	48,108	(1,263)			(1,263)		46,845		14,115	14,115	60		L
319963-10-4	FIRST DATA		05/31/2007	Various	142,900.000	4,667,412		3,314,217	4,256,736	(341,574)			(341,574)		3,314,217		1,353,195	1,353,195	9,285		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		06/27/2007	DISTRIBUTION	0.000	10,408		10,408							10,408						L
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/26/2007	DISTRIBUTION	0.000	10,016		10,016							10,016						L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
337738-10-8	FISERV INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	69,468		39,669	68,146	(28,477)			(28,477)		39,669		29,799	29,799			L
34354P-10-5	FLOWSERVE CORPORATION		04/03/2007	LEHMAN BROTHERS INC.	12,700.000	746,172		689,835							689,835		56,337	56,337	1,905		L
343412-10-2	FLUOR CORP. (NEW)		05/18/2007	BANC OF AMERICA SECURITIES	700.000	69,931		15,330	57,155	(41,825)			(41,825)		15,330		54,601	54,601	280		L
30249U-10-1	FMC TECHNLOGIES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	3,697.000	276,720		234,312							234,312		42,408	42,408			L
345425-10-2	FORDING CANADIAN COAL TRUST		05/30/2007	BANC OF AMERICA SECURITIES	5,700.000	165,914		137,930							137,930		27,984	27,984	3,267		L
345838-10-6	FOREST LABORATORIES		06/01/2007	Various	94,000.000	4,724,287		4,233,634	3,455,980	(592,547)			(592,547)		4,203,923		520,364	520,364			L
349631-10-1	FORTUNE BRANDS INC		06/07/2007	CANTOR, FITZGERALD & CO.	19,500.000	1,530,612		1,572,843							1,572,843		(42,231)	(42,231)			L
349882-10-0	FOSSIL INC		05/14/2007	CANTOR, FITZGERALD & CO.	9,800.000	298,862		161,334	221,284	(67,112)			(67,112)		154,172		144,690	144,690			L
35671D-85-7	FREEPORT-MCMORAN CP		05/30/2007	Various	21,930.000	1,584,987		1,422,059							1,422,059		162,927	162,927	6,822		L
35914P-10-5	FRONTIER OIL		05/30/2007	Various	16,979.000	652,033		495,111							495,111		156,922	156,922	509		L
36467W-10-9	GAMESTOP CORP CLASS A		05/18/2007	MORGAN STANLEY DEAN WITTER	8,133.000	286,363		215,884							215,884		70,479	70,479			L
364730-10-1	GANNETT CO., INC.		05/18/2007	Various	4,800.000	285,985		275,831	1,787,802	(145,546)			(145,546)		275,634		10,351	10,351	12,583		L
364760-10-8	GAP INC COM		05/18/2007	Various	16,100.000	292,968		269,962	721,500	(83,810)			(83,810)		269,962		23,006	23,006	4,656		L
365558-10-5	GARDNER DENVER INC		05/30/2007	BANC OF AMERICA SECURITIES	3,900.000	159,789		132,862							132,862		26,927	26,927			L
366651-10-7	GARTNER GROUP INC NEW		05/18/2007	MORGAN STANLEY DEAN WITTER	333.000	9,129		4,210	6,590	(2,381)			(2,381)		4,210		4,919	4,919			L
361448-10-3	GATX CORP.		05/08/2007	LAZARD FRERES & COMPANY	25,000.000	1,249,267		1,073,750							1,073,750		175,517	175,517	6,000		L
368710-40-6	GENENTECH INC		05/16/2007	Various	73,500.000	6,049,109		6,503,931	373,198	(841)			(841)		6,503,931		(454,821)	(454,821)			L
369550-10-8	GENERAL DYNAMICS		06/29/2007	Various	42,000.000	3,347,748		3,210,441	312,270	(116,970)			(116,970)		3,210,441		137,307	137,307	13,146		L
369604-10-3	GENERAL ELECTRIC		05/31/2007	Various	509,174.000	18,492,342		17,258,987	23,249,701	(1,888,900)			(1,888,900)		17,258,987		1,233,355	1,233,355	338,645		L
370334-10-4	GENERAL MILLS		05/18/2007	Various	29,030.000	1,760,403		1,562,472	665,280	(107,686)			(107,686)		1,562,472		197,932	197,932	21,334		L
370021-10-7	GENL GROWTH PROPERT		04/12/2007	DISTRIBUTION	0.000	26,591		26,591							26,591						L
372302-10-9	GENLYTE GROUP INC		05/30/2007	BANC OF AMERICA SECURITIES	1,400.000	117,346		97,780							97,780		19,567	19,567			L
372460-10-5	GENUINE PARTS CO.		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	60,006		38,685	56,916	(18,322)			(18,322)		38,594		21,412	21,412	843		L
372917-10-4	GENZYME CORP.		05/18/2007	Various	60,800.000	3,681,350		3,906,604	3,744,064	147,976			147,976		3,892,040		(210,690)	(210,690)			L
37373P-10-5	GERDAU AMERISTEEL CORP		05/30/2007	BANC OF AMERICA SECURITIES	33,500.000	523,721		365,539							365,539		158,182	158,182	670		U
375558-10-3	GILEAD SCIENCES		05/18/2007	Various	45,500.000	3,725,509		3,130,857	1,201,205	(174,208)			(174,208)		3,130,857		594,652	594,652			L
37934A-10-0	GLOBAL IMAGING SYSTEMS INC		05/08/2007	CANTOR, FITZGERALD & CO.	16,500.000	477,503		222,362	362,175	(140,561)			(140,561)		221,614		255,889	255,889			L
379336-10-0	GLOBAL INDUSTRIES LTD		05/30/2007	BANC OF AMERICA SECURITIES	97,900.000	2,293,713		1,416,437							1,416,437		877,276	877,276			L
36188G-10-2	GMH COMMUNITIES TRUST		06/26/2007	DISTRIBUTION	0.000	10,463		10,463							10,463						L
382388-10-6	GOODRICH CORPORATION		05/30/2007	BANC OF AMERICA SECURITIES	3,800.000	223,466		164,452	40,995	(19,048)			(19,048)		164,452		59,014	59,014	360		L
382550-10-1	GOODYEAR TIRE & RUB		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	48,915		19,112	29,386	(10,274)			(10,274)		19,112		29,803	29,803			L
38259P-50-8	GOOGLE INC.		05/18/2007	Various	7,600.000	3,586,025		3,559,059	4,006,176	(394,345)			(394,345)		3,559,059		26,967	26,967			L
384109-10-4	GRACO, INC.		05/18/2007	Various	17,997.000	710,004		706,562							706,562		3,442	3,442	49		L
384802-10-4	GRAINGER (W.W.) INC		05/18/2007	BANC OF AMERICA SECURITIES	500.000	42,345		20,468	34,970	(14,502)			(14,502)		20,468		21,877	21,877	320		L
387328-10-7	GRANITE CONSTRUCTION INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,628.000	303,233		255,859							255,859		47,374	47,374	463		L
397624-10-7	GREIF INC.		05/30/2007	BANC OF AMERICA SECURITIES	24,600.000	1,367,304		1,441,763							1,441,763		(74,459)	(74,459)	4,428		L
397888-10-8	GREY WOLF INC		05/30/2007	BANC OF AMERICA SECURITIES	210,200.000	1,641,952		1,411,136							1,411,136		230,816	230,816			L
406216-10-1	HALLIBURTON CO.		05/18/2007	Various	14,300.000	493,252		194,727	444,015	(249,288)			(249,288)		194,727		298,524	298,524	1,073		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
410768-10-5	HANOVER COMPRESSOR		05/18/2007	MORGAN STANLEY DEAN WITTER	8,635.000	197,433		194,382							194,382		3,051	3,051			L
411310-10-5	HANSEN NATURAL CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	20,557.000	799,745		803,843							803,843		(4,097)	(4,097)			L
412693-10-3	HARLAND (JOHN H.) CO.		05/02/2007	Various	36,700.000	1,935,562		1,577,478	446,780	(278,587)			(278,587)		1,577,478		358,084	358,084	1,558		L
412822-10-8	HARLEY-DAVIDSON		05/18/2007	Various	2,000.000	125,712		76,086	3,763,098	(1,048,603)			(1,048,603)		72,864		52,848	52,848	420		L
413086-10-9	HARMAN INT'L INDUST		05/18/2007	BANC OF AMERICA SECURITIES	500.000	59,043		60,657	49,955	6,894			6,894		56,849		2,194	2,194	13		L
413619-10-7	HARRAH'S ENTERTAINM		05/18/2007	Various	1,400.000	119,385		97,334	3,168,176	(374,381)			(374,381)		93,185		26,200	26,200	1,120		L
415864-10-7	HARSCO CORP.		05/18/2007	Various	16,074.000	724,288		697,289							697,289		26,999	26,999	66		L
416196-10-3	HARTE HANKS COMMUNICATIONS		05/18/2007	MORGAN STANLEY DEAN WITTER	1,055.000	27,340		16,161	29,234	(13,073)			(13,073)		16,161		11,179	11,179	74		L
418056-10-7	HASBRO, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	38,227		14,391	32,700	(18,309)			(18,309)		14,391		23,836	23,836	336		L
81369Y-20-9	HEALTH CARE SELECT SPDR FUND		05/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	30,000.000	1,098,853		1,035,999							1,035,999		62,854	62,854	3,731		L
423074-10-3	HEINZ (H.J.)		05/30/2007	Various	39,800.000	1,873,815		1,771,640	936,208	(72,966)			(72,966)		1,771,640		102,175	102,175	23,448		L
426281-10-1	HENRY JACK & ASSOCIATES		05/30/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	60,000.000	1,564,536		1,413,738							1,413,738		150,798	150,798	3,900		L
G4412G-10-1	HERBALIFE LTD		05/30/2007	BANC OF AMERICA SECURITIES	37,600.000	1,513,114		1,417,712							1,417,712		95,402	95,402	7,520		L
427056-10-6	HERCULES INC.		05/18/2007	BANC OF AMERICA SECURITIES	900.000	16,754		13,553	17,379	(4,110)			(4,110)		13,269		3,485	3,485			L
42809H-10-7	HESS CORPORATION		05/18/2007	BANC OF AMERICA SECURITIES	1,800.000	107,232		37,841	89,226	(51,385)			(51,385)		37,841		69,391	69,391	360		L
428236-10-3	HEWLETT PACKARD		05/18/2007	Various	248,000.000	10,542,281		9,878,525	3,192,225	(1,500,171)			(1,500,171)		9,878,525		663,756	663,756	26,408		L
431284-10-8	HIGHWOODS PROPERTIES		05/04/2007	DISTRIBUTION	0.000	3,234		3,234							3,234						L
431573-10-4	HILLENBRAND INDUSTRIES, INC.		05/30/2007	BANC OF AMERICA SECURITIES	200.000	13,192		11,979							11,979		1,213	1,213			L
432848-10-9	HILTON HOTELS		05/18/2007	BANC OF AMERICA SECURITIES	3,000.000	102,784		83,561	104,700	(21,140)			(21,140)		83,561		19,224	19,224	120		L
43365Y-10-4	HITTITE MICROWAVE CORP		04/03/2007	LEHMAN BROTHERS INC.	5,600.000	228,124		208,668							208,668		19,456	19,456			L
404251-10-0	HNI CORP		05/31/2007	WEEDEN & COMPANY	32,400.000	1,411,727		1,491,865							1,491,865		(80,138)	(80,138)	6,318		L
436440-10-1	HOLOGIC, INC.		05/16/2007	Various	27,600.000	1,648,548		1,485,314							1,485,314		163,233	163,233			L
437076-10-2	HOME DEPOT INC		05/18/2007	Various	15,500.000	602,310		484,250	10,517,904	(956,930)			(956,930)		484,250		118,060	118,060	3,488		L
438516-10-6	HONEYWELL INTERNATIONAL INC		05/18/2007	Various	84,830.000	4,766,746		3,432,132	3,183,539	(861,860)			(861,860)		3,432,132		1,334,614	1,334,614	26,704		L
441060-10-0	HOSPIRA INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	47,584		7,722	40,296	(32,574)			(32,574)		7,722		39,862	39,862			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/12/2007	DISTRIBUTION	0.000	6,481		6,481							6,481						L
44107P-10-4	HOST HOTELS & RESORTS INC		05/18/2007	BANC OF AMERICA SECURITIES	3,900.000	91,826		104,157							104,157		(12,332)	(12,332)	780		L
44244K-10-9	HOUSTON WIRE AND CABLE CO		05/18/2007	Various	25,600.000	726,987		701,501							701,501		25,486	25,486			L
444859-10-2	HUMANA INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	77,762		30,701	66,372	(35,671)			(35,671)		30,701		47,061	47,061			L
448774-10-9	HYDRIL		05/07/2007	JONES TRADING	6,700.000	649,488		183,168	503,773	(320,605)			(320,605)		183,168		466,320	466,320			L
44914M-10-4	HYPERION SOLUTIONS CORP		04/13/2007	CANTOR, FITZGERALD & CO.	14,032.000	728,676		199,625	504,310	(305,882)			(305,882)		198,428		530,248	530,248			L
44919P-30-0	IAC/INTERACTIVE COR		05/18/2007	Various	1,600.000	54,853		57,783	1,445,524	(456,390)			(456,390)		57,783		(2,930)	(2,930)			L
452308-10-9	ILLINOIS TOOL WORKS		05/18/2007	Various	3,100.000	159,363		82,522	4,873,045	(449,480)			(449,480)		82,522		76,841	76,841	22,806		L
449934-10-8	IMS HEALTH INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	45,733		36,915	41,220	(4,305)			(4,305)		36,915		8,818	8,818	90		L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		05/09/2007	MORGAN STANLEY DEAN WITTER	31,700.000	476,536		489,759							489,759		(13,223)	(13,223)			L
458140-10-0	INTEL CORP.		05/18/2007	Various	308,400.000	6,852,727		6,197,015	25,236,239	(1,338,278)			(1,338,278)		6,197,015		655,712	655,712	196,339		L
459200-10-1	INTERNATIONAL BUS.		06/11/2007	Various	160,712.000	16,370,633		9,663,659	13,273,799	(6,425,012)			(6,425,012)		9,663,659		6,706,974	6,706,974	78,749		L
459506-10-1	INTERNATIONAL FLAV/		05/23/2007	Various	22,800.000	1,178,647		1,127,533	24,580	(9,185)			(9,185)		1,126,417		52,230	52,230	4,893		L
459902-10-2	INTERNATIONAL GAME		05/18/2007	Various	2,600.000	105,229		29,951	3,298,680	(1,011,623)			(1,011,623)		29,951		75,278	75,278	9,620		L
460146-10-3	INTERNATIONAL PAPER CO.		05/18/2007	Various	12,800.000	494,829		413,650	995,720	(64,873)			(64,873)		410,536		84,293	84,293	11,484		L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
460690-10-0	INTERPUBLIC GROUP		05/18/2007	BANC OF AMERICA SECURITIES	3,200.000	37,383		47,776	39,168	4,416			4,416		43,584		(6,201)	(6,201)			L
461202-10-3	INTUIT INC.		05/18/2007	Various	2,600.000	81,948		47,013	2,269,944	(275,205)			(275,205)		47,013		34,935	34,935			L
46120E-60-2	INTUITIVE SURGICAL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	260.000	34,098		31,668							31,668		2,430	2,430			L
46122E-10-5	INVENTIV HEALTH INC		05/30/2007	BANK OF AMERICA SECURITIES LLC	39,900.000	1,499,291		1,447,384							1,447,384		51,907	51,907			L
46185R-10-0	INVITROGEN CORP		05/18/2007	MORGAN STANLEY DEAN WITTER	443.000	31,969		26,419	25,069	1,349			1,349		26,419		5,550	5,550			L
462622-10-1	IPSCO INC.		05/30/2007	BANC OF AMERICA SECURITIES	3,400.000	535,102		362,198							362,198		172,904	172,904			U
450911-10-2	ITT CORPORATION		05/30/2007	Various	1,600.000	107,134		45,431	79,548	(46,003)			(46,003)		45,431		61,703	61,703	910		L
466313-10-3	JABIL CIRCUIT		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	31,522		32,022	34,370	(2,348)			(2,348)		32,022		(499)	(499)	196		L
46612J-50-7	JDS UNIPHASE CORP		05/18/2007	Various	23,600.000	335,210		672,976	393,176	(154,051)			(154,051)		239,125		96,085	96,085			L
478160-10-4	JOHNSON & JOHNSON		05/18/2007	Various	73,400.000	4,632,627		4,731,102	26,401,398	(1,262,288)			(1,262,288)		4,686,585		(53,958)	(53,958)	131,138		L
478366-10-7	JOHNSON CONTROLS		05/18/2007	Various	1,500.000	165,569		62,215	3,643,008	(680,095)			(680,095)		62,215		103,354	103,354	14,487		L
480074-10-3	JONES APPAREL GROUP INC		05/18/2007	BANC OF AMERICA SECURITIES	800.000	22,828		26,047	26,744	(1,536)			(1,536)		25,208		(2,380)	(2,380)	224		L
481165-10-8	JOY GLOBAL INC		05/30/2007	Various	102,364.000	5,408,712		4,902,241	1,595,220	(450,478)			(450,478)		4,358,954		1,049,758	1,049,758	14,230		L
48203R-10-4	JUNIPER NETWORKS		05/18/2007	Various	4,300.000	99,928		72,673	935,636	(206,568)			(206,568)		72,673		27,255	27,255			L
485170-30-2	KANSAS CITY SOUTHERN		04/03/2007	JEFFERIES & COMPANY, INC.	23,803.000	855,705		624,826	689,782	(64,956)			(64,956)		624,826		230,878	230,878			L
48666K-10-9	KB HOME		05/18/2007	BANC OF AMERICA SECURITIES	700.000	31,257		17,922	35,896	(17,974)			(17,974)		17,922		13,335	13,335	350		L
48242W-10-6	KBR INC		05/18/2007	MORGAN STANLEY DEAN WITTER	381.000	10,032		7,847							7,847		2,185	2,185			L
486665-10-2	KEANE INC		06/04/2007	CANTOR, FITZGERALD & CO.	14,400.000	205,197		185,220	171,504	9,854			9,854		181,358		23,839	23,839			L
487836-10-8	KELLOGG CO.		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	101,773		48,151	95,114	(46,963)			(46,963)		48,151		53,623	53,623	553		L
489170-10-0	KENNAMETAL, INC.		05/30/2007	Various	34,600.000	2,495,140		2,141,040							2,141,040		354,100	354,100	4,746		L
49427F-10-8	KILROY REALTY CORPORATION		06/27/2007	DISTRIBUTION	0.000	21,126		21,126							21,126						L
494368-10-3	KIMBERLY-CLARK		05/18/2007	Various	12,800.000	916,355		722,073	1,970,550	(265,391)			(265,391)		722,073		194,282	194,282	21,193		L
49446R-10-9	KIMCO REALTY		05/18/2007	Various	25,900.000	1,187,877		1,209,781	71,920	(7,109)			(7,109)		1,210,297		(22,420)	(22,420)	9,339		L
49455P-10-1	KINDER MORGAN		05/31/2007	Various	25,900.000	2,782,287		2,416,954	3,151,350	(325,013)			(325,013)		2,416,954		365,333	365,333	48,388		L
495582-10-8	KING PHARMACEUTICAL		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	40,682		50,536	30,248	(10,854)			(10,854)		19,394		21,288	21,288			L
482480-10-0	KLA-TENCOR CORP		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	80,446		41,884	74,625	(32,741)			(32,741)		41,884		38,561	38,561	360		L
500255-10-4	KOHL'S CORP.		06/27/2007	Various	106,500.000	7,636,165		7,461,483	1,245,426	(314,792)			(314,792)		7,459,919		176,246	176,246			L
50075N-10-4	KRAFT FOODS INC-A		06/26/2007	Various	109,230.000	3,713,584		3,457,720							3,457,720		255,863	255,863			L
501044-10-1	KROGER CO.		05/30/2007	Various	72,700.000	2,170,684		1,847,444	496,005	(84,950)			(84,950)		1,847,444		323,240	323,240	6,739		L
501052-10-4	KRONOS INC		06/11/2007	CANTOR, FITZGERALD & CO.	10,425.000	572,949		159,279	383,015	(224,731)			(224,731)		158,283		414,666	414,666			L
502424-10-4	L-3 COMMUNICATIONS		05/18/2007	BANC OF AMERICA SECURITIES	900.000	84,743		56,392	73,602	(17,210)			(17,210)		56,392		28,350	28,350	450		L
50540R-40-9	LABORATORY CORP. OF		05/18/2007	BANC OF AMERICA SECURITIES	900.000	70,492		42,299	66,123	(23,824)			(23,824)		42,299		28,193	28,193			L
512807-10-8	LAM RESEARCH CORP.		05/30/2007	Various	23,800.000	1,224,448		1,191,031							1,191,031		33,417	33,417			L
512815-10-1	LAMAR ADVERTISING CO		04/09/2007	INVESTMENT TECHNOLOGY GROUP, INC.	10,200.000	641,979		637,255							637,255		4,724	4,724			L
515098-10-1	LANDSTAR SYSTEMS INC		05/30/2007	MORGAN STANLEY DEAN WITTER	31,300.000	1,533,605		1,407,836							1,407,836		125,768	125,768	939		L
517834-10-7	LAS VEGAS SANDS CORP		06/15/2007	Various	18,700.000	1,440,916		1,274,891	1,646,432	(397,893)			(397,893)		1,274,891		166,025	166,025			L
517942-10-8	LASALLE HOTELS		06/27/2007	DISTRIBUTION	0.000	859		859							859						L
524660-10-7	LEGGETT & PLATT, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	32,948		26,792	33,460	(7,348)			(7,348)		26,112		6,836	6,836	476		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
526057-10-4	LENNAR CORP CL B		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	48,948		61,620	57,706	3,914			3,914		61,620		(12,671)	(12,671)	352		L
526107-10-7	LENNOX INTERNATIONAL INC		05/30/2007	MORGAN STANLEY DEAN WITTER	25,700.000	876,686		961,212							961,212		(84,527)	(84,527)	6,682		L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		03/21/2007	Various	0.000				55,462	(9,607)			(9,607)								L
529043-10-1	LEXINGTON REALTY TRUST		06/27/2007	DISTRIBUTION	0.000	590		590							590						L
529771-10-7	LEXMARK INT'L INC		05/18/2007	BANC OF AMERICA SECURITIES	800.000	42,961		25,934	58,560	(38,360)			(38,360)		20,201		22,761	22,761			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		03/21/2007	BERNSTEIN (SANFORD C.) & CO., INC.	0.000				930,810	(37,982)			(37,982)								L
531172-10-4	LIBERTY PROPERTY TRUST		06/27/2007	DISTRIBUTION	0.000	2,186		2,186							2,186						L
532457-10-8	LILLY ELI & CO COM		06/04/2007	Various	53,550.000	3,163,494		2,565,419	3,715,772	(197,388)			(197,388)		2,565,419		598,075	598,075	61,838		L
532716-10-7	LIMITED BRANDS INC		05/18/2007	Various	4,800.000	124,138		89,385	1,024,476	(143,529)			(143,529)		89,385		34,754	34,754	5,175		L
532791-10-0	LINCARE HOLDINGS INC		05/30/2007	MORGAN STANLEY DEAN WITTER	35,900.000	1,407,883		1,404,961							1,404,961		2,922	2,922			L
533900-10-6	LINCOLN ELEC HLDGS		05/30/2007	MORGAN STANLEY DEAN WITTER	11,391.000	778,717		733,414							733,414		45,304	45,304	2,506		L
535678-10-6	LINEAR TECHNOLOGY CORP.		05/18/2007	BANC OF AMERICA SECURITIES	2,300.000	84,579		57,081	69,736	(12,655)			(12,655)		57,081		27,498	27,498	828		L
539320-10-1	LIZ CLAIBORNE INC.		05/30/2007	Various	47,300.000	1,624,665		2,003,595	34,768	(21,825)			(21,825)		2,003,595		(378,930)	(378,930)	2,025		L
539830-10-9	LOCKHEED MARTIN COR		05/18/2007	Various	117,800.000	11,292,160		9,092,041	6,859,215	(2,003,913)			(2,003,913)		9,092,041		2,200,119	2,200,119	29,925		L
542312-10-3	LONE STAR TECHNOLOGIES, INC.		06/15/2007	Various	36,600.000	2,468,532		1,664,033	343,711	(167,333)			(167,333)		1,574,457		894,076	894,076			L
543213-10-2	LONGVIEW FIBRE CO.		04/20/2007	CANTOR, FITZGERALD & CO.	17,770.000	439,090		245,562	390,052	(186,133)			(186,133)		203,919		235,171	235,171	8,174		L
548661-10-7	LOWE'S COS.		05/18/2007	Various	79,700.000	2,508,360		2,364,475	2,345,595	(122,470)			(122,470)		2,363,337		145,024	145,024	7,750		L
502161-10-2	LSI CORPORATION		05/18/2007	Various	5,700.000	46,682		56,901	256,500	(14,558)			(14,558)		56,901		(10,219)	(10,219)			L
554273-10-2	MACDERMID INC		04/13/2007	Various	48,500.000	1,697,191		1,619,013	173,910	(64,377)			(64,377)		1,613,309		83,882	83,882	612		L
554382-10-1	MACERICH COMPANY		05/16/2007	DISTRIBUTION	0.000	21,174		21,174							21,174						L
55616P-10-4	MACY'S INC		05/18/2007	Various	52,310.000	2,334,797		1,710,123	3,225,645	(971,703)			(971,703)		1,707,441		627,356	627,356	20,097		L
559079-20-7	MAGELLAN HEALTH SERVICES INC		05/30/2007	CANTOR, FITZGERALD & CO.	33,200.000	1,493,028		1,386,708							1,386,708		106,320	106,320			L
559775-10-1	MAGUIRE PPTYS INC		06/27/2007	DISTRIBUTION	0.000	14,221		14,221							14,221						L
564055-10-1	MANOR CARE INC.		05/18/2007	Various	500.000	33,907		17,873	23,460	(5,587)			(5,587)		17,873		16,035	16,035	1,683		L
56418H-10-0	MANPOWER, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	3,016.000	258,246		225,550							225,550		32,696	32,696			L
565105-10-3	MAPINFO CORP		04/18/2007	CANTOR, FITZGERALD & CO.	3,600.000	72,647		64,035	46,980	(15,777)			(15,777)		31,203		41,444	41,444			L
565849-10-6	MARATHON OIL CORP		05/18/2007	Various	9,700.000	1,090,465		79,211	2,016,500	(521,001)			(521,001)		79,211		1,011,254	1,011,254	13,521		L
570759-10-0	MARKWEST ENERGY PARTNERS LP		05/30/2007	MORGAN STANLEY DEAN WITTER	44,000.000	1,489,932		1,418,668							1,418,668		71,264	71,264	22,440		L
571903-20-2	MARRIOTT INT'L.		05/18/2007	Various	355,344.000	17,196,708		15,880,852	10,510,044	(1,127,633)			(1,127,633)		15,880,852		1,315,856	1,315,856	27,843		L
573284-10-6	MARTIN MARIETTA MATERIALS		06/06/2007	Various	2,537.000	371,700		305,402							305,402		66,298	66,298	890		L
574599-10-6	MASCO CORP.		05/18/2007	Various	11,300.000	330,321		295,625	776,620	(61,851)			(61,851)		295,625		34,697	34,697	10,251		L
577081-10-2	MATTEL INC.		05/18/2007	BANC OF AMERICA SECURITIES	2,800.000	80,632		35,322	63,448	(32,043)			(32,043)		31,406		49,226	49,226			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/18/2007	Various	727,100.000	21,349,792		23,700,725	171,472	(440)			(440)		23,697,999		(2,348,207)	(2,348,207)	8,970		L
579780-20-6	MCCORMICK & CO.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	41,116		21,321	42,416	(21,095)			(21,095)		21,321		19,795	19,795	440		L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		05/30/2007	MORGAN STANLEY DEAN WITTER	29,200.000	2,216,377		1,409,548							1,409,548		806,829	806,829			L
580135-10-1	MCDONALD'S CORP.		05/18/2007	Various	26,000.000	1,353,832		727,735	5,847,127	(1,608,937)			(1,608,937)		727,735		626,097	626,097			L
580645-10-9	MCGRAW-HILL		05/18/2007	Various	2,700.000	188,831		83,538	5,013,074	(1,530,128)			(1,530,128)		83,538		105,293	105,293	14,863		L
58155Q-10-3	MCKESSON CORPORATION		05/30/2007	Various	2,700.000	167,266		89,425	2,448,810	(82,941)			(82,941)		89,425		77,840	77,840	3,204		L
583334-10-7	MEADWESTVACO CORP		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	45,955		37,142	42,084	(4,942)			(4,942)		37,142		8,813	8,813	644		L
58405U-10-2	MEDCO HEALTH SOLUTI		06/01/2007	Various	235,507.000	18,099,048		14,275,804	545,088	18,281			18,281		14,275,804		3,823,245	3,823,245			L
584699-10-2	MEDIMMUNE INC.		05/31/2007	Various	13,500.000	780,013		307,536	436,995	(129,459)			(129,459)		307,536		472,477	472,477			L
585055-10-6	MEDTRONIC INC.		05/22/2007	Various	117,900.000	6,046,319		6,592,571	5,923,557	284,853			284,853		6,592,571		(546,253)	(546,253)	25,146		L
552715-10-4	MEMC ELECTRONIC MAT		05/30/2007	Various	360,000.000	21,196,136		18,210,499	1,326,846	(732,798)			(732,798)		18,210,499		2,985,637	2,985,637			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
589331-10-7	MERCK & CO.		06/04/2007	Various	147,340.000	7,630,107		5,070,714	6,389,144	(1,358,406)			(1,358,406)		5,070,714		2,559,393	2,559,393	111,370		L
589433-10-1	MEREDITH CORP.		05/18/2007	BANC OF AMERICA SECURITIES	300.000	18,133		9,353	16,905	(7,552)			(7,552)		9,353		8,780	8,780	56		L
59151K-10-8	METHANEX CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	60,100.000	1,547,239		1,503,792							1,503,792		43,447	43,447			L
591708-10-2	METROPCS COMMUNICATIONS		04/20/2007	BEAR STEARNS SECURITIES CORP.	6,600.000	181,497		151,800							151,800		29,697	29,697			L
552953-10-1	MGM MIRAGE		05/17/2007	Various	21,600.000	1,367,748		1,167,333	1,221,555	(75,828)			(75,828)		1,167,333		200,415	200,415			L
594793-10-1	MICREL INC		05/18/2007	MORGAN STANLEY DEAN WITTER	606.000	7,442		4,588	6,533	(1,944)			(1,944)		4,588		2,853	2,853	18		L
595112-10-3	MICRON TECHNOLOGY, INC.		05/18/2007	BANC OF AMERICA SECURITIES	5,500.000	62,964		97,304	76,780	20,524			20,524		97,304		(34,340)	(34,340)			L
594918-10-4	MICROSOFT CORP.		06/15/2007	Various	121,200.000	3,714,606		1,890,342	57,568,515	(22,182,561)			(22,182,561)		1,815,981		1,898,625	1,898,625	159,509		L
59522J-10-3	MID AMERICA APT		04/11/2007	DISTRIBUTION	0.000	12,946		12,946							12,946						L
601073-10-9	MILLIPORE CORP.		05/18/2007	BANC OF AMERICA SECURITIES	400.000	29,958		21,740	26,640	(4,900)			(4,900)		21,740		8,218	8,218			L
601148-10-9	MILLS CORP		03/30/2007	TENDER OFFER	42,900.000	1,083,225		1,328,745	858,000	(129,129)			(129,129)		735,146		348,079	348,079	5,572		L
602720-10-4	MINE SAFETY APPLIANCES CO		05/30/2007	MORGAN STANLEY DEAN WITTER	34,100.000	1,450,131		1,387,532							1,387,532		62,599	62,599	7,502		L
608554-10-1	MOLEX INC.		05/22/2007	Various	33,000.000	999,864		998,554	34,793	(5,079)			(5,079)		986,647		13,217	13,217	2,558		L
61166W-10-1	MONSANTO CO.		05/18/2007	Various	15,800.000	974,872		702,290	845,733	(156,413)			(156,413)		702,290		272,582	272,582	3,800		V
611742-10-7	MONSTER WORLDWIDE		05/18/2007	BANC OF AMERICA SECURITIES	1,000.000	49,987		31,831	46,640	(14,809)			(14,809)		31,831		18,157	18,157			L
620076-10-9	MOTOROLA INC.		06/25/2007	Various	48,100.000	875,077		655,919	11,016,048	(2,366,673)			(2,366,673)		655,919		219,158	219,158	27,715		L
553530-10-6	MSC INDL DIRECT INC		05/30/2007	MORGAN STANLEY DEAN WITTER	30,019.000	1,476,770		1,408,436							1,408,436		68,334	68,334	774		L
624756-10-2	MUELLER INDUSTRIES INC		05/30/2007	MORGAN STANLEY DEAN WITTER	3,700.000	129,127		110,383							110,383		18,744	18,744	370		L
626717-10-2	MURPHY OIL CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	89,421		83,732	76,275	5,388			5,388		81,663		7,757	7,757	450		L
628530-10-7	MYLAN LABORATORIES		05/30/2007	Various	67,400.000	1,328,020		1,436,306	31,936	1,641			1,641		1,435,327		(107,308)	(107,308)	4,140		L
637071-10-1	NATIONAL OILWELL VA		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	122,257		64,760	79,534	(14,774)			(14,774)		64,760		57,497	57,497			L
637417-10-6	NATIONAL RETAIL PROPERTIES		04/26/2007	DISTRIBUTION	0.000	532		532							532						L
637640-10-3	NATIONAL SEMICONDUC		05/18/2007	BANC OF AMERICA SECURITIES	2,300.000	61,055		25,133	52,210	(27,077)			(27,077)		25,133		35,922	35,922	184		L
63935N-10-7	NAVIGANT CONSULTING SERVICES		06/11/2007	CANTOR, FITZGERALD & CO.	3,300.000	67,088		67,671	30,332	1,145			1,145		67,671		(583)	(583)			L
628782-10-4	NBTY INC		05/30/2007	CANTOR, FITZGERALD & CO.	4,000.000	208,139		101,554	166,280	(82,378)			(82,378)		83,902		124,237	124,237			L
628852-10-5	NCI BUILDING SYSTEMS INC.		05/30/2007	MORGAN STANLEY DEAN WITTER	24,800.000	1,247,406		1,397,487							1,397,487		(150,081)	(150,081)			L
62886E-10-8	NCR CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,400.000	73,013		18,596	59,864	(41,268)			(41,268)		18,596		54,417	54,417			L
640268-10-8	NEKTAR THERAPEUTICS		05/04/2007	WEEDEN & COMPANY	79,600.000	900,708		1,043,261							1,043,261		(142,554)	(142,554)			L
64120L-10-4	NETWORK APPLIANCE		05/25/2007	Various	223,867.000	7,917,030		8,029,620	3,419,992	(618,054)			(618,054)		8,027,322		(110,292)	(110,292)			L
648053-10-6	NEW PLAN EXCEL REALTY TRUST		04/23/2007	Various	111,000.000	3,678,028		2,341,700	3,050,280	(688,763)	(152)		(688,915)		2,340,233		1,337,795	1,337,795	50,143		L
650111-10-7	NEW YORK TIMES CO.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	27,020		39,980	26,796	10,213			10,213		37,009		(9,989)	(9,989)	193		L
651229-10-6	NEWELL RUBBERMAID C		05/18/2007	BANC OF AMERICA SECURITIES	2,000.000	60,487		50,411	57,900	(8,962)			(8,962)		48,938		11,549	11,549	420		L
651639-10-6	NEWMONT MINING CORP		05/18/2007	BANC OF AMERICA SECURITIES	3,400.000	133,217		106,993	153,510	(46,517)			(46,517)		106,993		26,224	26,224	340		L
65248E-10-4	NEWS CORPORATION		06/01/2007	Various	738,600.000	16,175,174		17,251,481	526,260	(100,276)			(100,276)		17,237,081		(1,061,907)	(1,061,907)	43,350		L
62913F-20-1	NII HOLDINGS INC		05/18/2007	Various	32,400.000	2,509,457		2,492,583							2,492,583		16,874	16,874			L
654106-10-3	NIKE INC.		05/18/2007	Various	166,700.000	8,941,035		7,839,783	3,832,461	(658,402)			(658,402)		7,826,138		1,114,897	1,114,897	45,473		L
665422-10-0	NOBLE CORPORATION		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	100,590		59,719	83,765	(24,047)			(24,047)		59,719		40,872	40,872	88		L
655663-10-2	NORDSON CORP.		04/05/2007	Various	13,900.000	647,306		642,736							642,736		4,570	4,570	2,433		L

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
655664-10-0	NORDSTROM		05/18/2007	BANC OF AMERICA SECURITIES	1,700.000	90,550		39,693	83,878	(44,185)			(44,185)		39,693		50,856	50,856	230		L
655844-10-8	NORFOLK SOUTHERN CO		05/30/2007	Various	15,100.000	862,160		717,710	804,640	(49,682)			(49,682)		717,710		144,450	144,450	6,883		L
666807-10-2	NORTHROP GRUMMAN CORP		05/18/2007	Various	9,300.000	714,482		463,110	1,421,700	(333,717)			(333,717)		463,110		251,372	251,372	3,618		L
670006-10-5	NOVELL, INC.		05/18/2007	BANC OF AMERICA SECURITIES	2,500.000	19,050		14,383	15,500	(1,117)			(1,117)		14,383		4,667	4,667			L
670008-10-1	NOVELLUS SYSTEMS		05/18/2007	BANC OF AMERICA SECURITIES	900.000	27,513		23,912	30,978	(7,550)			(7,550)		23,428		4,085	4,085			L
670346-10-5	NUCOR CORP.		06/12/2007	Various	132,900.000	8,172,766		7,652,508	3,777,006	(207,978)			(207,978)		7,652,508		520,257	520,257	87,942		L
67066G-10-4	NVIDIA CORP.		05/18/2007	BANC OF AMERICA SECURITIES	2,700.000	94,448		44,105	99,927	(55,822)			(55,822)		44,105		50,343	50,343			L
62944T-10-5	NVR INC		05/30/2007	MORGAN STANLEY DEAN WITTER	200.000	158,842		131,560							131,560		27,282	27,282			L
674599-10-5	OCCIDENTAL PETROLEU		05/18/2007	Various	23,800.000	1,271,972		1,086,892	2,631,937	(53,667)			(53,667)		1,086,892		185,080	185,080	19,725		L
676220-10-6	OFFICE DEPOT		05/18/2007	BANC OF AMERICA SECURITIES	2,200.000	77,298		30,460	83,974	(53,514)			(53,514)		30,460		46,838	46,838			L
67622P-10-1	OFFICEMAX INC		05/18/2007	BANC OF AMERICA SECURITIES	500.000	22,749		18,775	24,825	(6,050)			(6,050)		18,775		3,974	3,974	150		L
678026-10-5	OIL STATES INTL		05/30/2007	MORGAN STANLEY DEAN WITTER	7,400.000	282,692		218,410							218,410		64,282	64,282			L
680665-20-5	OLIN CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	7,100.000	143,683		122,999							122,999		20,684	20,684	1,420		L
670872-10-0	OM GROUP INC		06/28/2007	Various	28,700.000	1,817,668		1,450,317							1,450,317		367,351	367,351			L
681919-10-6	OMNICOM GROUP		05/18/2007	Various	1,300.000	134,785		73,142	3,857,526	(789,888)			(789,888)		73,142		61,643	61,643	9,550		L
683399-10-9	ONYX PHARMACEUTICALS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	4,800.000	150,708		139,656							139,656		11,052	11,052			L
68389X-10-5	ORACLE CORP.		05/18/2007	Various	125,400.000	2,383,911		2,129,896	9,889,780	(2,735,459)			(2,735,459)		2,129,896		254,014	254,014			L
688239-20-1	OSHKOSH TRUCK CORP.		05/18/2007	MORGAN STANLEY DEAN WITTER	12,942.000	772,984		676,220							676,220		96,765	96,765	2,588		L
67104A-10-1	OSI RESTAURANT PARTNERS INC		06/13/2007	CANTOR, FITZGERALD & CO.	20,064.000	824,016		542,577	786,509	(246,119)			(246,119)		540,389		283,626	283,626	2,608		L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		05/30/2007	Various	4,100.000	322,091		221,881	39,410	(22,577)			(22,577)		221,881		100,210	100,210	1,200		L
690732-10-2	OWENS & MINOR, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	17,000.000	598,758		572,259							572,259		26,499	26,499	2,890		L
693506-10-7	P P G INDUSTRIES, INC.		05/30/2007	Various	14,690.000	1,122,864		977,572	115,578	(27,554)			(27,554)		977,572		145,292	145,292	7,945		L
693718-10-8	PACCAR, INC.		05/18/2007	Various	1,900.000	163,834		67,944	3,141,160	(677,508)			(677,508)		67,944		95,890	95,890	107,515		L
69373H-10-6	PACER INTL		05/30/2007	MORGAN STANLEY DEAN WITTER	51,200.000	1,360,629		1,384,873							1,384,873		(24,244)	(24,244)	7,680		L
695257-10-5	PACTIV CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	37,256		13,027	39,259	(27,344)			(27,344)		11,915		25,341	25,341			L
696429-30-7	PALL CORP.		05/18/2007	Various	900.000	38,608		23,629	31,095	(7,466)			(7,466)		23,629		14,980	14,980	216		L
69840W-10-8	PANERA BREAD COMPANY		06/20/2007	Various	13,642.000	651,724		810,577							810,577		(158,853)	(158,853)			L
701094-10-4	PARKER-HANNIFIN CORP.		05/30/2007	Various	2,600.000	256,818		173,011	69,192	(36,847)			(36,847)		173,011		83,807	83,807	1,664		L
70159Q-10-4	PARKWAY PROPERTIES		06/11/2007	DISTRIBUTION	0.000	350		350							350						L
703395-10-3	PATTERSON COS. INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	37,705		19,006	39,061	(22,420)			(22,420)		16,642		21,064	21,064			L
703481-10-1	PATTERSON UTI ENERGY INC		05/30/2007	MORGAN STANLEY DEAN WITTER	69,000.000	1,827,672		1,493,960							1,493,960		333,711	333,711			L
704227-10-7	PAXAR CORP		06/15/2007	CANTOR, FITZGERALD & CO.	11,925.000	363,230		153,458	274,991	(122,527)			(122,527)		152,463		210,767	210,767			L
704326-10-7	PAYCHEX INC.		05/18/2007	Various	2,600.000	102,244		86,777	2,969,454	(168,556)			(168,556)		86,777		15,467	15,467	1,092		L
704549-10-4	PEABODY ENERGY		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	101,492		71,185	76,779	(5,594)			(5,594)		71,185		30,307	30,307	228		L
708160-10-6	PENNEY (J.C.) CO., INC.		05/18/2007	Various	87,050.000	6,704,698		6,087,537	3,353,556	(819,815)			(819,815)		6,087,537		617,161	617,161	24,973		L
709631-10-5	PENTAIR, INC.		05/18/2007	Various	22,475.000	704,039		692,230							692,230		11,809	11,809	5		L
713409-10-0	PEPSI BOTTLING GROU		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	37,251		21,683	34,001	(12,318)			(12,318)		21,683		15,569	15,569	242		L
713448-10-8	PEPSICO INC.		06/13/2007	Various	373,167.000	24,765,199		22,544,519	16,639,551	(964,058)			(964,058)		22,544,284		2,220,915	2,220,915	173,886		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
714046-10-9	PERKINELMER INC		05/18/2007	BANC OF AMERICA SECURITIES	900.000	22,943		4,212	20,007	(15,795)			(15,795)		4,212		18,731	18,731	126		L
717081-10-3	PFIZER INC.		05/18/2007	Various	211,000.000	5,762,854		5,318,110	14,831,117	605,512			605,512		5,252,479		510,376	510,376	227,253		L
717265-10-2	PHELPS DODGE		03/20/2007	Various	0.000				4,297,948	(1,703,354)			(1,703,354)						4,660		L
724479-10-0	PITNEY-BOWES		05/18/2007	Various	3,900.000	184,603		139,346	1,251,749	(146,320)			(146,320)		139,346		45,257	45,257	3,795		L
729251-10-8	PLUM CREEK TIMBER CO INC		05/18/2007	Various	1,400.000	55,757		31,152	55,790	(25,198)			(25,198)		31,152		24,605	24,605	1,486		L
69344F-10-6	PMC - SIERRA INC		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	11,804		11,232	10,736	496			496		11,232		572	572			L
731068-10-2	POLARIS INDUSTRIES INC		05/30/2007	MORGAN STANLEY DEAN WITTER	400.000	21,777		19,273							19,273		2,504	2,504	136		L
731572-10-3	POLO RALPH LAUREN C		05/18/2007	BANC OF AMERICA SECURITIES	400.000	37,769		19,850	31,064	(11,214)			(11,214)		19,850		17,919	17,919	20		L
737464-10-7	POST PROPERTIES, INC.		05/08/2007	DISTRIBUTION	0.000	541		541							541						L
74005P-10-4	PRAXAIR INC.		05/18/2007	Various	22,900.000	1,550,898		1,371,816	207,655	(83,716)			(83,716)		1,371,816		179,082	179,082	6,090		L
740065-10-7	PRE PAID LEGAL SERVICES, INC.		05/14/2007	CANTOR, FITZGERALD & CO.	5,100.000	322,100		99,678	199,563	(99,885)			(99,885)		99,678		222,422	222,422			L
740189-10-5	PRECISION CASTPARTS		05/31/2007	Various	37,604.000	4,480,764		1,443,858	2,387,540	(1,653,573)			(1,653,573)		1,443,858		3,036,906	3,036,906	1,938		L
740215-10-8	PRECISION DRILLING CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	1,000.000	25,546		23,306							23,306		2,240	2,240	168		L
74153Q-10-2	PRIDE INTL		04/25/2007	KBC FINANCIAL PRODUCTS USA INC	30,000.000	971,085		851,643							851,643		119,442	119,442			L
742718-10-9	PROCTER & GAMBLE		05/18/2007	Various	95,400.000	6,041,793		5,462,844	13,972,298	(1,617,515)			(1,617,515)		5,462,844		578,950	578,950	78,104		L
743410-10-2	PROLOGIS		05/18/2007	Various	1,900.000	154,396		101,253	115,463	(49,510)			(49,510)		101,253		53,143	53,143	684		L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	5,105.000	188,579		183,314	191,540	(8,226)			(8,226)		183,314		5,265	5,265			L
74460D-10-9	PUBLIC STORAGE		05/31/2007	Various	17,970.000	1,677,994		1,786,514	87,750	(8,229)			(8,229)		1,786,514		(108,520)	(108,520)	5,500		L
745867-10-1	PULTE HOMES INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	41,578		39,085	52,992	(13,907)			(13,907)		39,085		2,493	2,493	128		L
747277-10-1	QLOGIC CORP.		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	20,911		25,635	26,304	(2,183)			(2,183)		24,121		(3,210)	(3,210)			L
747525-10-3	QUALCOMM INC.		05/18/2007	Various	241,400.000	10,692,031		10,428,614	3,612,724	493,691			493,691		10,428,614		263,417	263,417	22,944		L
747620-10-2	QUANEX CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	3,500.000	166,563		137,573							137,573		28,990	28,990			L
74762E-10-2	QUANTA SERVICES		05/18/2007	MORGAN STANLEY DEAN WITTER	12,783.000	370,975		264,715							264,715		106,259	106,259			L
74834L-10-0	QUEST DIAGNOSTICS		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	58,233		29,639	63,600	(33,961)			(33,961)		29,639		28,595	28,595	240		L
749121-10-9	QWEST COMMUNICATIONS INTL		05/18/2007	Various	12,000.000	117,742		73,110	3,302,802	(280,416)			(280,416)		72,540		45,202	45,202			L
750438-10-3	RADIOSHACK CORP		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	34,294		22,154	18,458	3,696			3,696		22,154		12,140	12,140			L
754907-10-3	RAYONIER INC		06/06/2007	DISTRIBUTION	0.000	1,865		1,865							1,865						L
755111-50-7	RAYTHEON CO COM NEW		05/18/2007	Various	123,600.000	6,738,484		6,281,035	3,146,880	(576,858)			(576,858)		6,281,035		457,449	457,449	44,815		L
75605E-10-0	REALOGY CORPORATION		04/09/2007	CANTOR, FITZGERALD & CO.	14,075.000	421,158		163,534	426,754	(263,220)			(263,220)		163,534		257,624	257,624			L
758750-10-3	REGAL BELOIT CORP		04/12/2007	Various	37,900.000	1,700,871		1,803,897	981,937	(102,850)			(102,850)		1,803,897		(103,026)	(103,026)	7,924		L
758849-10-3	REGENCY CENTERS CORPORATION		05/14/2007	DISTRIBUTION	0.000	642		642							642						L
759509-10-2	RELIANCE STEEL & ALUMINUM		05/30/2007	MORGAN STANLEY DEAN WITTER	6,200.000	371,015		276,480							276,480		94,535	94,535	496		L
76009N-10-0	RENT-A-CENTER INC		03/29/2007	BANK OF AMERICA	0.000			65,422							65,422		(65,422)	(65,422)			L
767754-10-4	RITE AID CORP.		06/28/2007	DISTRIBUTION	0.000	7,676											7,676	7,676			U
770323-10-3	ROBERT HALF INTERNA		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	45,405		33,980	48,256	(14,276)			(14,276)		33,980		11,425	11,425	130		L
773903-10-9	ROCKWELL AUTOMATION		05/18/2007	Various	1,300.000	82,862		20,949	934,524	(51,744)			(51,744)		20,949		61,913	61,913	754		L
774341-10-1	ROCKWELL COLLINS		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	82,099		26,692	75,948	(49,256)			(49,256)		26,692		55,407	55,407	384		L
775371-10-7	ROHM & HAAS CO.		06/12/2007	Various	22,900.000	1,204,480		1,158,312	940,608	(48,974)			(48,974)		1,158,312		46,168	46,168	18,441		L
779382-10-0	ROWAN COS., INC.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	31,236		22,935	26,560	(3,625)			(3,625)		22,935		8,300	8,300	160		L

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
783549-10-8	RYDER SYSTEM, INC.		05/18/2007	BANC OF AMERICA SECURITIES	500.000	26,916		10,571	25,530	(14,959)			(14,959)		10,571		16,344	16,344	210		L
786514-20-8	SAFEWAY INC		05/18/2007	Various	9,500.000	332,795		288,968	1,043,712	(293,599)			(293,599)		235,361		97,434	97,434	3,103		L
79377W-10-8	SAKS HOLDINGS INC		06/07/2007	Various	389,200.000	8,433,517		7,823,273	623,700	(60,200)			(60,200)		7,725,117		708,400	708,400			L
79466L-30-2	SALESFORCE COM INC		06/25/2007	Various	247,700.000	10,622,979		9,974,565	4,082,400	17,611			17,611		9,974,565		648,414	648,414			L
80004C-10-1	SANDISK CORPORATION		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	66,128		88,330	64,545	23,785			23,785		88,330		(22,202)	(22,202)			L
800907-10-7	SANMINA-SCI CORP		05/18/2007	BANC OF AMERICA SECURITIES	3,900.000	13,938		17,531	13,455	3,155			3,155		16,610		(2,672)	(2,672)			L
803111-10-3	SARA LEE CORP		05/18/2007	Various	21,100.000	369,473		306,179	814,034	(118,820)			(118,820)		306,074		63,398	63,398	9,535		L
806605-10-1	SCHERING-PLOUGH		05/18/2007	Various	51,500.000	1,677,861		1,771,533	8,255,088	(1,162,027)			(1,162,027)		1,545,802		132,059	132,059	22,235		L
806857-10-8	SCHLUMBERGER LTD.		05/18/2007	Various	48,900.000	3,761,043		2,919,220	2,772,724	(240,307)			(240,307)		2,919,220		841,823	841,823	13,170		L
808627-10-3	SCIELE PHARMA INC.		06/04/2007	WARBURG DILLION READ LLC	51,400.000	1,315,820		1,239,254							1,239,254		76,566	76,566			L
811054-20-4	SCRIPPS (E. W.) 'A'		05/18/2007	BANC OF AMERICA SECURITIES	700.000	31,451		33,642	34,958	(1,328)			(1,328)		33,630		(2,179)	(2,179)	84		L
81211K-10-0	SEALED AIR CORP.(NE		05/18/2007	BANC OF AMERICA SECURITIES	1,200.000	39,825		9,071	38,952	(29,881)			(29,881)		9,071		30,755	30,755	240		L
812350-10-6	SEARS HOLDINGS CORP		05/18/2007	Various	700.000	125,911		95,731	3,273,124	(885,933)			(885,933)		91,739		34,172	34,172			L
816074-30-6	SEITEL INC		04/30/2007	DISTRIBUTION	0.000	1,091											1,091	1,091			U
81616X-10-3	SELECT COMFORT CORP		06/14/2007	Various	74,200.000	1,240,774		1,356,131							1,356,131		(115,357)	(115,357)			L
81725T-10-0	SENSIENT TECHNOLOGIES		05/18/2007	MORGAN STANLEY DEAN WITTER	11,984.000	310,021		302,034							302,034		7,987	7,987	1,917		L
817320-10-4	SEQUA CORPORATION		05/09/2007	CANTOR, FITZGERALD & CO.	2,300.000	255,637		274,160							274,160		(18,523)	(18,523)			L
824348-10-6	SHERWIN-WILLIAMS		05/18/2007	BANC OF AMERICA SECURITIES	800.000	53,922		17,412	50,864	(33,452)			(33,452)		17,412		36,510	36,510	504		L
826552-10-1	SIGMA-ALDRICH		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	47,116		35,166	42,746	(7,580)			(7,580)		35,166		11,950	11,950	127		L
828806-10-9	SIMON PROPERTY GROU		06/15/2007	Various	21,100.000	2,136,892		1,758,034	2,674,330	(491,766)			(491,766)		1,763,916		372,977	372,977	22,816		L
83066R-10-7	SKILLED HEALTHCARE GROUP INC		05/17/2007	CANTOR, FITZGERALD & CO.	32,100.000	509,609		497,550							497,550		12,059	12,059			L
832110-10-0	SMITH INTERNATIONAL		05/30/2007	Various	7,600.000	416,756		299,087	61,605	(12,487)			(12,487)		299,087		117,670	117,670	270		L
833034-10-1	SNAP-ON INC		05/18/2007	BANC OF AMERICA SECURITIES	400.000	20,985		9,240	19,056	(9,816)			(9,816)		9,240		11,744	11,744	216		L
834182-10-7	SOLECTRON CORP		05/18/2007	BANC OF AMERICA SECURITIES	6,700.000	22,201		19,987	21,574	(1,587)			(1,587)		19,987		2,214	2,214			L
835495-10-2	SONOCO PRODUCTS CO.		05/30/2007	PRUDENTIAL SECURITIES, INCORPORATED	40,000.000	1,737,033		1,496,694							1,496,694		240,339	240,339	10,400		L
835898-10-7	SOTHEBY'S		05/18/2007	MORGAN STANLEY DEAN WITTER	6,354.000	285,673		248,306							248,306		37,367	37,367	635		L
83616T-10-8	SOURCEFIRE		04/10/2007	MORGAN STANLEY DEAN WITTER	6,400.000	75,895		110,389							110,389		(34,495)	(34,495)			L
84265V-10-5	SOUTHERN COPPER CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	3,000.000	257,803		209,300							209,300		48,503	48,503	4,500		L
844741-10-8	SOUTHWEST AIRLINES		05/18/2007	BANC OF AMERICA SECURITIES	5,800.000	83,993		95,259	88,856	6,403			6,403		95,259		(11,266)	(11,266)	52		L
84610H-10-8	SOVRAN SELF STORAGE		04/03/2007	DISTRIBUTION	0.000	705		705							705						L
86330E-63-8	SPDR OIL & GAS EQUIP SVS		06/29/2007	Various	511,920.000	16,559,207		15,258,540							15,258,540		1,300,668	1,300,668	29,614		L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		01/19/2007	PRUDENTIAL SECURITIES, INCORPORATED	0.000				46,748,762	(4,517,347)			(4,517,347)						261,654		L
847560-10-9	SPECTRA ENERGY CORP		05/18/2007	Various	17,800.000	470,063		435,742							435,742		34,321	34,321	7,788		L
848568-30-9	SPIRIT FINANCE CORPORATION		04/11/2007	DISTRIBUTION	0.000	46,332		46,332							46,332						L
852061-10-0	SPRINT NEXTEL CORP		05/18/2007	Various	82,600.000	1,690,538		1,560,886	1,560,314	(15,363)			(15,363)		1,544,951		145,587	145,587	2,065		L
784635-10-4	SPX CORP		04/03/2007	LEHMAN BROTHERS INC.	9,600.000	674,409		672,000							672,000		2,409	2,409	2,400		L
790849-10-3	ST JUDE MEDICAL		05/18/2007	Various	17,300.000	745,797		633,105	142,584	(78,822)			(78,822)		633,105		112,693	112,693			L
854616-10-9	STANLEY WORKS		05/30/2007	Various	3,500.000	216,010		183,923	35,203	(3,589)			(3,589)		183,923		32,087	32,087	210		L
85472N-10-9	STANTEC INC		05/30/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	7,700.000	246,014		212,602							212,602		33,412	33,412			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
855030-10-2	STAPLES INC.		06/08/2007	Various	332,000.000	8,249,307		8,191,924	4,280,010	(683,740)			(683,740)		8,191,924		57,383	57,383	94,975		L
855244-10-9	STARBUCKS CORP.		06/25/2007	Various	615,700.000	18,388,867		19,129,494	6,393,310	(701,336)			(701,336)		19,129,494		(740,627)	(740,627)			L
85590A-40-1	STARWOOD HOTELS AND RESORTS		05/18/2007	Various	6,400.000	444,031		324,666	406,250	(82,632)			(82,632)		324,666		119,366	119,366	2,730		L
858119-10-0	STEEL DYNAMICS INC		05/30/2007	MORGAN STANLEY DEAN WITTER	10,964.000	518,452		412,698							412,698		105,755	105,755	1,645		L
863307-10-4	STREETTRACKS GOLD TRUST		06/27/2007	Various	35,727.000	2,300,542		2,232,562	1,841,118	(16,006)			(16,006)		2,232,562		67,980	67,980			L
863667-10-1	STRYKER CORP.		05/18/2007	Various	156,000.000	10,055,300		8,821,753	3,240,468	(220,696)			(220,696)		8,821,753		1,233,547	1,233,547	6,160		L
866674-10-4	SUN COMMUNITIES		04/11/2007	DISTRIBUTION	0.000	15,754		15,754							15,754						L
866810-10-4	SUN MICROSYSTEMS, INC.		06/14/2007	Various	3,363,812.000	18,422,666		19,589,015	4,806,391	(702,427)			(702,427)		19,564,052		(1,141,386)	(1,141,386)			L
86764P-10-9	SUNOCO INC.		05/30/2007	Various	3,200.000	249,039		182,606	62,360	(21,844)			(21,844)		182,606		66,433	66,433	1,130		L
86800C-10-4	SUNTECH POWER HOLDINGS CO LTD		05/31/2007	MCMAHAN SECURITIES CO LP	12,000.000	408,554		416,520							416,520		(7,966)	(7,966)			L
868536-10-3	SUPER VALU STORES, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	75,762		48,185	57,200	(9,015)			(9,015)		48,185		27,577	27,577	264		L
868157-10-8	SUPERIOR ENERGY SERVICES INC		05/18/2007	MORGAN STANLEY DEAN WITTER	69.000	2,755		2,233							2,233		522	522			L
870756-10-3	SWIFT TRANSPORTATION CO INC		05/10/2007	CANTOR, FITZGERALD & CO.	14,500.000	456,802		240,432	380,915	(141,001)			(141,001)		239,914		216,889	216,889			L
871503-10-8	SYMANTEC CORP.		06/13/2007	Various	289,600.000	5,727,817		5,315,888	4,180,425	(990,401)			(990,401)		5,307,676		420,141	420,141			L
871829-10-7	SYSCO CORP.		05/18/2007	Various	4,700.000	157,723		68,539	4,731,012	(856,673)			(856,673)		68,539		89,184	89,184	25,346		L
874918-10-5	TALX INC		05/15/2007	CANTOR, FITZGERALD & CO.	10,700.000	379,619		98,410	293,715	(195,305)			(195,305)		98,410		281,210	281,210	1,070		L
875465-10-6	TANGER FACTORY OUTLETS		04/26/2007	DISTRIBUTION	0.000	5,123		5,123							5,123						L
87612E-10-6	TARGET CORP.		05/18/2007	Various	6,500.000	377,992		182,845	10,440,150	(1,495,643)			(1,495,643)		182,845		195,147	195,147	22,380		L
876664-10-3	TAUBMAN CENTERS INC		06/27/2007	DISTRIBUTION	0.000	8,645		8,645							8,645						L
878742-20-4	TECK COMINCO LTD		05/30/2007	MORGAN STANLEY DEAN WITTER	2,100.000	85,846		73,291							73,291		12,555	12,555			L
878895-20-0	TECUMSEH PRODUCTS CO - CL A		05/18/2007	MORGAN STANLEY DEAN WITTER	340.000	5,334		6,013	5,746	203			203		5,949		(615)	(615)			L
879131-10-0	TEKTRONIX INC.		05/18/2007	BANC OF AMERICA SECURITIES	700.000	20,510		10,462	20,419	(9,957)			(9,957)		10,462		10,048	10,048	84		L
879369-10-6	TELEFLEX, INC.		05/30/2007	MORGAN STANLEY DEAN WITTER	3,200.000	251,388		209,626							209,626		41,762	41,762	1,024		L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		05/18/2007	MORGAN STANLEY DEAN WITTER	2,845.000	166,978		161,391							161,391		5,588	5,588	277		L
879664-10-0	TELLABS, INC.		05/18/2007	Various	92,100.000	908,542		985,920	34,884	(10,233)			(10,233)		985,920		(77,377)	(77,377)			L
879868-10-7	TEMPLE-INLAND, INC.		05/18/2007	BANC OF AMERICA SECURITIES	800.000	49,835		24,934	36,824	(11,890)			(11,890)		24,934		24,901	24,901	224		L
88033G-10-0	TENET HEALTHCARE CORP CO		05/18/2007	BANC OF AMERICA SECURITIES	3,500.000	23,929		43,718	24,395	12,573			12,573		36,968		(13,039)	(13,039)			L
880770-10-2	TERADYNE, INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	25,361		21,953	22,440	(497)			(497)		21,943		3,418	3,418			L
880779-10-3	TEREX CORP.		05/30/2007	Various	3,500.000	285,853		230,495	51,664	1,349			1,349		230,495		55,357	55,357			L
882508-10-4	TEXAS INSTRUMENTS		05/18/2007	Various	50,400.000	1,826,410		1,430,501	10,079,683	(2,155,796)			(2,155,796)		1,430,501		395,909	395,909	1,824		L
883203-10-1	TEXTRON, INC.		05/18/2007	Various	900.000	94,679		12,237	2,081,694	(224,193)			(224,193)		12,237		82,442	82,442	9,143		L
427866-10-8	THE HERSHEY COMPANY		05/18/2007	BANC OF AMERICA SECURITIES	1,300.000	67,211		29,512	64,740	(35,228)			(35,228)		29,512		37,699	37,699	351		L
883556-10-2	THERMO FISHER SCIEN		05/18/2007	Various	15,700.000	844,482		767,229	208,334	(7,016)			(7,016)		767,229		77,253	77,253			L
884315-10-2	THOMAS & BETTS CORP.		05/30/2007	MORGAN STANLEY DEAN WITTER	600.000	34,325		30,454							30,454		3,871	3,871			L
886423-10-2	TIDEWATER, INC.		05/30/2007	MORGAN STANLEY DEAN WITTER	3,000.000	194,998		156,460							156,460		38,538	38,538			L
886547-10-8	TIFFANY & CO.		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	56,288		43,285	43,164	(95)			(95)		43,069		13,219	13,219	220		L
887317-10-5	TIME WARNER INC.		05/18/2007	Various	188,090.000	3,961,189		3,047,921	16,194,737	(3,953,221)			(3,953,221)		3,047,921		913,268	913,268	43,071		L
887319-10-1	TIME WARNER TELECOM INC		04/24/2007	Various	733,858.000	14,953,258		15,721,239	946,675	24,247			24,247		15,721,239		(767,981)	(767,981)			L
872540-10-9	TJX COS INC NEW		05/18/2007	Various	33,440.000	918,786		724,865	2,094,509	(453,092)			(453,092)		724,865		193,921	193,921	5,350		L
88889T-10-7	TODCO		05/30/2007	MORGAN STANLEY DEAN WITTER	8,700.000	419,722		297,698							297,698		122,024	122,024			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/20/2007	VARIOUS	0.720			21	24	(3)			(3)		20		(20)	(20)			L
891092-10-8	TORO CO.		05/30/2007	MORGAN STANLEY DEAN WITTER	600.000	35,593		31,663							31,663		3,930	3,930			L
896047-10-7	TRIBUNE CO.		05/31/2007	Various	6,600.000	213,748		156,031	1,341,669	(17,866)			(17,866)		142,942		70,806	70,806	1,188		L
896522-10-9	TRINITY INDS INC		05/18/2007	Various	18,046.000	751,166		723,374							723,374		27,792	27,792	2		L
902124-10-6	TYCO INTERNATIONAL LTD		05/18/2007	Various	54,300.000	1,752,511		1,197,674	4,178,784	(656,595)			(656,595)		1,197,674		554,837	554,837	24,826		L
902494-10-3	TYSON FOODS, INC. CLASS A		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	41,841		33,706	31,255	2,221			2,221		33,476		8,365	8,365	76		L
91274F-10-4	U STORE IT		04/04/2007	DISTRIBUTION	0.000	10,953		10,953							10,953						L
902549-80-7	UAL CORP		02/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	0.000				624,800	(115,814)			(115,814)								L
903441-10-3	UAP HOLDING CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	1,000.000	28,858		25,648							25,648		3,210	3,210	225		L
902653-10-4	UDR INC		04/12/2007	Various	6,400.000	197,781		219,850							219,850		(22,068)	(22,068)	1,915		L
907818-10-8	UNION PAC CORP		05/18/2007	Various	7,400.000	882,929		544,025	1,536,734	(224,279)			(224,279)		544,025		338,904	338,904	6,095		L
909214-10-8	UNISYS CORP.		05/18/2007	BANC OF AMERICA SECURITIES	2,400.000	19,946		20,442	18,816	(6,201)			(6,201)		12,615		7,331	7,331			L
91324P-10-2	UNITED HEALTH GROUP		05/18/2007	Various	157,500.000	8,374,613		8,572,493	8,161,587	102,943			102,943		8,572,493		(197,880)	(197,880)	4,557		L
911312-10-6	UNITED PARCEL SERVI		05/18/2007	Various	8,100.000	566,973		481,948	10,497,200	(229,038)			(229,038)		481,948		85,024	85,024	60,498		L
912909-10-8	UNITED STATES STEEL CORP		06/12/2007	Various	9,300.000	1,050,334		691,937	65,826	(14,357)			(14,357)		691,937		358,397	358,397	3,260		L
913004-10-7	UNITED STATIONERS, INC.		06/07/2007	Various	4,700.000	309,600		225,672	98,049	(15,581)			(15,581)		225,672		83,928	83,928			L
913016-30-9	UNITED SURGICAL PARTNERS INT'L		04/18/2007	CANTOR, FITZGERALD & CO.	11,850.000	367,344		261,642	335,948	(74,305)			(74,305)		261,642		105,702	105,702			L
913017-10-9	UNITED TECHNOLOGIES		05/18/2007	Various	40,000.000	2,741,123		2,256,480	475,152	(326,822)			(326,822)		2,256,480		484,643	484,643	12,614		L
918204-10-8	V.F. CORP.		05/18/2007	BANC OF AMERICA SECURITIES	700.000	63,288		24,149	57,456	(33,307)			(33,307)		24,149		39,139	39,139	385		L
91913Y-10-0	VALERO ENERGY		05/30/2007	Various	276,000.000	19,104,075		17,559,724	3,581,200	289,566			289,566		17,552,692		1,551,382	1,551,382	12,814		L
920253-10-1	VALMONT INDUSTRIES INC		05/16/2007	CANTOR, FITZGERALD & CO.	4,700.000	290,124		92,710	260,803	(168,093)			(168,093)		92,710		197,414	197,414	893		L
922908-62-9	VANGUARD MID-CAP ETF		05/18/2007	Various	6,594,766.000	526,573,273		377,862,713	514,530,240	(104,456,077)			(104,456,077)		377,862,713		148,710,560	148,710,560	112,111		L
922908-75-1	VANGUARD SMALL CAP VIPERS		01/04/2007	WARBURG DILLION READ LLC	0.000				22,588,770	(517,021)			(517,021)								L
92220P-10-5	VARIAN MEDICAL SYST		05/18/2007	BANC OF AMERICA SECURITIES	900.000	37,307		5,013	42,813	(37,800)			(37,800)		5,013		32,294	32,294			L
92343E-10-2	VERISIGN INC.		05/18/2007	BANC OF AMERICA SECURITIES	1,900.000	50,740		45,590	45,695	(105)			(105)		45,590		5,150	5,150			L
92343V-10-4	VERIZON COMMUNICATIONS		05/18/2007	Various	204,820.000	8,135,784		6,801,285	6,111,456	(1,123,633)			(1,123,633)		6,731,642		1,404,142	1,404,142	130,900		L
92553P-20-1	VIACOM INC CLASS B		05/18/2007	Various	5,400.000	231,565		224,586	5,969,865	(54,847)			(54,847)		224,586		6,979	6,979			L
92553Q-20-9	VIASYS HEALTHCARE INC		06/20/2007	CANTOR, FITZGERALD & CO.	8,500.000	362,944		147,909	236,470	(90,976)			(90,976)		145,494		217,450	217,450			L
G93762-20-4	VISTAPRINT LTD		05/09/2007	MORGAN STANLEY DEAN WITTER	24,400.000	890,989		823,767	278,124	(39,896)			(39,896)		823,767		67,222	67,222			L
92858J-10-8	VOCUS INC		05/18/2007	MORGAN STANLEY DEAN WITTER	13,500.000	314,961		324,689							324,689		(9,728)	(9,728)			L
929042-10-9	VORNADO REALTY TRUS		05/18/2007	Various	10,300.000	1,255,998		1,215,716	2,126,312	(458,203)			(458,203)		1,211,592		44,406	44,406	11,879		L
929160-10-9	VULCAN MATERIALS		05/18/2007	BANC OF AMERICA SECURITIES	700.000	80,065		39,052	62,909	(23,857)			(23,857)		39,052		41,013	41,013	322		L
931422-10-9	WALGREEN CO.		05/18/2007	Various	378,960.000	17,474,730		16,617,289	15,919,241	(789,145)			(789,145)		16,612,968		861,762	861,762	29,958		L
931142-10-3	WAL-MART STORES		05/18/2007	Various	18,600.000	878,794		184,352	21,659,805	(990,320)			(990,320)		184,352		694,442	694,442	174,947		L
254687-10-6	WALT DISNEY CO.		06/13/2007	Various	60,400.000	2,359,764		1,679,511	2,114,459	(629,836)			(629,836)		1,679,511		680,253	680,253	19,127		L
94106L-10-9	WASTE MANAGEMENT IN		05/18/2007	Various	9,700.000	373,018		289,949	720,692	(114,224)			(114,224)		257,722		115,296	115,296	3,623		L
941848-10-3	WATERS CORPORATION		05/18/2007	BANC OF AMERICA SECURITIES	800.000	49,039		37,340	39,176	(12,726)			(12,726)		26,450		22,590	22,590			L
942622-20-0	WATSCO INC		05/30/2007	MORGAN STANLEY DEAN WITTER	1,900.000	115,483		96,495							96,495		18,988	18,988	627		L
942683-10-3	WATSON PHARMACEUTIC		05/18/2007	BANC OF AMERICA SECURITIES	800.000	25,277		31,942	20,824	9,657			9,657		30,481		(5,204)	(5,204)			L
94767L-10-9	WEBEX COMMUNICATIONS INC		05/21/2007	CANTOR, FITZGERALD & CO.	12,300.000	700,453		242,566	429,147	(187,970)			(187,970)		241,177		459,277	459,277			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
948741-10-3	WEINGARTEN REALTY		06/06/2007	DISTRIBUTION	0.000	3,282		3,282							3,282						L
94946T-10-6	WELLCARE HEALTH PLANS		05/30/2007	MORGAN STANLEY DEAN WITTER	930.000	84,223		77,371							77,371		6,853	6,853			L
949702-10-4	WELLMAN, INC		04/02/2007	CANTOR, FITZGERALD & CO.	10,200.000	36,581		123,428	32,538	54,442			54,442		86,980		(50,400)	(50,400)	204		L
94973V-10-7	WELLPOINT INC.		05/18/2007	Various	4,700.000	399,891		286,448	15,501,930	(596,717)			(596,717)		286,448		113,443	113,443			L
950590-10-9	WENDY'S INTERNATION		05/18/2007	BANC OF AMERICA SECURITIES	900.000	35,220		18,837	29,781	(10,944)			(10,944)		18,837		16,383	16,383	189		L
959319-10-4	WESTERN FEFINING INC		05/30/2007	BEAR STEARNS SECURITIES CORP.	50,200.000	2,331,990		1,453,566							1,453,566		878,424	878,424	2,008		L
959802-10-9	WESTERN UNION CO		05/18/2007	Various	5,800.000	125,282		52,216	3,804,674	(467,696)			(467,696)		52,216		73,066	73,066			L
962166-10-4	WEYERHAEUSER CO COM		05/18/2007	Various	6,400.000	509,638		368,471	2,041,785	(258,658)			(258,658)		368,471		141,167	141,167	31,695		L
92925E-10-8	W-H ENERGY SERVICES INC		05/30/2007	MORGAN STANLEY DEAN WITTER	8,900.000	561,184		373,751							373,751		187,433	187,433			L
963320-10-6	WHIRLPOOL CORP		05/30/2007	Various	2,300.000	257,008		203,574	41,510	2,643			2,643		203,574		53,434	53,434	1,204		L
966837-10-6	WHOLE FOODS MARKET		05/18/2007	BANC OF AMERICA SECURITIES	1,100.000	43,640		80,632	51,623	29,009			29,009		80,632		(36,992)	(36,992)	396		L
969457-10-0	WILLIAMS COS.		05/31/2007	Various	40,539.000	1,261,113		849,894	3,315,647	(326,178)			(326,178)		849,894		411,219	411,219	6,843		V
96950F-10-4	WILLIAMS PARTNERS LP		05/30/2007	MORGAN STANLEY DEAN WITTER	100.000	4,693		4,296							4,296		397	397	50		L
969904-10-1	WILLIAMS SONOMA, INC.		06/12/2007	BERNSTEIN (SANFORD C.) & CO., INC.	19,000.000	621,689		677,479							677,479		(55,790)	(55,790)	2,185		L
97381W-10-4	WINDSTREAM CORPORAT		05/18/2007	BANC OF AMERICA SECURITIES	3,500.000	51,466		42,819	49,770	(6,951)			(6,951)		42,819		8,648	8,648	1,750		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		05/30/2007	MORGAN STANLEY DEAN WITTER	2,400.000	50,046		44,531							44,531		5,515	5,515			L
92931A-10-8	WRC MEDIA 144A		04/06/2007	MERGER	777.000	221											221	221			U
982330-10-5	WRIGHT EXPRESS CORP		05/30/2007	MORGAN STANLEY DEAN WITTER	4,100.000	142,323		117,044							117,044		25,279	25,279			L
982526-10-5	WRIGLEY (WM) JR.		05/18/2007	BANC OF AMERICA SECURITIES	1,600.000	91,992		89,928	82,752	7,176			7,176		89,928		2,064	2,064	874		L
983024-10-0	WYETH		05/18/2007	Various	32,300.000	1,823,618		1,306,013	2,143,732	(745,406)			(745,406)		1,306,013		517,604	517,604	18,460		L
98310W-10-8	WYNDHAM WORLDWIDE		05/18/2007	BANC OF AMERICA SECURITIES	1,500.000	54,492		25,156	48,030	(22,874)			(22,874)		25,156		29,336	29,336			L
984121-10-3	XEROX CORP.		05/30/2007	Various	30,300.000	551,720		400,198	2,025,525	(409,360)			(409,360)		397,334		154,386	154,386			L
983919-10-1	XILINX INC		05/18/2007	Various	2,600.000	75,994		104,800	1,809,560	146,166			146,166		62,030		13,964	13,964	546		L
98385X-10-6	XTO ENERGY INC.		05/18/2007	Various	17,600.000	982,575		862,642	188,200	(87,514)			(87,514)		862,642		119,933	119,933	696		L
984332-10-6	YAHOO INC.		06/19/2007	Various	597,586.000	17,406,797		19,307,742	5,492,990	1,382,197			1,382,197		18,705,070		(1,298,273)	(1,298,273)			L
988498-10-1	YUM! BRANDS INC		05/18/2007	Various	2,000.000	133,587		32,773	3,039,960	(638,574)			(638,574)		32,773		100,814	100,814	900		L
98956P-10-2	ZIMMER HOLDINGS		06/15/2007	Various	95,400.000	8,415,779		6,798,434	7,375,558	(728,112)			(728,112)		6,763,964		1,651,814	1,651,814			L
D1626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	04/24/2007	ALLIANCE BERNSTEIN	62,500.000	1,279,811		1,324,854	1,359,563	(86,055)			(86,055)	51,347	1,324,854	(3,426)	(41,617)	(45,043)	1,625		U
09067J-10-9	BIOVAIL CORP INT'L NEW	T	05/30/2007	BANC OF AMERICA SECURITIES	69,800.000	1,686,524		1,433,748							1,433,748		252,776	252,776	52,350		L
462622-10-1	IPSCO INC COM NPV	C	05/29/2007	Various	4,041.314	590,975		377,000	379,358	(15,593)			(15,593)	13,235	377,000	(2,177)	216,152	213,975	1,395		U
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	05/04/2007	ALLIANCE BERNSTEIN	37,326.000	467,001		484,128							484,128	30,069	(47,196)	(17,127)	10,167		U
G1150G-11-1	ACCENTURE LTD	F	05/16/2007	LEHMAN BROTHERS INC.	26,300.000	1,049,543		1,020,369							1,020,369		29,174	29,174			L
G24182-10-0	COOPER INDUSTRIES	F	05/30/2007	BANC OF AMERICA SECURITIES	2,200.000	114,684		61,486	67,823	(38,594)			(38,594)		61,486		53,198	53,198	648		L
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	05/30/2007	Various	10,600.000	519,246		392,045	348,257	(30,055)			(30,055)		392,045		127,201	127,201	4,536		L
G6359F-10-3	NABORS INDUSTRIES L	F	05/18/2007	BANC OF AMERICA SECURITIES	2,400.000	86,432		72,302	71,472	830			830		72,302		14,130	14,130			L
G95089-10-1	WEATHERFORD INTERNA	F	05/18/2007	Various	16,600.000	907,779		845,896	693,714	152,182			152,182		845,896		61,882	61,882			L
G90078-10-9	TRANSOCEAN INC.	F	05/18/2007	Various	18,500.000	1,682,149		1,306,420	946,413	(159,170)			(159,170)		1,306,420		375,729	375,729			L
F13587-12-0	CAP GEMINI	D	06/29/2007	ALLIANCE BERNSTEIN	25,695.000	1,842,237		895,746	1,580,242	(576,979)			(576,979)	(107,517)	895,746	80,325	866,165	946,491	24,557		U
F17114-10-3	EADS(EURO AERO DEF EUR1	D	06/29/2007	ALLIANCE BERNSTEIN	30,190.000	965,115		901,957	1,029,479	(116,023)			(116,023)	(11,500)	901,957	29,963	33,196	63,159	4,158		U
F12033-13-4	GROUPE DANONE	D	06/29/2007	ALLIANCE BERNSTEIN	39,902.000	4,771,375		4,025,819	4,456,505	(264,861)			(264,861)	(165,826)	4,025,819	272,982	472,574	745,556	28,277		U
D16212-14-0	CONTINENTAL AG	D	04/05/2007	ALLIANCE BERNSTEIN	2,346.000	314,065		77,465	272,542	(159,921)			(159,921)	(35,156)	77,465	12,851	223,749	236,600	903		U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.	F	04/09/2007	INVESTMENT TECHNOLOGY GROUP, INC.	48,300.000	823,744		932,108	456,722	20,468			20,468		932,108		(108,365)	(108,365)			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Y1505F-10-7	CHINA MOBILE HK LTD 941	D	04/26/2007	ALLIANCE BERNSTEIN	139,000.000	1,301,600		1,111,517	1,201,041	(88,794)			(88,794)	(730)	1,111,517	(5,171)	195,255	190,084			U
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	06/20/2007	ALLIANCE BERNSTEIN	48,500.000	168,743		131,387							131,387	(148)	37,504	37,355	2,147		U
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/12/2007	ALLIANCE BERNSTEIN	19,500.000	240,076		191,613	217,757	(25,981)			(25,981)	(162)	191,613	(758)	49,221	48,462	1,747		U
G25508-10-5	CRH ORD EUR0.32	D	06/29/2007	ALLIANCE BERNSTEIN	4,191.000	207,544		74,792	174,304	(77,028)			(77,028)	(22,484)	74,792	12,887	119,866	132,753	2,185		L
T3643A-14-5	ENI SPA	D	05/10/2007	ALLIANCE BERNSTEIN	71,578.000	2,395,908		1,358,200	2,404,949	(809,801)			(809,801)	(236,948)	1,358,200	185,089	852,619	1,037,708			U
J11257-10-2	DAIICHI SANKYO CO NPV	D	06/14/2007	ALLIANCE BERNSTEIN	90,300.000	2,423,795		2,714,790	1,717,065	(84,238)			(84,238)	36,895	2,714,790	(67,269)	(223,726)	(290,995)	22,002		U
J11508-12-4	DAIWA HOUSE INDS JPY50	D	06/14/2007	ALLIANCE BERNSTEIN	103,000.000	1,465,192		1,780,696	1,789,316	(21,169)			(21,169)	13,228	1,780,696	(49,047)	(266,457)	(315,504)	16,731		U
J12075-10-7	DENSO CORP	D	05/11/2007	ALLIANCE BERNSTEIN	28,300.000	986,669		1,136,450	205,982	276			276	973	1,136,450	4,338	(154,119)	(149,781)	5,537		L
J22848-10-5	HOYA CORPORATION	D	02/09/2007	ALLIANCE BERNSTEIN	0.000				845,020	(457,913)			(457,913)	(28,137)							U
J2817M-10-0	JFE HOLDINGS INC NPV	D	06/14/2007	ALLIANCE BERNSTEIN	17,900.000	1,085,150		487,810	920,883	(547,401)			(547,401)	114,328	487,810	(67,115)	664,455	597,340	10,170		U
J45013-10-9	MITSUI O.S.K.LINES JPY50	D	04/18/2007	ALLIANCE BERNSTEIN	76,000.000	877,108		530,291	748,828	(227,246)			(227,246)	8,710	530,291	(5,834)	352,651	346,817	6,753		U
J49076-11-0	NGK INSULATORS JPY50	D	06/05/2007	ALLIANCE BERNSTEIN	26,000.000	580,187		495,646							495,646	(3,697)	88,238	84,541	1,901		U
J58472-11-9	NITTO DENKO	D	04/26/2007	ALLIANCE BERNSTEIN	10,000.000	441,964		609,238	500,190	105,722			105,722	3,326	609,238	(1,374)	(165,900)	(167,274)	2,832		L
J77497-11-3	SUMITOMO HEAVY IND NPV	D	06/29/2007	ALLIANCE BERNSTEIN	145,000.000	1,672,450		829,787	1,521,195	(755,944)			(755,944)	64,536	829,787	(48,758)	891,421	842,663			U
J92676-11-3	TOYOTA MOTOR	D	05/11/2007	ALLIANCE BERNSTEIN	88,600.000	5,359,303		4,250,078	5,391,083	(1,651,341)			(1,651,341)	31,095	4,250,078	(21,956)	1,131,181	1,109,225	45,713		L
02364W-10-5	AMERICA MOVIL SAB DE CV	F	06/28/2007	ALLIANCE BERNSTEIN	12,100.000	752,931		468,407	547,162	(78,755)			(78,755)		468,407		284,525	284,525			L
677862-10-4	LUKOIL OIL COMPANY SPON ADR REP 1 ORD	F	04/30/2007	ALLIANCE BERNSTEIN	16,960.000	1,366,131		1,398,618	1,463,648	(65,030)			(65,030)		1,398,618		(32,487)	(32,487)			U
S84594-14-2	TIGER BRANDS ZAR0.1	D	06/19/2007	ALLIANCE BERNSTEIN	24,900.000	682,676		488,243	603,893	(87,693)			(87,693)	(27,956)	488,243	24,016	170,417	194,433	14,450		U
Y70334-10-0	POSCO KRW5000	D	05/08/2007	ALLIANCE BERNSTEIN	1,900.000	832,709		474,461	558,410	(68,478)			(68,478)	(15,471)	474,461	17,247	341,001	358,248	12,030		U
W10020-11-8	ATLAS COPCO AB-A REDEMPTION	D	06/11/2007	ALLIANCE BERNSTEIN	78,186.000	442,470		446,518							446,518	(3,821)	(228)	(4,048)			U
W10020-11-8	ATLAS COPCO AB-A S HS	D	06/26/2007	DISTRIBUTION	0.000	446,518		446,518		(446,518)			(446,518)		446,518						L
H01301-10-2	ALCON, INC	F	06/15/2007	Various	42,300.000	5,683,223		5,965,358							5,965,358		(282,134)	(282,134)	68,971		L
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	06/27/2007	ALLIANCE BERNSTEIN	13,949.000	2,395,150		1,903,202	2,503,846	(617,749)			(617,749)	17,105	1,903,202	(37,709)	529,657	491,948	30,878		U
G2915P-10-7	EASYJET ORD GBP0.25	D	05/09/2007	ALLIANCE BERNSTEIN	87,741.000	1,058,821		1,220,737							1,220,737	24,971	(186,886)	(161,916)			U
G69651-10-0	PEARSON	D	06/29/2007	ALLIANCE BERNSTEIN	10,905.000	183,115		189,754							189,754	3,473	(10,112)	(6,639)	3,363		U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	04/27/2007	ALLIANCE BERNSTEIN	28,285.000	978,839		970,476							970,476	23,554	(15,191)	8,363			U
787103-10-0	SAINSBURY(J) ORD GBP0.25	D	04/25/2007	ALLIANCE BERNSTEIN	437,625.000	5,042,104		2,413,456	3,505,197	(796,905)			(796,905)	(294,836)	2,413,456	291,739	2,336,909	2,628,648	22,495		U
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	06/14/2007	ALLIANCE BERNSTEIN	22,950.000	1,377,293		936,044	1,065,255	(159,573)			(159,573)	(51,021)	936,044	48,216	393,033	441,249			L
6899999. Common Stocks - Industrial and Miscellaneous						1,728,285,028	XXX	1,457,739,640	1,595,148,701	(266,565,859)	(153)	1,670,174	(268,236,185)	(642,969)	1,454,050,462	743,460	273,491,107	274,234,566	6,295,233	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		04/05/2007	DIRECT	6,294.680	6,295		6,295	6,224						6,295				111		L
7199999. Money Market Mutual Funds						6,295	XXX	6,295	6,224						6,295				111	XXX	XXX
7299997. Total - Common Stocks - Part 4						1,876,641,420	XXX	1,576,983,269	1,800,866,733	(305,363,111)	10,782	1,497,981	(306,850,309)	(725,932)	1,573,660,255	925,890	302,055,275	302,981,165	8,123,352	XXX	XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						1,876,641,420	XXX	1,576,983,269	1,800,866,733	(305,363,111)	10,782	1,497,981	(306,850,309)	(725,932)	1,573,660,255	925,890	302,055,275	302,981,165	8,123,352	XXX	XXX
7399999. Total - Preferred and Common Stocks						1,983,570,977	XXX	1,678,587,424	1,854,712,665	(308,237,846)	(33,940)	1,497,981	(309,769,767)	(725,932)	1,675,086,309	925,890	307,558,778	308,484,668	9,636,507	XXX	XXX
7499999 - Totals						5,266,492,447	XXX	4,926,382,721	4,044,876,982	(306,232,289)	(3,212,938)	1,497,981	(310,943,208)	(725,932)	4,913,892,889	925,890	351,673,667	352,599,558	84,101,860	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 42

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
MEDTRONIC JUL 52.50 CALL	2,303	07/23/2007	52.5000	06/12/2007	COMPOSITE EXCHANGE	267,079	267,079		218,785	218,785			
0199999. Subtotal - Call Options - Hedging						267,079	267,079	XXX	218,785	218,785			
0499999. Subtotal - Call Options						267,079	267,079	XXX	218,785	218,785			
CHICAGO MERCANTILE EX JULY 21 PUT	84	07/23/2007	520.0000	06/01/2007	COMPOSITE EXCHANGE	116,106	116,106		52,080	52,080			
MEDTRONIC JUL 50 PUT	2,303	07/23/2007	50.0000	06/12/2007	COMPOSITE EXCHANGE	170,169	170,169		138,180	138,180			
0599999. Subtotal - Put Options - Hedging						286,274	286,274	XXX	190,260	190,260			
0899999. Subtotal - Put Options						286,274	286,274	XXX	190,260	190,260			
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						553,353	553,353	XXX	409,045	409,045			
2799999. Subtotal - Other								XXX					
9999999 - Totals						553,353	553,353	XXX	409,045	409,045			

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
9999999 - Totals								XXX					

NONE

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS2024335 ON ALBERTSONS, INC	5,000,000	02/20/2011	0.0000%(1.7450 %)	09/27/2006	GOLDMAN SACHS				(176,272)	(176,272)			(43,867)	47,740
CDS CS2032007 ON WEYERHAEUSER CO.	7,000,000	12/20/2016	0.0000%(1.0100 %)	10/16/2006	LEHMAN BROTHERS				(21,472)	(21,472)			(35,546)	107,776
CDS CS2034573 ON RELIANT ENERGY INC	3,000,000	12/20/2011	0.0000%(2.8000 %)	10/17/2006	MORGAN STANLEY				(12,141)	(12,141)			(42,233)	31,737
CDS CS2037139 ON AUTOZONE, INC.	5,000,000	12/20/2011	0.0000%(0.5000 %)	10/23/2006	BANK OF AMERICA				(45,523)	(45,523)			(12,569)	52,896
CDS CS2055040 ON IDEARC INC	4,000,000	12/20/2011	0.0000%(1.4750 %)	11/29/2006	CITIBANK				92,511	92,511			(29,664)	42,316
CDS CS2057608 ON ST PAUL TRAVELERS COS I	10,000,000	03/20/2017	0.0000%(0.3000 %)	01/09/2007	GOLDMAN SACHS				31,584	31,584			(14,333)	155,955
CDS CS2057616 ON ACE LTD	10,000,000	03/20/2017	0.0000%(0.3100 %)	01/09/2007	GOLDMAN SACHS				86,041	86,041			(14,811)	155,955
CDS CS2057624 ON XL CAP LTD	10,000,000	03/20/2017	0.0000%(0.3600 %)	01/09/2007	GOLDMAN SACHS				127,470	127,470			(17,200)	155,955
CDS CS2060164 ON NEXEN INC	5,000,000	03/20/2014	0.0000%(0.4600 %)	01/10/2007	UBS AG				(16,528)	(16,528)			(10,925)	64,836
CDS CS2067896 ON BOWATER INC	4,000,000	03/20/2012	0.0000%(2.9000 %)	01/30/2007	BANK OF AMERICA				256,671	256,671			(48,656)	43,479
CDS CS2075535 ON HARRAHS OPER CO INC	4,000,000	03/20/2012	0.0000%(1.7400 %)	02/23/2007	CITIBANK				159,866	159,866			(24,553)	43,479
CDS CS2116487 ON VALERO ENERGY CO	15,000,000	06/20/2014	0.0000%(0.4100 %)	04/18/2007	GOLDMAN SACHS				7,568	7,568			(12,471)	198,120
CDS CS2119044 ON ADVANCED MICRO DEVICES	2,000,000	06/20/2009	0.0000%(1.6500 %)	04/24/2007	CREDIT SUISSE FB				28,470	28,470			(6,142)	14,055
CDS CS2136964 ON GLOBAL SANTAFE CORP.	10,000,000	06/20/2014	0.0000%(0.6500 %)	05/23/2007	DEUTSCHE BANK				(63,473)	(63,473)			(6,861)	132,080
CDS CS2139521 ON OCCIDENTAL PETROLEUM CO	5,000,000	06/20/2017	0.0000%(0.2800 %)	05/29/2007	JP MORGAN CHASE BANK				28,659	28,659			(1,244)	78,981
CDS CS2149769 ON D.R. HORTON, INC.	2,000,000	06/20/2012	0.0000%(1.0600 %)	06/05/2007	LEHMAN BROTHERS				42,998	42,998			(1,472)	22,312
CDS CS2149793 ON TXU ENERGY COMPANY LLC	3,000,000	06/20/2012	0.0000%(1.4400 %)	06/05/2007	MERRILL LYNCH				112,397	112,397			(3,000)	33,467
CDS CS2154884 ON CATERPILLAR INC	10,000,000	06/20/2014	0.0000%(0.2100 %)	06/06/2007	MORGAN STANLEY				9,755	9,755			(1,400)	132,080

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2154892 ON DELL INC	10,000,000	06/20/2014	0.0000%(0.3000%)	06/06/2007	CITIBANK				(3,109)	(3,109)			(2,000)	132,080
CDS CS2154900 ON MERCK & CO., INC	10,000,000	06/20/2017	0.0000%(0.1900%)	06/06/2007	JP MORGAN CHASE BANK				9,302	9,302			(1,267)	157,962
CDS CS2165138 ON MOTOROLA INC.	10,000,000	06/20/2014	0.0000%(0.4950%)	06/18/2007	GOLDMAN SACHS				(9,454)	(9,454)			(1,650)	132,080
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000%(0.5950%)	06/20/2007	BARCLAY'S CAPITAL				27,102	27,102			(1,653)	134,445
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000%(0.3400%)	06/20/2007	CITIBANK				(4,326)	(4,326)			(472)	67,222
CDS CS2172803 ON TOLL BROS INC	5,000,000	09/20/2014	0.0000%(1.4900%)	06/28/2007	UBS AG				(27,215)	(27,215)			(414)	67,222
CDS CS2172811 ON MDC HOLDINGS INC	5,000,000	09/20/2014	0.0000%(1.3500%)	06/28/2007	UBS AG				11	11			(375)	67,222
CDS CS2172829 ON CENTEX CORPORATION	5,000,000	09/20/2014	0.0000%(1.4900%)	06/28/2007	UBS AG				(590)	(590)			(414)	67,222
CDS SP0301Q09 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN SACHS				(32,198)	(32,198)			(15,687)	30,841
CDS SP0301R73 ON SOUTHWEST AIRLINES CO	15,000,000	09/20/2013	0.0000%(0.3600%)	07/27/2006	BARCLAY'S CAPITAL				189,142	189,142			(27,150)	187,202
CDS SP23028M7 ON PITNEY BOWES INC	15,000,000	09/20/2011	0.0000%(0.1600%)	07/31/2006	BANK OF AMERICA				22,869	22,869			(12,067)	154,205
CDS SP33029P8 ON APACHE CORP	5,000,000	12/20/2012	0.0000%(0.3800%)	12/16/2005	BARCLAY'S CAPITAL				(34,901)	(34,901)			(9,553)	58,521
CDS SP33029Y9 ON MARATHON OIL CORP	5,000,000	12/20/2012	0.0000%(0.3500%)	12/19/2005	GOLDMAN SACHS				(19,660)	(19,660)			(8,799)	58,521
CDS SP3302A35 ON COMMERCIAL METALS CO	5,000,000	03/20/2011	0.0000%(0.4700%)	12/20/2005	DEUTSCHE BANK				(27,816)	(27,816)			(11,815)	48,240
CDS SP7401ZF7 ON NAVISTAR INTERNATIONAL	3,000,000	09/20/2013	0.0000%(4.3300%)	07/12/2006	DEUTSCHE BANK				(300,556)	(300,556)			(65,311)	37,440
CDS SPS501ZJ3 ON KOHL'S CORP	10,000,000	06/20/2016	0.0000%(0.4700%)	05/17/2006	BARCLAY'S CAPITAL				(23,801)	(23,801)			(23,631)	149,840
CDS SPV601FK6 ON WYETH	20,000,000	03/20/2016	0.0000%(0.3400%)	03/09/2006	GOLDMAN SACHS				(192,376)	(192,376)			(34,189)	295,445
CURRENCY SWAP0881 ON FIXED RATE SECURITIES	9,970,000	09/07/2014	5.1125% (GBP 5.0%)	06/22/2007	JP MORGAN CHASE BANK				165,352	165,352				133,711
INT RATE SWAP0798 ON FIXED RATE SECURITIES	100,000,000	10/11/2011	3M LIBOR(5.1410%)	10/06/2006	UBS AG				1,203,205	1,203,205			122,417	1,035,004

SCHEDULE DB - PART C - SECTION 1

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

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INT RATE SWAP0799 ON FIXED RATE SECURITIES	100,000,000	10/11/2016	3M LIBOR(5.2470%)	10/06/2006	JP MORGAN CHASE BANK				2,865,220	2,865,220			69,417	1,524,009
INT RATE SWAP0817 ON FIXED RATE SECURITIES	50,000,000	12/18/2021	MUNIPSA(3.8050%)	12/14/2006	CITIBANK				1,632,471	1,632,471			(20,306)	951,297
INT RATE SWAP0818 ON FIXED RATE SECURITIES	60,000,000	12/18/2026	MUNIPSA(3.8890%)	12/14/2006	UBS AG				2,340,415	2,340,415			(32,193)	1,324,159
INT RATE SWAP0819 ON FIXED RATE SECURITIES	50,000,000	12/18/2026	MUNIPSA(3.8890%)	12/14/2006	CITIBANK				1,950,346	1,950,346			(41,306)	1,103,466
INT RATE SWAP0820 ON FIXED RATE SECURITIES	40,000,000	12/18/2026	MUNIPSA(3.8900%)	12/14/2006	BANK OF AMERICA				1,555,615	1,555,615			(21,647)	882,773
INT RATE SWAP0841 ON FIXED RATE SECURITIES	100,000,000	03/01/2012	3M LIBOR(4.9430%)	02/27/2007	JP MORGAN CHASE BANK				2,178,284	2,178,284			168,778	1,080,969
INT RATE SWAP0855 ON FIXED RATE SECURITIES	150,000,000	04/13/2022	MUNIPSA(3.9278%)	04/11/2007	UBS AG				3,223,540	3,223,540			(60,549)	2,885,041
0599999. Subtotal - Swaps - Hedging								XXX	17,335,456	17,335,456			(358,783)	14,279,357
CDS CS2026884 ON ALLIED WASTE INDS INC	3,000,000	12/20/2011	2.8000%(0.0000%)	10/10/2006	LEHMAN BROTHERS					479			42,233	31,737
CDS CS2034581 ON STANDARD PACIFIC CORP.	1,000,000	12/20/2011	3.3500%(0.0000%)	10/17/2006	CREDIT SUISSE FB					(40,189)			16,843	10,579
CDS CS2044804 ON LYONDELL CHEMICAL COMPA	2,000,000	12/20/2011	1.7800%(0.0000%)	11/09/2006	GOLDMAN SACHS					(38,937)			17,899	21,158
CDS CS2067904 ON ABITIBI-CONSOLID	4,000,000	03/20/2012	3.4700%(0.0000%)	01/30/2007	BANK OF AMERICA					(348,778)			58,219	43,479
CDS CS2070429 ON ADVANCED MICRO DEVICES	2,000,000	03/20/2012	2.2000%(0.0000%)	02/09/2007	GOLDMAN SACHS					(164,756)			17,233	21,739
CDS CS2070445 ON MEDIACOM LLC	3,000,000	03/20/2012	2.6900%(0.0000%)	02/09/2007	CREDIT SUISSE FB					(107,352)			31,607	32,609
CDS CS2078091 ON STATION CASINOS, INC.	4,000,000	03/20/2012	1.6500%(0.0000%)	02/27/2007	BARCLAY'S CAPITAL					(66,689)			22,550	43,479
CDS CS2096002 ON SANMINA SCI CORP	1,250,000	03/20/2012	4.4500%(0.0000%)	03/15/2007	CREDIT SUISSE FB					5,059			16,533	13,587
CDS CS2108807 ON HOVNANIAN K ENTERPRISES	1,000,000	06/20/2012	4.4000%(0.0000%)	03/28/2007	GOLDMAN SACHS					(7,480)			11,489	11,156
CDS CS2111363 ON HOVNANIAN K ENTERPRISES	1,000,000	06/20/2012	4.1500%(0.0000%)	04/02/2007	LEHMAN BROTHERS					(16,880)			10,260	11,156
CDS CS2126726 ON FOREST OIL CORPORATION	4,000,000	06/20/2012	1.8550%(0.0000%)	05/09/2007	MORGAN STANLEY					(51,561)			10,718	44,623

SCHEDULE DB - PART C - SECTION 1

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

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CDS CS2131858 ON LYONDELL CHEMICAL COMPA	2,000,000	06/20/2012	2.0000%(0.0000%)	05/11/2007	BANK OF AMERICA					(40,800)			5,556	22,312
CDS CS2149777 ON GENERAL MOTORS	6,000,000	06/20/2008	1.7500%(0.0000%)	06/05/2007	GOLDMAN SACHS					(10,556)			7,292	29,628
CDS SP3302RJ2 ON LIN TELEVISION CORP	3,000,000	06/20/2011	2.4000%(0.0000%)	05/11/2006	LEHMAN BROTHERS					88,306			36,200	29,907
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	2,000,000	06/20/2011	1.5500%(0.0000%)	04/04/2006	CITIBANK					(20,942)			15,586	19,938
CDS SP7401ZI1 ON ARVINMERITOR INC	3,000,000	09/20/2011	3.4200%(0.0000%)	07/12/2006	DEUTSCHE BANK					44,637			51,585	30,841
CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	1,000,000	03/20/2011	0.8200%(0.0000%)	02/14/2006	DEUTSCHE BANK					(3,429)			4,123	9,648
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL					24,930			8,044	46,615
CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	5,000,000	03/20/2008	0.2700%(0.0000%)	11/17/2005	BARCLAY'S CAPITAL					4,480			6,788	21,262
CDS SPM401XK1 ON ENTERGY CORP	5,000,000	03/20/2008	0.2400%(0.0000%)	11/17/2005	MORGAN STANLEY					6,018			6,033	21,262
CDS SPV601AI6 ON CAROLINA POWER & LIGHT	18,000,000	12/20/2007	0.2600%(0.0000%)	01/11/2006	WACHOVIA					18,351			23,530	61,961
INT RATE SWAP0765 ON GSCI EXCESS RETURN INDEX	75,000,000	07/31/2007	GSCIER (0.2500%)	07/31/2006	MORGAN STANLEY					80			3,005,753	109,286
INT RATE SWAP0766 ON GSCI EXCESS RETURN INDEX	25,000,000	07/31/2007	GSCIER (0.2500%)	07/31/2006	GOLDMAN SACHS					27			1,001,918	36,429
INT RATE SWAP0769 ON GSCI EXCESS RETURN INDEX	35,000,000	08/31/2007	GSCIER (0.2500%)	08/09/2006	GOLDMAN SACHS					53			1,402,685	72,125
INT RATE SWAP0770 ON GSCI EXCESS RETURN INDEX	30,000,000	08/31/2007	GSCIER (0.2500%)	08/09/2006	MORGAN STANLEY					44			1,202,301	61,822
INT RATE SWAP0790 ON GSCI EXCESS RETURN INDEX	30,000,000	08/31/2007	GSCIER (0.2500%)	08/29/2006	GOLDMAN SACHS					44			1,202,302	61,822
INT RATE SWAP0793 ON GSCI EXCESS RETURN INDEX	75,000,000	09/28/2007	GSCIER (0.2500%)	09/29/2006	MERRILL LYNCH					390			3,005,754	186,211
INT RATE SWAP0794 ON GSCI EXCESS RETURN INDEX	75,000,000	09/28/2007	GSCIER (0.2500%)	09/29/2006	GOLDMAN SACHS					390			3,005,754	186,211
INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	50,000,000	11/30/2007	GSCIER (0.2500%)	11/30/2006	GOLDMAN SACHS					(647)			2,005,206	161,860
INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	50,000,000	12/31/2007	GSCIER (0.2500%)	12/05/2006	MORGAN STANLEY					(1,507)			2,004,986	177,502
INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	25,000,000	12/31/2007	GSCIER (0.2500%)	12/29/2006	GOLDMAN SACHS					(754)			1,002,603	88,751
INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	30,000,000	01/31/2008	GSCIER (0.2500%)	01/31/2007	GOLDMAN SACHS					(1,550)			2,029,978	115,124
INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	45,000,000	01/31/2008	GSCIER (0.2500%)	01/31/2007	CARGILL					(2,324)			3,044,966	172,685
0799999. Subtotal - Swaps - Other								XXX		(731,844)			24,334,528	2,008,504

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0899999. Subtotal - Swaps								XXX	17,335,456	16,603,612			23,975,745	16,287,861
FX FORWARD0017 ON YEN 122.3050 JPY / 1 USD	10,225,986	09/18/2007	122.3050 JPY / 1 USD	06/29/2007	BANK OF AMERICA				(22,604)	(22,604)				23,937
0999999. Subtotal - Forwards - Hedging								XXX	(22,604)	(22,604)				23,937
1299999. Subtotal - Forwards								XXX	(22,604)	(22,604)				23,937
2599999. Subtotal - Hedging								XXX	17,312,852	17,312,852			(358,783)	14,303,295
2799999. Subtotal - Other								XXX		(731,844)			24,334,528	2,008,504
9999999 - Totals								XXX	17,312,852	16,581,008			23,975,745	16,311,798

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
INDEX FUTURES - EMINI S & P 500	184	09/17/2007	14,289,546	13,941,680	(347,866)	06/13/2007	CME		(347,866)			515,200
INDEX FUTURES - RUSSELL 2000	119	09/21/2007	50,096,465	50,104,950	8,485	06/11/2007	CME		8,485			1,904,000
INDEX FUTURES - EMINI RUSSELL 2000	43	09/21/2007	3,620,486	3,621,030	544	06/11/2007	CME		544			137,600
INDEX FUTURES - S & P 500	180	09/20/2007	69,959,916	68,193,000	(1,766,916)	06/04/2007	CME		(1,766,916)			2,520,000
0199999. Subtotal - Long Futures - Hedging			137,966,414	135,860,660	(2,105,754)	XXX	XXX		(2,105,754)			5,076,800
0499999. Subtotal - Long Futures			137,966,414	135,860,660	(2,105,754)	XXX	XXX		(2,105,754)			5,076,800
INDEX FUTURES - S & P 500	2,070	09/20/2007	790,044,966	784,219,500	5,825,466	06/14/2007	CME		5,825,466			28,980,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	500	09/19/2007	52,467,775	52,851,565	(383,790)	06/19/2007	CBOT		(383,790)			350,000
INTEREST RATE FUTURES - GOV'T TBONDS	200	09/19/2007	21,324,610	21,550,000	(225,390)	06/19/2007	CBOT		(225,390)			200,000
0599999. Subtotal - Short Futures - Hedging			863,837,351	858,621,065	5,216,286	XXX	XXX		5,216,286			29,530,000
0899999. Subtotal - Short Futures			863,837,351	858,621,065	5,216,286	XXX	XXX		5,216,286			29,530,000
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,001,803,765	994,481,725	3,110,532	XXX	XXX		3,110,532			34,606,800
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,001,803,765	994,481,725	3,110,532	XXX	XXX		3,110,532			34,606,800

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ABN-AMRO	Chicago, Illinois					395,912	294,594	373,995	
Allstate Bank	Vernon Hills, Illinois					41,750,617	23,775,684	35,469,313	
AmSouth Bank	Birmingham, Alabama					639,198	466,281	408,938	
Banc First	Oklahoma City, Oklahoma					292,967	118,760	115,902	
Bank of America	Chicago, Illinois		3.170	15,051		(681,020,124)	(685,441,226)	(694,047,864)	
Bank of Montreal	Toronto, Canada		6.000	8,354		1,037,479	965,599	2,340,470	
Bank of New York	New York, New York		2.400	73,922		43,620,977	18,048,083	10,533,867	
Bank of Oklahoma	Tulsa, Oklahoma					223,565	211,972	299,103	
Bank of the West	Chicago, Illinois					50,000	65,265	108,504	
CitiBank	New York, New York		3.830	66,788		28,339,745	1,001,415	11,413,915	
Commerce Bank, N.A.	Kansas City, Missouri					281,414	193,772	138,841	
Fifth Third Bank	Cincinnati, Ohio					868,105	618,031	719,611	
First American Bank	Elk Grove, Illinois					219,957	172,463	72,120	
First Hawaiian Bank	Honolulu, Hawaii					264,283	119,963	121,505	
First National Bank of Anchorage	Anchorage, Alaska					243,841	348,365	403,179	
Manufacturers and Traders Trust (AllFirst)	Baltimore, Maryland					557,189	388,414	310,370	
First Tennessee Bank	Memphis, Tennessee					233,655	139,923	152,023	
Branch Banking and Trust	Richmond, Virginia					680,075	646,486	354,505	
Hancock Bank	Gulfport, Mississippi					151,389	137,849	259,501	
Harris Trust and Savings Bank	Chicago, Illinois					884,458	3,510,783	678,848	
Hibernia National Bank	New Orleans, Louisiana					673,444	731,330	518,071	
Huntington Bank	Indianapolis, Indiana					452,443	252,747	362,098	
JP Morgan Chase Bank	New York, New York					32,170,879	7,886,185	21,600,769	
Key Bank	Cleveland, Ohio					856,085	760,438	767,796	
M&I Marshall Ilsley	Milwaukee, Wisconsin					83,459	82,784	154,316	
HSBC Bank, USA	New York, New York					745,482	625,401	592,854	
RBC Global Services	Toronto, Canada		2.050	183		242,217	248,331	391,505	
National City Bank	Cleveland, Ohio					1,401,678	1,176,040	993,736	
PNC Bank, N.A.	Cherry Hill, New Jersey					820,892	692,998	824,773	
Regions Bank	Birmingham, Alabama					997,817	1,118,966	1,327,985	
Seaway National Bank	Chicago, Illinois					147,594	78,561	46,282	
Suntrust	Orlando, Florida					1,048,462	1,108,183	1,748,128	
US Bank	St. Paul, Minnesota					948,121	1,572,725	1,017,381	
Wachovia Bank of NC, N.A.	Winston Salem, North Carolina					(124,530,483)	(125,851,848)	(102,972,364)	
Wells Fargo Bank	San Francisco, California					2,266,672	2,432,623	2,928,921	
Natexis Banq US Finance	New York, New York		5.370		2,013,750	50,000,000	50,000,000	50,000,000	
Bank of Alaska	Anchorage, Alaska		3.940	2,591	2,948	266,709	266,709	266,709	
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	166,890	2,016,698	(591,693,826)	(691,035,351)	(649,204,394)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	166,890	2,016,698	(591,693,826)	(691,035,351)	(649,204,394)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,910,727	1,507,202	2,613,068	XXX
0599999. Total - Cash		XXX	XXX	166,890	2,016,698	(589,783,099)	(689,528,149)	(646,591,326)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Gross Investment Income
AGL CAPITAL CORP		06/22/2007		07/06/2007	9,608,855		12,862
ABBEY NATIONAL LLC		06/25/2007		07/02/2007	49,992,674		43,959
AIR PRODUCTS AND CHEMICALS		06/28/2007		07/02/2007	19,997,028		8,916
AMERICAN EXPRESS CR CORP		06/19/2007		07/06/2007	5,495,974		9,662
AMERICAN GENERAL FINANCE CORP		06/18/2007		07/02/2007	49,992,681		95,151
AMERICAN GENERAL FINANCE CORP		06/22/2007		07/09/2007	24,970,694		32,969
AMSTERDAM FUNDING		06/19/2007		07/18/2007	7,980,016		14,107
AMSTERDAM FUNDING		06/21/2007		07/20/2007	14,883,330		21,932
APACHE CORP		06/29/2007		07/02/2007	19,996,945		6,111
ASTRAZENECA PLC		06/12/2007		07/16/2007	4,190,778		11,682
ASTRAZENECA PLC		06/20/2007		07/25/2007	11,703,658		18,948
ASTRAZENECA PLC		06/13/2007		08/15/2007	12,914,200		34,320
ASTRAZENECA PLC		06/13/2007		08/23/2007	4,961,207		13,175
ATLANTIC CITY ELECTRIC COMPANY		06/27/2007		07/05/2007	19,987,889		12,111
AVERY DENNISON CORP		06/29/2007		07/02/2007	14,997,709		4,583
BANCO ESPIRITO SANTO		06/28/2007		07/02/2007	29,995,469		13,592
BANCO ESPIRITO SANTO		06/21/2007		07/25/2007	13,950,776		20,510
BANK OF IRELAND		06/12/2007		07/12/2007	22,962,963		63,972
CRC FUNDING, LLC		06/22/2007		07/23/2007	49,838,665		66,000
CVS CORP.		06/29/2007		07/02/2007	6,349,030		1,940
CVS CORP.		06/26/2007		07/09/2007	5,992,800		4,500
CADBURY SCHWEPPES FIN PLC		06/29/2007		07/02/2007	17,847,248		5,504
CITIGROUP FUNDING INC		06/20/2007		07/19/2007	39,096,513		63,242
CONOCOPHILLIIPS QATAR		05/31/2007		07/09/2007	7,990,560		36,580
CONOCOPHILLIIPS QATAR		06/05/2007		07/20/2007	6,980,419		26,794
COUNTRYWIDE FINANCIAL CORP.		06/22/2007		07/06/2007	12,490,746		16,656
DTE ENERGY COMPANY		06/29/2007		07/10/2007	14,979,374		4,583
DAIMLER CHRYSLER REVOLVING AUTO CREDIT		06/11/2007		08/06/2007	26,525,604		77,998
DAIMLERCHRYS REV AUTO II		06/22/2007		08/17/2007	13,242,085		17,601
DELL INC		06/27/2007		07/02/2007	19,997,028		11,890
WALT DISNEY CO.		06/27/2007		07/17/2007	4,988,044		2,989
DOMINION RESOURCES		06/20/2007		07/02/2007	4,999,251		8,235
DOMINION RESOURCES		06/29/2007		07/05/2007	6,695,905		2,047
DONNELLEY (R.R.) & SONS		06/28/2007		07/10/2007	6,990,462		3,179
DUKE ENERGY CORPORATION		06/29/2007		07/02/2007	14,997,688		4,625
EOG RESOURCES INC		06/29/2007		07/02/2007	9,998,464		3,072
ENTERPRISE RENT-A-CAR COMPANY		06/29/2007		07/02/2007	19,996,945		6,111
EATON CORP.		06/29/2007		07/02/2007	61,990,787		18,426
ENBRIDGE ENERGY PARTNERS		06/28/2007		07/02/2007	3,024,538		1,386
ENBRIDGE ENERGY PARTNERS		06/28/2007		07/05/2007	6,995,769		3,173
EQUITABLE RESOURCES INC.		06/29/2007		07/02/2007	3,999,396		1,209
FCAR OWNER TRUST (SERIES 1)		06/15/2007		07/16/2007	74,834,375		176,667
FISERV INC		06/29/2007		07/02/2007	19,996,945		6,111
HSBC FINANCE CORP		06/27/2007		07/02/2007	24,996,320		14,722
HARRIS CORP.		06/28/2007		07/02/2007	9,998,478		4,567
HEINZ (HJ) FINANCE		06/18/2007		07/02/2007	4,999,254		9,696
INTEGRYS ENERGY GROUP		06/29/2007		07/02/2007	9,998,469		3,061
KBC FINANCIAL PRODUCTS INTERNATIONAL		06/29/2007		07/02/2007	11,998,203		3,594
KEYSPAN CORP		06/29/2007		07/02/2007	15,097,693		4,614
KRAFT FOODS INC		06/11/2007		07/13/2007	17,469,142		51,430
LACLEDE GAS COMPANY		06/26/2007		07/30/2007	4,978,492		3,708
LENNAR CORP		06/29/2007		07/02/2007	5,169,207		1,585
LIBERTY STREET FUNDING CORP.		06/07/2007		07/10/2007	10,985,480		38,720
LIBERTY STREET FUNDING CORP.		06/07/2007		07/11/2007	13,979,467		49,280
LIBERTY STREET FUNDING CORP.		06/18/2007		07/18/2007	19,950,227		38,061
MARKET STREET FUNDING CORP.		06/12/2007		07/10/2007	6,990,725		19,580
NEW CENTER ASSET TRUST		06/29/2007		07/02/2007	14,497,841		4,318
NEW CENTER ASSET TRUST		06/14/2007		07/12/2007	21,165,992		52,558

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Gross Investment Income
NORDDEUTSCHE LANDESBANK		06/07/2007		07/05/2007	9,994,144		35,133
NSTAR ELECTRIC		06/28/2007		07/02/2007	29,510,625		14,636
ORANGE AND ROCKLAND UTIL		06/29/2007		07/02/2007	26,495,966		8,068
PECO ENERGY TRANSITION (EXELON)		06/29/2007		07/02/2007	9,998,478		3,045
PACIFIC GAS & ELEC CO		06/26/2007		07/10/2007	6,990,515		5,270
PROCTOR AND GAMBLE INTERNATIONAL FINANAC		05/23/2007		07/26/2007	49,818,055		283,835
PRUDENTIAL PLC		06/22/2007		07/18/2007	49,875,570		65,875
RANGER FUNDING		06/07/2007		07/06/2007	22,236,681		78,330
ROHM & HAAS		06/29/2007		07/02/2007	18,097,235		5,530
RYDER SYSTEMS INC		06/28/2007		07/06/2007	7,494,323		3,406
SHEFFIELD RECEIVABLES		06/07/2007		07/09/2007	24,970,723		87,833
SHEFFIELD RECEIVABLES		06/22/2007		07/13/2007	16,429,978		21,767
SONOCO PRODUCTS COMPANY		06/29/2007		07/02/2007	14,997,704		4,592
SOUTH CAROLINA ELECTRIC & GAS		06/28/2007		07/31/2007	5,919,144		2,686
SOUTHERN CALIFORNIA EDISON CO		06/29/2007		07/02/2007	5,917,088		1,825
SPECTRA ENERGY LLC		06/28/2007		07/02/2007	14,337,827		8,249
STARBUCKS CORP		06/28/2007		07/05/2007	1,723,952		786
THREE RIVERS FUNDING		06/28/2007		07/06/2007	3,942,036		1,779
THREE RIVERS FUNDING		06/18/2007		07/17/2007	25,938,987		49,573
TORCHMARK CORP		06/12/2007		07/06/2007	9,992,639		27,972
TORCHMARK CORP		06/22/2007		07/09/2007	3,191,223		4,249
TORCHMARK CORP		06/25/2007		07/16/2007	2,993,325		2,670
TOYOTA MOTOR CREDIT CORP.		06/28/2007		07/06/2007	24,981,494		11,104
UNION BANK OF SWITZERLAND		06/14/2007		07/12/2007	9,185,157		22,939
UNICREDITO ITALIANO BANK - IRELAND		06/14/2007		07/05/2007	39,976,489		99,921
UNITED HEALTHCARE		06/08/2007		07/09/2007	6,991,740		23,748
UNITED HEALTHCARE		05/30/2007		07/25/2007	4,982,333		23,555
TREASURY BILL		06/28/2007		09/20/2007	23,654,786		9,082
TREASURY BILL	C	06/19/2007		07/12/2007	23,066,065		224,476
TREASURY BILL	C	06/15/2007		09/06/2007	674,406		1,336
VALSPAR CORP		06/29/2007		07/02/2007	3,349,442		1,117
VERIZON GLOBAL		06/29/2007		07/02/2007	39,993,944		12,112
WELLPOINT INC		06/26/2007		07/02/2007	12,498,108		9,461
DEUTSCHE REPO MORTGAGE	RA	06/29/2007	5.350	07/02/2007	50,000,000	14,861	14,861
GREEENWICH CAPTIAL MARKETS REPO MBS	RA	06/29/2007	5.380	07/02/2007	50,000,000	14,944	14,944
WESTERN UNION CO		06/29/2007		07/02/2007	4,999,232		1,536
WISCONSIN POWER & LIGHT		06/29/2007		07/02/2007	25,896,043		7,913
NATIONAL RURAL UTILITIES		06/18/2007	5.300	07/18/2007	25,000,000	47,847	47,847
POPULAR NORTH AMERICA		06/27/2007	5.390	07/11/2007	10,000,000	5,989	5,989
0199999 - Total Cash Equivalents					1,707,811,930	83,642	2,557,624

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2007 OF THE ALLSTATE INSURANCE COMPANY

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

Physicians, including surgeons and osteopaths

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

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

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2007 OF THE ALLSTATE INSURANCE COMPANY

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

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

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

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2007 OF THE ALLSTATE INSURANCE COMPANY

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

Other health care professionals, including dentists

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

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

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2007 OF THE ALLSTATE INSURANCE COMPANY

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

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

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

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2007 OF THE ALLSTATE INSURANCE COMPANY

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

Medical malpractice policies effective prior to January 1, 1976

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

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