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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2007

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL 60062-7154 (City or Town, State and Zip Code)

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

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-3029 (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 300 North Milwaukee Avenue (Street and Number)
Vernon Hills , IL 60061 (City or Town, State and Zip Code), 800-366-1411 (Area Code) (Telephone Number)

OFFICERS

President	JAMES EDWARD HOHMANN #	Chief Financial Officer	JOHN CHARLES PINTOZZI
Secretary	MICHAEL JOSEPH VELOTTA	Actuary	ERROL CRAMER

OTHER

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

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE #	DANNY LYMAN HALE
JAMES EDWARD HOHMANN #	JOHN CARL LOUNDS	JOHN CHARLES PINTOZZI
GEORGE EDWARD RUEBENSON #	ERIC ALLEN SIMONSON	KEVIN ROURKE SLAWIN
MICHAEL JOSEPH VELOTTA	DOUGLAS BERTIN WELCH	THOMAS JOSEPH WILSON II

State of Illinois
County of Cook SS:

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

JAMES EDWARD HOHMANN President	MICHAEL JOSEPH VELOTTA Secretary	JOHN CHARLES PINTOZZI Chief Financial Officer

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

Miguel Saucedo
Notary
11/04/08

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.....

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	45,800,519,152		45,800,519,152	45,649,921,641
2. Stocks:				
2.1 Preferred stocks	2,283,236,978		2,283,236,978	1,609,150,636
2.2 Common stocks	899,570,594	12,814,834	886,755,760	816,730,749
3. Mortgage loans on real estate:				
3.1 First liens	6,846,899,435		6,846,899,435	6,424,533,924
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 14,661,938), cash equivalents ($ 846,958,701) and short-term investments ($ 77,585,857)	939,206,497		939,206,497	650,790,982
6. Contract loans, (including $ ..... premium notes)	712,360,469	1,030,391	711,330,077	715,097,029
7. Other invested assets	888,380,549	21,281,543	867,099,006	466,183,708
8. Receivables for securities	26,887,172		26,887,172	17,363,044
9. Aggregate write-ins for invested assets	327,332,199		327,332,199	293,842,051
10. Subtotals, cash and invested assets (Lines 1 to 9)	58,724,393,043	35,126,769	58,689,266,275	56,643,613,765
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	581,426,080	32,895	581,393,185	600,470,793
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	1,788,533		1,788,533	(1,201,255)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	234,620,385		234,620,385	259,365,377
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	4,051,399	197,850	3,853,549	3,966,109
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	5,074,373		5,074,373	13,260,507
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	73,261,395		73,261,395	10,287,788
16.2 Net deferred tax asset	633,250,535	379,711,821	253,538,714	270,760,104
17. Guaranty funds receivable or on deposit	8,076,677		8,076,677	8,076,583
18. Electronic data processing equipment and software				
19. Furniture and equipment, including health care delivery assets ($ .....)	38,296	38,296		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	4,381,678		4,381,678	245,506,543
22. Health care ($ .....) and other amounts receivable	6,658,518	6,658,518		
23. Aggregate write-ins for other than invested assets	103,591,678	34,134,474	69,457,205	57,092,358
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	60,380,612,591	455,900,624	59,924,711,968	58,111,198,671
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,692,305,404		20,692,305,404	20,917,023,049
26. Total (Lines 24 and 25)	81,072,917,995	455,900,624	80,617,017,371	79,028,221,720
DETAILS OF WRITE-INS				
0901. Derivative contracts	324,140,723		324,140,723	288,435,251
0902. External security lending	3,191,476		3,191,476	5,406,800
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	327,332,199		327,332,199	293,842,051
2301. Advanced benefits	54,292,893		54,292,893	45,657,678
2302. Accounts receivable	14,644,976	894,845	13,750,131	11,009,796
2303. Investment accounts receivable	1,357,242		1,357,242	
2398. Summary of remaining write-ins for Line 23 from overflow page	33,296,568	33,239,629	56,939	424,883
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	103,591,678	34,134,474	69,457,205	57,092,358

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,840,175,503 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,840,175,503	35,610,216,584
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	86,326,103	79,881,526
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	16,240,896,778	15,340,814,519
4.	Contract claims:		
	4.1 Life	66,215,699	69,366,632
	4.2 Accident and health	701,919	1,123,960
5.	Policyholders' dividends $ 10,159 and coupons $ ..... due and unpaid	10,159	9,642
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	66,454	70,592
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	38,617	38,077
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 519,964 accident and health premiums	3,226,968	2,589,823
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 125,968,296 assumed and $ 15,502,230 ceded	141,470,526	164,181,097
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 22,995,175 , accident and health $ 125,128 and deposit-type contract funds $ 163,333	23,283,636	26,845,172
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	20,027,515	23,973,005
13.	Transfers to Separate Accounts due or accrued (net) (including $ (184,812,191) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(222,181,530)	(73,164,007)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	17,872,313	27,188,575
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,651,493	2,506,659
17.	Amounts withheld or retained by company as agent or trustee	237,454	528,532
18.	Amounts held for agents' account, including $ ..... agents' credit balances	11,786,603	12,276,364
19.	Remittances and items not allocated	121,890,717	141,086,367
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 122,338,998 and interest thereon $ 1,660	122,340,658	143,017,979
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	588,674,273	449,018,944
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	63,795,003	549,986,444
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	202,742,211	55,252,791
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	3,145,575,337	2,123,358,053
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,477,824,409	54,750,167,329
27.	From Separate Accounts Statement	20,692,305,404	20,917,023,049
28.	Total liabilities (Lines 26 and 27)	77,170,129,813	75,667,190,378
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		11,308,250
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,023,231,106	1,023,231,106
34.	Aggregate write-ins for special surplus funds	418,749,676	451,207,276
35.	Unassigned funds (surplus)	1,999,504,176	1,869,882,105
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,441,484,958	3,344,320,487
38.	Totals of Lines 29, 30 and 37	3,446,887,558	3,361,031,337
39.	Totals of Lines 28 and 38	80,617,017,371	79,028,221,716
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	2,723,291,648	1,574,535,775
2502.	Swap collateral	217,666,039	358,986,531
2503.	Deferred basis adjustments on futures and liability swaps	134,757,456	121,606,870
2598.	Summary of remaining write-ins for Line 25 from overflow page	69,860,194	68,228,877
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,145,575,337	2,123,358,053
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	418,749,676	451,207,276
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	418,749,676	451,207,276

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,137,195,230	3,215,055,773	6,473,631,731
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,659,994,969	1,597,171,241	3,327,470,590
4.	Amortization of Interest Maintenance Reserve (IMR)	9,589,273	(140,396,750)	(185,334,280)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	78,566,113	166,398,550	258,117,479
7.	Reserve adjustments on reinsurance ceded	(850,140,420)	(324,327,444)	(874,488,069)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	36,811,439	139,628,278	175,096,538
	8.2 Charges and fees for deposit-type contracts	5,417,692	8,171,395	15,178,071
	8.3 Aggregate write-ins for miscellaneous income	889,196	21,428,015	27,867,443
9.	Totals (Lines 1 to 8.3)	3,078,323,491	4,683,129,058	9,217,539,503
10.	Death benefits	272,196,497	224,290,497	450,554,031
11.	Matured endowments (excluding guaranteed annual pure endowments)	747,577	888,943	1,820,556
12.	Annuity benefits	856,949,800	945,849,471	1,717,764,134
13.	Disability benefits and benefits under accident and health contracts	3,936,334	3,740,008	7,107,902
14.	Coupons, guaranteed annual pure endowments and similar benefits	36,964	39,146	78,879
15.	Surrender benefits and withdrawals for life contracts	1,899,891,483	2,700,979,143	4,849,396,849
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	443,047,181	400,015,565	838,650,156
18.	Payments on supplementary contracts with life contingencies	69,911	72,466	118,180
19.	Increase in aggregate reserves for life and accident and health and contracts	236,375,910	(144,631,670)	757,353,453
20.	Totals (Lines 10 to 19)	3,713,251,657	4,131,243,569	8,622,844,140
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	90,583,996	152,380,640	287,482,165
22.	Commissions and expense allowances on reinsurance assumed	98,267,447	147,988,933	264,112,341
23.	General insurance expenses	171,427,301	227,400,278	430,853,977
24.	Insurance taxes, licenses and fees, excluding federal income taxes	28,987,272	36,858,972	56,476,880
25.	Increase in loading on deferred and uncollected premiums	(8,474,453)	(12,443,572)	(25,460,749)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,298,889,837)	(303,103,649)	(1,028,939,364)
27.	Aggregate write-ins for deductions	17,444,866	100,621,146	177,159,815
28.	Totals (Lines 20 to 27)	2,812,598,249	4,480,946,317	8,784,529,205
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	265,725,242	202,182,741	433,010,299
30.	Dividends to policyholders	30,587	33,947	69,792
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	265,694,655	202,148,794	432,940,506
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	46,948,282	154,728,909	252,193,238
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	218,746,373	47,419,885	180,747,269
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,506,428 (excluding taxes of $ 17,665,199 transferred to the IMR)	54,015,754	49,759,556	56,270,406
35.	Net income (Line 33 plus Line 34)	272,762,128	97,179,441	237,017,675
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,361,031,338	3,664,680,054	3,664,680,055
37.	Net income (Line 35)	272,762,128	97,179,441	237,017,675
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	32,049,145	68,964,472	83,611,460
39.	Change in net unrealized foreign exchange capital gain (loss)	662,888		(32,789)
40.	Change in net deferred income tax	(38,145,952)	101,400,031	140,037,038
41.	Change in non-admitted assets and related items	2,092,191	(180,047,445)	(230,904,268)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(139,655,329)	(151,125,234)	(183,328,259)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in	(11,308,250)	(12,770,500)	(25,541,000)
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(32,457,600)	487,499,752	451,207,276
52.	Dividends to stockholders	(143,000)	(125,855,409)	(676,432,001)
53.	Aggregate write-ins for gains and losses in surplus		(96,559,907)	(99,283,848)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	85,856,221	188,685,201	(303,648,717)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,446,887,559	3,853,365,255	3,361,031,338
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	896,140	17,116,041	18,177,696
08.302.	Service fees	5,444	34,316	(7,848)
08.303.	Miscellaneous income	4,055	1,831,046	1,830,983
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(16,443)	2,446,611	7,866,611
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	889,196	21,428,015	27,867,443
2701.	Maturities and other scheduled payments	15,091,531	86,764,431	163,360,977
2702.	Fines and penalties	2,357,728	20,896	23,335
2703.	Net change in discontinued operations liability			(60,415)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,392)	13,835,819	13,835,918
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	17,444,866	100,621,146	177,159,815
5301.	Surplus adjustment for ING reinsurance treaty covering secondary guarantees		(3,248,307)	(5,972,248)
5302.	Deferred gains on Direct Response reinsurance		(93,311,600)	(93,311,600)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(96,559,907)	(99,283,848)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,168,062,033	6,461,803,850
2.	Net investment income	1,607,204,231	3,089,525,018
3.	Miscellaneous income	91,995,281	433,774,160
4.	Total (Lines 1 to 3)	3,867,261,545	9,985,103,028
5.	Benefit and loss related payments	3,911,079,438	7,881,804,124
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,149,872,314)	(1,377,336,115)
7.	Commissions, expenses paid and aggregate write-ins for deductions	423,534,264	1,185,453,243
8.	Dividends paid to policyholders	34,208	74,410
9.	Federal and foreign income taxes paid (recovered) net of $ 21,171,627 tax on capital gains (losses)	131,093,516	309,709,834
10.	Total (Lines 5 through 9)	3,315,869,112	7,999,705,496
11.	Net cash from operations (Line 4 minus Line 10)	551,392,432	1,985,397,533
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,414,839,723	16,128,558,439
	12.2 Stocks	409,597,429	700,873,373
	12.3 Mortgage loans	699,740,878	1,320,835,807
	12.4 Real estate		8,092,664
	12.5 Other invested assets	174,668,009	235,310,946
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(23,321)	(508)
	12.7 Miscellaneous proceeds	110,112,937	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,808,935,655	18,393,670,722
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,494,937,352	15,852,590,209
	13.2 Stocks	1,140,896,941	2,230,332,957
	13.3 Mortgage loans	1,121,672,694	1,608,006,846
	13.4 Real estate		112,096
	13.5 Other invested assets	507,149,793	397,451,228
	13.6 Miscellaneous applications		147,026,801
	13.7 Total investments acquired (Lines 13.1 to 13.6)	10,264,656,780	20,235,520,137
14.	Net increase (or decrease) in contract loans and premium notes	(3,919,571)	23,570,872
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,451,801,554)	(1,865,420,287)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	(11,308,250)	(25,541,000)
	16.3 Borrowed funds	(20,677,321)	55,894,406
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	463,989,320	(451,096,352)
	16.5 Dividends to stockholders	143,000	676,432,001
	16.6 Other cash provided (applied)	756,963,887	773,801,415
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,188,824,636	(323,373,532)
	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)	288,415,515	(203,396,287)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	650,790,984	854,187,271
	19.2 End of period (Line 18 plus Line 19.1)	939,206,499	650,790,984

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

20.0001. Proceeds from bonds sold, matured or repaid	454,779,629	1,121,514,666
20.0002. Proceeds from equities sold		172,892
20.0003. Cost of bonds acquired	100,501,419	85,297,518
20.0004. Cost of equities acquired	336,189,828	1,004,376,282

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	330,506,675	363,827,766	749,525,103
3.	Ordinary individual annuities	771,578,614	1,633,523,911	3,043,138,759
4.	Credit life (group and individual)			
5.	Group life insurance	30,012,157	31,365,056	60,409,357
6.	Group annuities	302,735,614	660,315,949	1,132,874,520
7.	A & H - group	24,923,282	27,695,462	53,337,345
8.	A & H - credit (group and individual)			
9.	A & H - other	1,954,821	2,256,292	4,307,581
10.	Aggregate of all other lines of business			
11.	Subtotal	1,461,711,164	2,718,984,436	5,043,592,665
12.	Deposit-type contracts	2,589,787,538	1,716,825,589	2,331,519,741
13.	Total	4,051,498,702	4,435,810,025	7,375,112,406
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

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

9. Income Taxes

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

(in millions)	2007	2006
Federal income tax - excluding net capital gains (losses)	$ 47	$ 155
Federal income tax on net capital gains (losses)	21	(20)
Federal income taxes incurred	$ 68	$ 135

The provision for income tax incurred did not include any 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:		
Proxy deferred policy acquisition costs	$ 388	$ 388
Sale of variable annuity business	122	131
Reserves	61	66
Unrealized losses	30	36
Deferred gain	24	27
Nonadmitted assets	14	16
Employee benefits	4	4
Tax goodwill	1	1
Investments	-	15
Other	21	25
Total deferred tax assets	665	709
Nonadmitted deferred tax assets	380	407
Admitted deferred tax assets	286	302
Deferred tax liabilities:		
Interest expense	(17)	(19)
Prepaid commissions	(11)	(12)
Investments	(4)	-
Total deferred tax liabilities	(32)	(31)
Net admitted deferred tax asset	$ 254	$ 271

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

(in millions)	June 30, 2007	December 31, 2006	Change
Total deferred tax assets	$ 665	$ 709	$ (44)
Total deferred tax liabilities	(32)	(31)	(1)
Net deferred tax asset (liability)	$ 633	$ 678	(45)
Tax effect of unrealized gains (losses)			7
Change in net deferred income tax			(38)
Adjustment to prior year tax liabilities			-
Tax effect of nonadmitted assets			2
Change in net deferred income tax relating to the provision			$ (36)

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

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

(in millions)	2007	Effective Tax Rate	
Provision computed at statutory rate	$ 115	35.0	%
Change in net deferred income taxes	(36)	(11.0)	
Dividend received deduction	(7)	(2.3)	
Interest maintenance reserve amortization	(3)	(1.0)	
Other statutory true-up adjustment	(2)	(0.6)	
Foreign tax credit	(1)	(0.2)	
Nondeductible Employee Stock Option Plan expense	1	0.5	
Other	1	0.3	
Total statutory income taxes	$ 68	20.7	%

NOTES TO FINANCIAL STATEMENTS

(in millions)	2006	Effective Tax Rate
Provision computed at statutory rate	$ (9)	35.0 %
Change in net deferred income taxes	96	(396.2)
Dividend received deduction	(7)	29.0
Interest maintenance reserve amortization	54	(221.9)
Other statutory true-up adjustment	(1)	4.9
Foreign tax credit	(1)	3.2
Nondeductible Employee Stock Option Plan expense	2	(6.4)
Other	1	(1.4)
Total statutory income taxes	$ 135	(553.8) %

10. Information Concerning Parent, Subsidiaries and Affiliates

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

(in millions)	June 30, 2007	December 31, 2006
Allstate Life Insurance Company of New York	$ 4	$ 25
Kennett Capital, Inc.	-	201
American Heritage Life Insurance Company	-	10
Allstate Assignment Company	-	9
Other	-	1
Total	$ 4	$ 246

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

(in millions)	June 30, 2007	December 31, 2006
Allstate Insurance Company	$ 55	$ 539
Allstate Investments, LLC	6	9
Allstate Financial Services, LLC	2	-
Allstate Distributors, LLC	1	2
Total	$ 64	$ 550

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

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

E. **Structured settlements**

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company (“LBL”) or Allstate Life Insurance Company of New York (“ALNY”) are unable to make such payments. Reserves recorded by LBL and ALNY for obligations covered by this guarantee were $36 million and $41 million at June 30, 2007 and December 31, 2006, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by Allstate Assignment Company ("AC"), a subsidiary of the Company, through structured settlement agreements funded by annuities purchased from the Company in the event AC is unable to make such payments. Reserves recorded for obligations covered by this guarantee were $2.32 billion and $2.21 billion at June 30, 2007 and December 31, 2006, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by NABCO Assignments Ltd. (“NABCO”). This guarantee applies only to those agreements and obligations funded by annuities purchased from the Company in the event NABCO fails to make such payments. Reserves recorded for obligations covered by this guarantee were $351 million and $347 million at June 30, 2007 and December 31, 2006, respectively.

11. Debt

The Company had dollar reverse repurchase agreements outstanding as of June 30, 2007 and December 31, 2006 with total book values of $11 million and $143 million, respectively, and fair values of $11 million and $143 million, respectively. Interest paid on dollar reverse repurchase agreements was $2 million for both the six months of 2007 and 2006. The weighted average coupon rates for dollar reverse repurchase transactions were 5.46% and 5.20% at June 30, 2007 and 2006, respectively. All of the June 30, 2007 transactions ended by July 17, 2007.

The Company had reverse repurchase agreements outstanding as of June 30, 2007 with total book value and fair value of $112 million. Under the terms of reverse repurchase agreements, the Company sells a portion of its investments, generally U.S. Treasury bonds, and agrees to repurchase the same or substantially the same securities at a stated price on 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 102% of the fair value of securities transferred. The collateral is generally held by a custodial bank under a tri-party agreement. The Company is permitted to sell or re-pledge the collateral; however, it has not done so in 2007 or 2006. Interest paid on reverse repurchase agreements was $5 million and $312 thousand for the six months of 2007 and 2006, respectively. The weighted average yield for reverse repurchase agreements was 5.36% and 0% as of June 30, 2007 and 2006, respectively. All of the June 30, 2007 transactions are still open.

14. Contingencies

A. Contingent Commitments

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

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company’s maximum amount at risk on these bonds, as measured by their par value was $256 million at June 30, 2007. The obligations associated with these bonds expire at various times during the next seven years.

The Company made commitments to invest in limited partnership investments for $856 million and $710 million at June 30, 2007 and December 31, 2006, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

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

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

Proceedings

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

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters include a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in August 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In March 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to AIC "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order and on January 16, 2007, the judge denied their request. On June 20, 2007, the court granted AIC'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 AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether AIC had reasonable factors other than age to support the rehire policy. AIC's petitions for interlocutory review of the trial court's summary judgment order were granted. AIC's interlocutory appeal is now pending in the Court of Appeals for the Eighth Circuit. AIC is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contracts and ERISA claims. A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in April 2005. On June 20, 2007, the court granted AIC's motion to dismiss the case. In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. AIC has been vigorously defending these lawsuits and other matters related to its agency program reorganization. The outcome of these disputes is currently uncertain.

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

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.

NOTES TO FINANCIAL STATEMENTS

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

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following tables summarize the notional amount, statement value and fair value of the Company's derivative financial instruments:

(in millions)	June 30, 2007		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 14,499	$ 52	$ 173
Interest rate cap and floor agreements	11,963	27	27
Financial futures contracts	1,589	-	(4)
Total interest rate contracts	28,051	79	196
Equity and index contracts			
Option contracts	5,355	140	140
Index futures contracts	227	-	-
Total equity and index contracts	5,582	140	140
Foreign currency contracts			
Foreign currency swap agreements	1,452	(5)	316
Foreign currency forwards	28	-	-
Total foreign currency contracts	1,480	(5)	316
Other derivative financial instruments			
Replication credit default swaps	453	-	-
Credit default swaps – buying protection	3	-	-
Total other derivative financial instruments	456	-	-
Total derivative financial instruments	$ 35,569	$ 214	$ 652

(in millions)	December 31, 2006		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 14,529	$ 24	$ 24
Interest rate cap and floor agreements	11,801	26	26
Financial futures contracts	1,929	-	1
Total interest rate contracts	28,259	50	51
Equity and index contracts			
Option contracts	4,277	126	126
Index futures contracts	244	-	(1)
Total equity and index contracts	4,521	126	125
Foreign currency contracts			
Foreign currency swap agreements	1,544	(5)	363
Foreign currency forwards	-	-	-
Total foreign currency contracts	1,544	(5)	363
Other derivative financial instruments			
Replication credit default swaps	395	-	1
Credit default swaps – buying protection	-	-	-
Total other derivative financial instruments	395	-	1
Total derivative financial instruments	$ 34,719	$ 171	$ 540

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 market value.

Fair value is the estimated amount that the Company will receive/pay to terminate the derivatives contracts at the reporting date. For exchange traded derivatives, the fair value is based on dealer or exchange quotes. 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 in the December 31, 2006 Annual Statement notes. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C in the December 31, 2006 Annual Statement notes.

3. At June 30, 2007, credit exposure on the Company's over-the-counter contracts was $90 million as follows: $61 million on interest rate swap agreements, $29 million on interest rate cap and floor agreements, $2 million on equity and index options and $(2) million on foreign currency swap agreements. At December 31, 2006, credit exposure on the Company's over-the-counter contracts was $63 million as follows: $36 million on interest rate swap agreements, $27 million on interest rate cap and floor agreements, $1 million on equity and index options and $(1) million on foreign currency swap agreements.

Credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the fair value of contracts with a positive fair value at the reporting date reduced by the effect, if any, of master netting agreements. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company uses master netting agreements for over-the-counter derivative transactions, including interest rate swap, foreign currency swap, swaptions, interest rate cap, interest rate floor, credit default swap and certain option agreements. These agreements permit either party to net payments due for transactions covered by the

NOTES TO FINANCIAL STATEMENTS

agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At June 30, 2007 and December 31, 2006, counterparties pledged $380 million and $357 million, respectively, to the Company under these agreements. To date, the Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain options contracts are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any associated potential credit risk.

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. At June 30, 2007 and December 31, 2006, the Company had pledged $18 million and $21 million, respectively, of securities in the form of margin deposits.

Collateral is required for all over-the-counter contracts, including swap agreements, interest rate cap and floor agreements, and foreign currency forward agreements. In order to satisfy the collateral requirements for over-the-counter contracts, the Company pledges mortgage-backed securities.

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	$ 856	$ 710
Commitments to extend mortgage loans	525	513
Credit guarantee	252	259
Private placement commitments	248	112

Except for credit guarantee, the contractual amounts represent the amount at risk if the contract is fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

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.

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.

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.

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 is 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 $252 million and $259 million at June 30, 2007 and December 31, 2006. The Company includes the impact of credit guarantees in its analysis of credit risk, and the referenced credits 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.

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

B. Transfer and Servicing of Financial Assets

2. The amounts on loan relating to security lending agreements were $2.66 billion and $1.54 billion at June 30, 2007 and December 31, 2006, respectively.

C. In the course of managing the Company's investment portfolio, securities are sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of bonds sold during the second quarter of 2007 and 2006 and reacquired within 30 days of the sale date were:

($ in millions)	2007			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	4	$ 8	$ 8	$ -
NAIC 4	4	7	7	-

($ in millions)	2006			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	6	$ 19	$ 19	$ -
NAIC 4	8	7	7	-

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

NOTES TO FINANCIAL STATEMENTS

21. Other Items

C. Other Disclosures

Sale of subsidiaries

In July 2007, the Company entered into two Stock Purchase Agreements to sell all of the outstanding shares of its wholly-owned subsidiaries, Charter National Life Insurance Company and Intramerica Life Insurance Company. Pending regulatory approval, the sales are expected to be finalized by the first quarter of 2008.

In February 2007, the Company entered into a Stock Purchase Agreement with Connecticut General Life Insurance Company, an unaffiliated entity, to sell all of the outstanding shares of its wholly-owned subsidiary. Allstate Assurance Company. Regulatory approval was received and the sale is expected to be finalized in the third quarter of 2007.

Credit facility

In May 2007, the Company replaced its 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 $2.67 billion and $1.84 billion of hybrid securities at June 30, 2007 and December 31, 2006, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change: 03/15/2007

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 [X] N/A [ ]
If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/04/2005

6.4 By what department or departments?
Delaware, Illinois and Mississippi

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 [X] No [ ]

11.2 If yes, explain:
As of February 28, 2007 all shares of Preferred Stock Series A have been redeemed and cancelled.

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:
$111,782,435 Reverse repurchase agreements, $10,556,563 Reverse dollar repurchase agreements, $47,885,331Pledged as collateral, $8,650,020 Letter stock or securities restricted to sale

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 265,120,872

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	$ 788,012,362	$ 788,977,918
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)	$ 788,012,362	$ 788,977,918
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
CITIBANK, F.S.B.	233 S. WACKER DR. 86TH FLOOR CHICAGO, IL 60606 CONTACT: JON TOMAN 312-876-8548
BANK OF NEW YORK (BNY MIDWEST)	209 W. JACKSON BLVD. SUITE 800 CHICAGO, IL 60606 CONTACT: KEITH BEAR 312-542-8003

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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 6,846,899,435
	1.14 Total Mortgages in Good Standing	$ 6,846,899,435
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,846,899,435
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		6,534,121
2.	Increase (decrease) by adjustment		
3.	Cost of acquired		
4.	Cost of additions to and permanent improvements		112,096
5.	Total profit (loss) on sales		1,446,447
6.	Increase (decrease) by foreign exchange adjustment		
7.	Amount received on sales		8,092,664
8.	Book/adjusted carrying value at end of current period		
9.	Total valuation allowance		
10.	Subtotal (Lines 8 plus 9)		
11.	Total nonadmitted amounts		
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	6,424,533,924	6,140,147,248
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	1,098,038,965	1,608,675,309
	2.2. Additional investment made after acquisitions	23,633,729	(668,463)
3.	Accrual of discount and mortgage interest points and commitment fees	967,848	2,162,663
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale	162,038	(2,140,101)
6.	Amounts paid on account or in full during the period	699,740,878	1,320,835,807
7.	Amortization of premium	696,193	2,806,925
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	6,846,899,433	6,424,533,924
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	6,846,899,433	6,424,533,924
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	6,846,899,433	6,424,533,924

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	468,036,940	257,834,245
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	299,649,371	181,695,407
	2.2. Additional investment made after acquisitions	207,500,422	215,755,821
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	48,417,562	45,927,012
5.	Total profit (loss) on sale	39,444,263	2,035,163
6.	Amounts paid on account or in full during the period	174,668,009	235,310,946
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		100,237
9.	Book/adjusted carrying value of long-term invested assets at end of current period	888,380,549	468,036,940
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	888,380,549	468,036,940
12.	Total nonadmitted amounts	21,281,543	1,853,231
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	867,099,006	466,183,708

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	48,097,674,033	46,752,421,658
2.	Cost of bonds and stocks acquired	8,635,834,293	18,082,923,166
3.	Accrual of discount	131,175,312	250,777,528
4.	Increase (decrease) by adjustment	(8,227,376)	13,248,435
5.	Increase (decrease) by foreign exchange adjustment	662,986	(32,788)
6.	Total profit (loss) on disposal	14,378,862	(47,488,318)
7.	Consideration for bonds and stocks disposed of	7,824,437,152	16,829,431,812
8.	Amortization of premium	63,734,233	124,743,835
9.	Book value/adjusted carrying value, current period	48,983,326,724	48,097,674,033
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	48,983,326,724	48,097,674,033
12.	Total nonadmitted amounts	12,814,834	21,871,006
13.	Statement value	48,970,511,890	48,075,803,027

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	33,055,543,590	19,893,446,743	19,943,796,345	(344,866,055)	33,055,543,590	32,660,327,932		32,198,325,289
2. Class 2	11,300,214,988	552,490,514	730,490,148	(73,266,508)	11,300,214,988	11,048,948,846		11,504,397,323
3. Class 3	1,882,521,307	251,055,812	271,745,879	106,169,186	1,882,521,307	1,968,000,426		1,780,826,575
4. Class 4	846,733,293	247,851,165	166,386,618	9,926,225	846,733,293	938,124,065		715,161,665
5. Class 5	102,199,445	6,697,599	18,377,023	15,289,989	102,199,445	105,810,011		69,017,243
6. Class 6	4,088,740	19,036	173,503	(81,838)	4,088,740	3,852,434		4,223,435
7. Total Bonds	47,191,301,363	20,951,560,868	21,130,969,517	(286,829,001)	47,191,301,363	46,725,063,714		46,271,951,530
PREFERRED STOCK								
8. Class 1	682,017,095	25,799,113	69,061,369	192,835,466	682,017,095	831,590,305		679,817,358
9. Class 2	815,535,549	284,549,026	100,267,456	144,947,512	815,535,549	1,144,764,631		689,883,132
10. Class 3	315,556,567	66,091,940	67,382,720	(7,507,866)	315,556,567	306,757,921		239,326,026
11. Class 4								
12. Class 5	248,240			(124,120)	248,240	124,120		124,120
13. Class 6								
14. Total Preferred Stock	1,813,357,451	376,440,078	236,711,544	330,150,992	1,813,357,451	2,283,236,977		1,609,150,636
15. Total Bonds and Preferred Stock	49,004,658,814	21,328,000,947	21,367,681,061	43,321,991	49,004,658,814	49,008,300,691		47,881,102,166

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	77,585,858	XXX	77,585,858	1,660,380	

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	2,517,821	161,170,219
2.	Cost of short-term investments acquired	1,517,570,196	2,730,170,811
3.	Increase (decrease) by adjustment		1,593,815
4.	Increase (decrease) by foreign exchange adjustment		
5.	Total profit (loss) on disposal of short-term investments		(19)
6.	Consideration received on disposal of short-term investments	1,442,502,159	2,890,417,005
7.	Book/adjusted carrying value, current period	77,585,857	2,517,821
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)	77,585,857	2,517,821
10.	Total nonadmitted amounts		
11.	Statement value (Lines 9 minus 10)	77,585,857	2,517,821
12.	Income collected during period	1,660,380	5,840,749
13.	Income earned during period	1,647,248	5,449,697

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
30275#AJ0	ARES IIIR/IVR CLO, CL C 5.9% with 4/16/2021 maturity.CDS CN9220481 ON 5 MUNI CREDITS	1Z	12,631,579	11,855,147	CDS CN9220481 ON 5 MUNI CREDITS	(444,853)	04012L-AD-3	ARES IIIR/IVR CLO, CL C	12,631,579	12,300,000	1FE
30275#AJ0	SLMA 2003-11, A7 3.8% with 12/15/2038 maturity.CDS CN9220481 ON 5 MUNI CREDITS	1Z	27,030,751	25,557,096	CDS CN9220481 ON 5 MUNI CREDITS	(951,957)	78442G-JT-4	SLMA 2003-11, A7	27,030,751	26,509,053	1FE
APPLIED	HANESBRANDS INC 8.7% with 12/15/2014 maturity.CDS CS2124168 ON ARAMARK CORP	1Z	3,082,401	2,933,423	CDS CS2124168 ON ARAMARK CORP	(111,577)	410345-AE-2	HANESBRANDS INC	3,082,401	3,045,000	4FE
APPLIED	WILLIAMS COS. 7.5% with 1/15/2031 maturity.CDS CS2126734 ON FOREST OIL CORPORATION	4Z	3,194,316	3,099,931	CDS CS2126734 ON FOREST OIL CORPORATION	(5,069)	969457-BB-5	WILLIAMS COS.	3,194,316	3,105,000	3FE
APPLIED	INTELSAT SUB HLD CO LTD 8.6% with 1/15/2015 maturity.CDS CS2129282 ON ARAMARK CORP	1Z	3,207,512	2,971,931	CDS CS2129282 ON ARAMARK CORP	(103,069)	45822E-AC-4	INTELSAT SUB HLD CO LTD	3,207,512	3,075,000	4FE
APPLIED	SERVICE CORP INTL 7.5% with 4/1/2027 maturity.CDS CS2131841 ON LYONDELL CHEMICAL COMPA	1Z	3,000,000	2,821,508	CDS CS2131841 ON LYONDELL CHEMICAL COMPA	(5,992)	817565-BR-4	SERVICE CORP INTL	3,000,000	2,827,500	4FE
APPLIED	NRG ENERGY INC 7.3% with 2/1/2016 maturity.CDS CS2134407 ON GMAC LLC	3Z	3,033,637	2,998,247	CDS CS2134407 ON GMAC LLC	(9,253)	629377-AU-6	NRG ENERGY INC	3,033,637	3,007,500	4FE
APPLIED	TESORO CORP 6.5% with 6/1/2017 maturity.CDS CS2162564 ON LEVI STRAUSS & CO	4Z	2,952,246	2,893,059	CDS CS2162564 ON LEVI STRAUSS & CO	(39,441)	881609-AU-5	TESORO CORP	2,952,246	2,932,500	3FE
14040HA*6	TTX CO 5% SR UNSEC NTS 5.0% with 4/1/2012 maturity.CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	2	4,972,337	4,953,021	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	85,648	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,972,337	4,867,374	2FE
94106LD*7	CENTERPOINT ENER HOUSTON 5.7% with 1/15/2014 maturity.CDS SP1500U34 ON WASTE MANAGEMENT INC	2	5,117,364	4,993,814	CDS SP1500U34 ON WASTE MANAGEMENT INC	56,654	15189X-AG-3	CENTERPOINT ENER HOUSTON	5,117,364	4,937,160	2FE
244217B@3	IIRSA NORTE FINANCE LIMITED (PERU) SEN SEC DUE 2024 8.7% with 5/30/2024 maturity.CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1	5,000,000	5,322,234	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	46,651	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN SEC DUE 2024	5,000,000	5,275,584	3FE
33938EA*8	CASE NEW HOLLAND INC 7.1% with 3/1/2014 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	750,000	751,468	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(7,907)	147446-AM-0	CASE NEW HOLLAND INC	750,000	759,375	3FE
33938EA*8	ECHOSTAR DBS CORP 7.1% with 2/1/2016 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,229,674	2,175,869	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(23,506)	27876G-BE-7	ECHOSTAR DBS CORP	2,229,674	2,199,375	3FE
30275#AD3	RBS CAPITAL TRUST III 5.5% with 9/29/2049 maturity.CDS SPF401A57 ON 5 MUNI CREDITS	1	9,999,387	9,712,602	CDS SPF401A57 ON 5 MUNI CREDITS	101,502	74927Q-AA-5	RBS CAPITAL TRUST III	9,999,387	9,611,100	P2VZ*
701094B@2	CWL 2005-11, AF5A 5.4% with 2/25/2036 maturity.CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	9,999,560	9,224,623	CDS SPG4023G8 ON PARKET HANNIFIN CORP	34,782	126670-CK-2	CWL 2005-11, AF5A	9,999,560	9,189,841	1FE
837004D*8	NATIONAL CAPITAL TRST II 5.4% with 12/29/2049 maturity.CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1	6,021,347	5,958,238	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	34,425	635192-AA-5	NATIONAL CAPITAL TRST II	6,021,347	5,923,813	P2UZ*
205887X@6	CTCDO 2005-3A, A2 5.1% with 6/25/2035 maturity.CDS SPG4025N1 ON CONAGRA FOODS INC	2	9,837,000	9,716,819	CDS SPG4025N1 ON CONAGRA FOODS INC	121,319	22943E-AB-9	CTCDO 2005-3A, A2	9,837,000	9,595,500	1FE
369622@R7	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	1	10,057,949	9,603,358	CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	53,898	90331H-KP-7	US BANK NA	10,057,949	9,549,460	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
30275#AF8	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE 5.0% with 6/15/2025 maturity.CDS SPH300L81 ON CVX,UPS,CLX,ADM	1	15,000,000	13,843,420	CDS SPH300L81 ON CVX,UPS,CLX,ADM	20,330	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE	15,000,000	13,823,089	1
370334E@9	PRINCIPAL LIFE GLOBAL 5.2% with 1/15/2013 maturity.CDS SPH300MI8 ON GENERAL MILLS INC	2	10,286,339	9,952,630	CDS SPH300MI8 ON GENERAL MILLS INC	147,210	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,286,339	9,805,420	1FE
867229B#2	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPH4014W3 ON SUNCOR ENERGY INC.	1	5,000,000	4,897,901	CDS SPH4014W3 ON SUNCOR ENERGY INC.	27,142	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,870,759	1
093662A*5	CWL 2005-11, AF6 5.0% with 2/25/2036 maturity.CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	1	9,999,978	9,430,519	CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	(4,655)	126670-CL-0	CWL 2005-11, AF6	9,999,978	9,435,174	1FE
294549C*9	BSCMS 2005-T20, A3 5.1% with 10/12/2042 maturity.CDS SPH4026I0 ON EQUITABLE RESOURCES INC	1	10,018,697	9,795,194	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	27,543	07387B-CJ-0	BSCMS 2005-T20, A3	10,018,697	9,767,651	1FE
30275#AB7	PRINCIPAL LIFE INC FNDG 5.1% with 4/15/2014 maturity.CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	1	14,981,331	14,508,189	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	89,814	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,981,331	14,418,375	1FE
30275#AE1	SASKFERCO PRODUCTS INC 2015 5.5% with 9/28/2015 maturity.CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	1	15,000,000	14,226,839	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(7,685)	C8188#-AA-8	SASKFERCO PRODUCTS INC 2015	15,000,000	14,234,525	3
80851#AC2	LEHMAN BROTHERS HOLDINGS 4.8% with 3/13/2014 maturity.CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	4,932,793	4,734,126	CDS SPJ3IG9G1 ON SCHWAB CHARLES	15,316	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	4,932,793	4,718,810	1FE
459200F@5	BEAR STEARNS CO INC 4.5% with 10/28/2010 maturity.CDS SPJ600LG4 ON IBM CORP	1	10,230,000	9,708,886	CDS SPJ600LG4 ON IBM CORP	38,146	073902-CE-6	BEAR STEARNS CO INC	10,230,000	9,670,740	1FE
573284A*7	MERRILL LYNCH & CO 5.0% with 2/3/2014 maturity.CDS SPJ600M40 ON MARTIN MAR MTLS	1	4,924,622	4,796,223	CDS SPJ600M40 ON MARTIN MAR MTLS	17,428	59018Y-SU-6	MERRILL LYNCH & CO	4,924,622	4,778,795	1FE
126408G#4	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.4% with 10/12/2012 maturity.CDS SPJ600MG3 ON CSX CORP	2	5,000,000	4,804,259	CDS SPJ600MG3 ON CSX CORP	46,505	52605#-AA-4	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS	5,000,000	4,757,754	2FE
929160B*9	COUNTRYWIDE FINANCIAL 4.0% with 3/22/2011 maturity.CDS SPJ600N98 ON VULCAN MATERIALS	1	4,784,853	4,696,909	CDS SPJ600N98 ON VULCAN MATERIALS	10,189	22237L-PA-4	COUNTRYWIDE FINANCIAL	4,784,853	4,686,720	1FE
037411C*4	MSC 2003-T11, A4 5.1% with 6/13/2041 maturity.CDS SPJ6000K2 ON APACHE CORP	1	5,011,534	4,873,786	CDS SPJ6000K2 ON APACHE CORP	18,493	61746W-H2-9	MSC 2003-T11, A4	5,011,534	4,855,293	1FE
30275#AA9	RREEF AMERICA REIT II SER. A SR NTS 5.0% with 6/13/2015 maturity.CDS SPK4015X6 ON 5 MUNI CREDITS	1	10,000,000	9,530,900	CDS SPK4015X6 ON 5 MUNI CREDITS	81,153	74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS	10,000,000	9,449,747	1
30275#AC5	CWL 2005-11, AF6 5.0% with 2/25/2036 maturity.CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	1	14,999,966	14,245,824	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	93,063	126670-CL-0	CWL 2005-11, AF6	14,999,966	14,152,761	1FE
039483E*9	TENN VALLEY AUTHORITY 4.7% with 8/1/2013 maturity.CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	1	4,920,984	4,855,438	CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	9,438	880591-DW-9	TENN VALLEY AUTHORITY	4,920,984	4,846,000	1
548661C@4	PEPSIAMERICAS INC 4.5% with 3/15/2013 maturity.CDS SPK600EK1 ON LOWES COMPANIES	1	4,936,280	4,693,683	CDS SPK600EK1 ON LOWES COMPANIES	10,463	71343X-AD-6	PEPSIAMERICAS INC	4,936,280	4,683,220	1FE
354613B#7	KIMBERLY-CLARK CORP 5.0% with 8/15/2013 maturity.CDS SPK600FD6 ON FRANKLIN RES INC	1	4,987,730	4,815,094	CDS SPK600FD6 ON FRANKLIN RES INC	15,749	494368-AX-1	KIMBERLY-CLARK CORP	4,987,730	4,799,345	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
574599C#1	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE 7.3% with 5/17/2021 maturity.CDS SPM401X05 ON MASCO CORP	2	5,085,478	5,212,680	CDS SPM401X05 ON MASCO CORP	35,952	67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE	5,085,478	5,176,728	2FE
438516A*7	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	1	5,305,726	5,108,919	CDS SPO100FQ4 ON HONEYWELL INTERNATIONAL	26,196	337367-AC-0	FULBA 1998-C2, B	5,305,726	5,082,723	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS 7.1% with 3/15/2011 maturity.CDS SPO100HJ8 ON SCHWAB CHARLES	1	5,312,136	5,283,760	CDS SPO100HJ8 ON SCHWAB CHARLES	13,892	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,312,136	5,269,868	1FE
037411A#2	LBUBS 2004-C1, A4 4.5% with 1/15/2031 maturity.CDS SPO100HP4 ON APACHE CORP	1	4,809,734	4,698,827	CDS SPO100HP4 ON APACHE CORP	14,617	52108H-YK-4	LBUBS 2004-C1, A4	4,809,734	4,684,210	1FE
717880A*9	MERRILL LYNCH & CO 5.0% with 2/3/2014 maturity.CDS SPO100WP7 ON 5 MUNI CREDITS	1	14,773,866	14,371,802	CDS SPO100WP7 ON 5 MUNI CREDITS	35,417	59018Y-SU-6	MERRILL LYNCH & CO	14,773,866	14,336,385	1FE
925524A*1	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPQ400ER5 ON VIACOM INC	2	5,305,726	5,098,921	CDS SPQ400ER5 ON VIACOM INC	16,198	337367-AC-0	FULBA 1998-C2, B	5,305,726	5,082,723	1FE
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	1	10,000,000	9,778,519	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	37,001	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	9,741,518	1
438516A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	1	6,073,071	5,761,550	CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	11,348	587405-AB-7	MERCANTILE BANKSHARES	6,073,071	5,750,202	1FE
867229B@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPQ400NL8 ON SUNCOR ENERGY INC	1	5,000,000	4,699,709	CDS SPQ400NL8 ON SUNCOR ENERGY INC	33,398	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,666,311	1
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 9/29/2015 maturity.CDS SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,718,056	CDS SPS500V67 ON CONOCO PHILLIPS	48,412	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	9,669,644	1
94106LA@8	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPS5013Q2 ON WASTE MANAGEMENT INC	2	5,028,974	4,825,267	CDS SPS5013Q2 ON WASTE MANAGEMENT INC	50,537	90331H-KP-7	US BANK NA	5,028,974	4,774,730	1FE
573284A@5	CWL 2005-11, AF5A 5.4% with 2/25/2036 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	4,411,571	4,069,070	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	14,728	126670-CK-2	CWL 2005-11, AF5A	4,411,571	4,054,342	1FE
573284A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	1	5,656,291	5,374,464	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	18,884	587405-AB-7	MERCANTILE BANKSHARES	5,656,291	5,355,580	1FE
9999999 - Totals			363,894,740	349,953,752	XXX	(155,523)	XXX	XXX	363,894,740	350,109,277	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	39	306,510,288	39	305,789,820					39	306,510,288
2. Add: Opened or Acquired Transactions			7	58,132,442					7	58,132,442
3. Add: Increases in Replicated Asset Statement Value	XXX	126,893	XXX	597,361	XXX		XXX		XXX	724,254
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	847,361	XXX	624,883	XXX		XXX		XXX	1,472,244
7. Ending Inventory	39	305,789,820	46	363,894,740					46	363,894,740

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Location	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

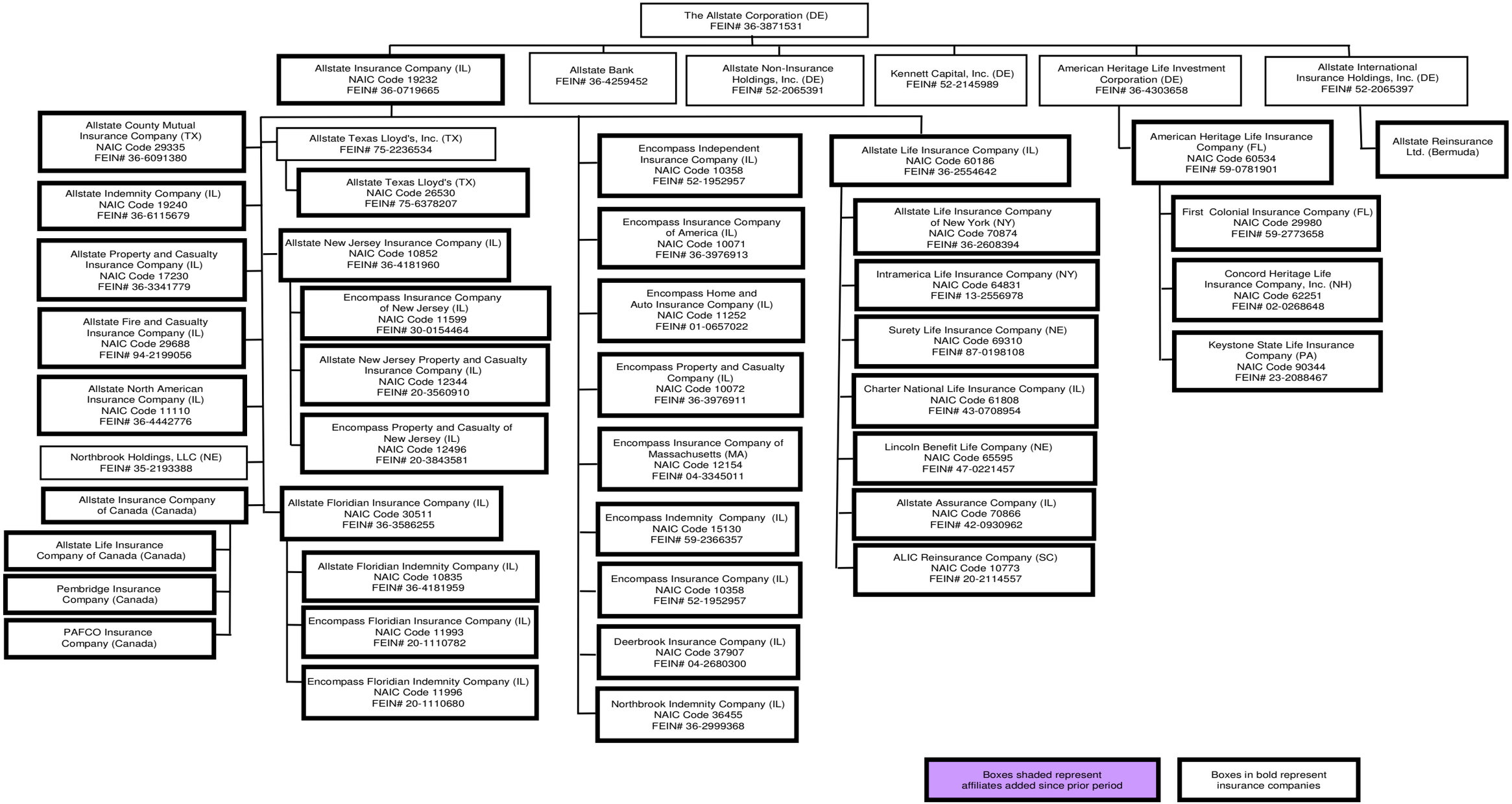
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	YES	5,609,373	20,012,652	492,426		26,114,451	
2. Alaska	AK	YES	990,625	360,031	83,108		1,433,764	
3. Arizona	AZ	YES	6,713,360	15,288,328	381,587		22,383,275	
4. Arkansas	AR	YES	2,049,507	3,380,790	407,908		5,838,205	
5. California	CA	YES	50,820,653	152,217,049	3,615,554		206,653,256	705,500
6. Colorado	CO	YES	5,092,939	15,441,341	337,201		20,871,481	
7. Connecticut	CT	YES	6,066,808	15,482,939	299,490		21,849,237	
8. Delaware	DE	YES	940,093	5,064,714	65,131		6,069,938	2,500,000,000
9. District of Columbia	DC	YES	363,665	1,420,073	37,289		1,821,027	
10. Florida	FL	YES	31,901,393	86,799,162	3,340,619		122,041,173	
11. Georgia	GA	YES	13,741,357	17,276,317	1,090,627		32,108,301	56,902
12. Hawaii	HI	YES	1,868,882	16,727,157	308,802		18,904,841	
13. Idaho	ID	YES	1,276,748	4,492,205	103,490		5,872,443	
14. Illinois	IL	YES	27,265,443	52,746,128	1,064,173		81,075,743	
15. Indiana	IN	YES	8,436,313	19,402,299	492,079		28,330,692	
16. Iowa	IA	YES	2,498,276	10,083,968	140,511		12,722,754	
17. Kansas	KS	YES	1,799,222	4,238,253	218,905		6,256,380	
18. Kentucky	KY	YES	5,291,567	20,102,628	445,890		25,840,085	
19. Louisiana	LA	YES	8,494,375	8,985,654	507,486		17,987,515	
20. Maine	ME	YES	1,014,452	2,999,620	64,116		4,078,188	
21. Maryland	MD	YES	9,061,516	14,861,363	405,340		24,328,219	
22. Massachusetts	MA	YES	2,011,994	4,987,656	510,694		7,510,343	
23. Michigan	MI	YES	12,574,347	50,087,992	621,952		63,284,291	
24. Minnesota	MN	YES	3,544,691	20,765,060	310,080		24,619,830	250
25. Mississippi	MS	YES	3,073,023	2,940,563	316,502		6,330,088	
26. Missouri	MO	YES	5,337,489	16,395,561	521,183		22,254,233	
27. Montana	MT	YES	707,127	639,754	81,777		1,428,658	
28. Nebraska	NE	YES	1,571,271	96,540,097	93,173		98,204,541	70,000,035
29. Nevada	NV	YES	3,863,600	9,950,997	206,146		14,020,742	
30. New Hampshire	NH	YES	1,507,076	3,129,037	99,662		4,735,776	
31. New Jersey	NJ	YES	7,243,618	41,324,451	1,298,438		49,866,506	24,443
32. New Mexico	NM	YES	2,694,829	2,882,741	196,936		5,774,506	
33. New York	NY	NO	1,096,452	637,922	416,643		2,151,017	
34. North Carolina	NC	YES	12,007,716	17,434,996	762,536		30,205,247	
35. North Dakota	ND	YES	678,999	2,732,850	37,739		3,449,589	
36. Ohio	OH	YES	16,339,072	69,101,430	819,707		86,260,208	
37. Oklahoma	OK	YES	2,939,691	2,664,121	321,002		5,924,815	
38. Oregon	OR	YES	4,140,978	9,383,421	55,785		13,580,184	137,980
39. Pennsylvania	PA	YES	27,679,514	62,428,388	1,523,471		91,631,373	26,000
40. Rhode Island	RI	YES	1,278,836	2,474,256	68,596		3,821,687	
41. South Carolina	SC	YES	4,824,344	7,183,409	280,834		12,288,587	
42. South Dakota	SD	YES	460,700	3,657,421	52,610		4,170,731	
43. Tennessee	TN	YES	7,857,104	17,545,912	611,503		26,014,519	
44. Texas	TX	YES	35,909,925	66,234,963	1,784,297		103,929,185	9,724
45. Utah	UT	YES	2,589,428	5,454,367	95,457		8,139,252	
46. Vermont	VT	YES	425,967	918,330	95,946		1,440,242	
47. Virginia	VA	YES	11,484,969	9,410,408	1,095,757		21,991,134	
48. Washington	WA	YES	7,796,300	15,209,806	181,078		23,187,185	250
49. West Virginia	WV	YES	2,004,581	4,858,134	132,246		6,994,960	56,592
50. Wisconsin	WI	YES	5,014,559	32,488,221	320,489		37,823,270	
51. Wyoming	WY	YES	456,834	275,303	54,796		786,933	
52. American Samoa	AS	NO	142				142	
53. Guam	GU	NO	4,095		218		4,313	
54. Puerto Rico	PR	YES	27,265	330,374	7,361		365,000	
55. U.S. Virgin Islands	VI	NO	7,060		1,144		8,204	
56. Northern Mariana Islands	MP	NO						
57. Canada	CN	NO	19,380	10,000	2,857		32,237	
58. Aggregate Other Aliens	OT	XXX	257,163	6,853,276	8,064		7,118,503	18,769,863
59. Subtotal		(a) 51	380,726,703	1,074,313,889	26,888,408		1,481,929,000	2,589,787,538
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	672,261				672,261	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	381,398,964	1,074,313,889	26,888,408		1,482,601,261	2,589,787,538
96. Plus Reinsurance Assumed		XXX	511,158,186	610,840,892	13,022,778		1,135,021,856	23,742,212
97 Totals (All Business)		XXX	892,557,150	1,685,154,781	39,911,187		2,617,623,118	2,613,529,750
98. Less Reinsurance Ceded		XXX	149,286,816	275,013,372	25,382,714		449,682,902	
99. Totals (All Business) less Reinsurance Ceded		XXX	743,270,334	1,410,141,409	14,528,472		2,167,940,215	2,613,529,750
DETAILS OF WRITE-INS								
5801. ARMY & FLEET POST OFFICE		XXX	45,378	11,996	3,310		60,683	
5802. AUSTRALIA		XXX	3,157				3,157	
5803. BARBADOS		XXX		6,220,350			6,220,350	18,769,863
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	208,628	620,930	4,754		834,312	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	257,163	6,853,276	8,064		7,118,503	18,769,863
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.

2.

Bar Code:

1. 6 0 1 8 6 2 0 0 7 4 9 0 0 0 0 0 2

Trusteed Surplus Statement [Document Identifier 490]

2. 6 0 1 8 6 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.	Premium tax recoverable	542,177	485,238	56,939	121,316
2305.	Customer receivables	898,267	898,267		
2306.	Prepaid commissions	31,856,124	31,856,124		303,568
2397.	Summary of remaining write-ins for Line 23 from overflow page	33,296,568	33,239,629	56,939	424,883

Additional Write-ins for Liabilities Line 25

2504.	Securities lending - external program	18,168,771	19,954,908
2505.	Deposit-type fund suspense	13,603,114	10,033,456
2506.	Accounts payable	11,989,653	6,314,482
2507.	Reserve for checks written off	11,104,999	10,760,460
2508.	Liabilities of VA business sold to Prudential	9,910,702	16,077,988
2509.	Unearned fee income	4,777,545	4,782,174
2510.	Discontinued operations	305,410	305,410
2597.	Summary of remaining write-ins for Line 25 from overflow page	69,860,194	68,228,877

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Income on intercompany notes		2,446,611	7,866,611
08.305.	Gain/(loss) on sale of subsidiary	(16,443)		
08.397.	Summary of remaining write-ins for Line 5 from overflow page	(16,443)	2,446,611	7,866,611

Additional Write-ins for Summary of Operations Line 27

2704.	Transfer of IMR due to reinsurance agreement		13,839,170	13,839,170
2705.	(Gain) loss on sale of fixed assets	(4,392)	(3,350)	(3,252)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(4,392)	13,835,819	13,835,918

Additional Write-ins for Schedule T Line 58

5804.	COLOMBIA	XXX	204				204	
5805.	ENGLAND	XXX	350	10,000			10,350	
5806.	SPAIN	XXX		600			600	
5807.	ETHIOPIA	XXX		2,000			2,000	
5808.	FINLAND	XXX	780				780	
5809.	FRANCE	XXX	1,011				1,011	
5810.	ISRAEL	XXX		300,000			300,000	
5811.	JAPAN	XXX	1,005	157,200			158,205	
5812.	KOREA	XXX	203				203	
5813.	MEXICO	XXX	6,245	75,000			81,245	
5814.	NORWAY	XXX		75,000			75,000	
5815.	OTHER FOREIGN	XXX	196,515		4,754		201,270	
5816.	PHILIPPINES	XXX	300				300	
5817.	POLAND	XXX	595	300			895	
5818.	SWITZERLAND	XXX	642				642	
5819.	SWEDEN	XXX	226	830			1,056	
5820.	THAILAND	XXX	29				29	
5821.	UNITED KINGDOM	XXX	524				524	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	208,628	620,930	4,754		834,312	

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
550001	SAN FRANCISCO	CA		48,120,279	04/03/2007	6.520	23,511,513			68,698,725	04/02/2007
550002	SAN FRANCISCO	CA		48,120,279	04/03/2007	6.820	23,511,513			68,698,726	04/02/2007
123014	ONTARIO	CA		18,111,000	06/12/2007	6.150	18,111,000			25,400,000	05/23/2007
123031	HAWTHORNE	CA		14,271,000	06/28/2007	5.770	14,271,000			21,900,000	05/25/2007
122943	SAN DIEGO	CA		10,000,000	05/15/2007	6.060	10,000,000			15,701,598	03/05/2007
123019	SIMI VALLEY	CA		7,000,000	06/28/2007	5.490	7,000,000			20,000,000	05/28/2007
550001	SAN FRANCISCO	CA		11,457,209	04/03/2007	6.520	5,597,979			16,356,839	04/02/2007
550002	SAN FRANCISCO	CA		11,457,209	04/03/2007	6.820	5,597,979			16,356,840	04/02/2007
122954	CERRITOS	CA		4,000,000	04/26/2007	6.330	3,989,001			5,600,000	03/26/2007
122953	MURRIETA	CA		3,000,000	04/26/2007	5.700	2,995,467			7,862,903	04/06/2007
122998	SAN DIEGO	CA		1,260,000	05/15/2007	6.060	1,260,000			1,978,400	03/05/2007
122955	MIAMI	FL		26,250,000	05/04/2007	5.840	26,250,000			38,500,000	04/19/2007
122955	MIAMI	FL		26,250,000	05/04/2007	5.840	26,250,000			38,500,000	04/19/2007
122979	PENSACOLA	FL		10,500,000	06/27/2007	5.670	10,500,000			18,570,000	05/16/2007
122961	BOCA RATON	FL		7,000,000	05/24/2007	6.170	6,990,160			13,500,000	05/18/2007
122988	NORTHBROOK	IL		32,050,000	04/26/2007	6.820	32,050,000			41,700,000	03/23/2007
122986	NORTHBROOK	IL		18,200,000	04/26/2007	6.110	18,200,000			25,300,000	03/23/2007
122983	NAPERVILLE	IL		16,000,000	06/13/2007	5.790	16,000,000			23,400,000	04/10/2007
122908	ADDISON	IL		8,750,000	06/13/2007	6.920	8,750,000			13,360,000	04/19/2007
122946	BRAINTREE	MA		7,000,000	05/01/2007	5.820	7,000,000			13,300,000	03/27/2007
123058	BALTIMORE	MD		2,000,000	06/28/2007	6.820	2,000,000			4,897,800	06/27/2007
122964	MINNEAPOLIS	MN		6,100,000	04/09/2007	6.020	6,100,000			8,000,000	03/15/2007
122956	WINSTON-SALEM	NC		4,225,000	04/13/2007	6.070	4,212,982			7,725,714	03/07/2007
122956	WINSTON-SALEM	NC		4,000,000	04/13/2007	6.070	3,988,622			7,314,286	03/07/2007
122976	EATONTOWN	NJ		25,500,000	05/14/2007	5.650	25,500,000			36,375,000	03/30/2007
123021	CARLSTADT	NJ		14,000,000	06/28/2007	5.610	14,000,000			21,434,483	05/22/2007
122997	MORRISTOWN	NJ		8,475,000	06/04/2007	6.120	8,475,000			11,000,000	05/04/2007
123001	NEW YORK	NY		31,050,000	05/01/2007	5.620	31,050,000			55,437,187	04/27/2007
550005	NEW YORK	NY		20,499,965	06/29/2007	6.421	20,499,965			29,076,358	06/27/2007
123013	NEW YORK	NY		16,950,000	05/18/2007	5.620	16,950,000			33,900,000	05/11/2007
122999	NEW YORK	NY		13,480,000	05/31/2007	5.900	13,480,000			19,519,591	05/01/2007
122999	NEW YORK	NY		10,000,000	05/31/2007	5.900	10,000,000			14,480,409	05/01/2007
122981	EDGEWOOD	NY		9,000,000	05/23/2007	5.460	8,958,487			24,000,000	03/30/2007
122970	EDGEWOOD	NY		8,000,000	05/23/2007	5.380	8,000,000			21,000,000	03/30/2007
122949	LAKE OSWEGO	OR		6,500,000	04/26/2007	5.730	6,493,188			14,700,000	02/27/2007
122984	PORTLAND	OR		3,500,000	06/26/2007	5.940	3,500,000			8,900,000	05/25/2007
122985	HOUSTON	TX		25,070,000	05/18/2007	5.870	25,070,000			154,045,000	04/24/2007
123020	HOUSTON	TX		16,600,000	05/30/2007	6.150	16,600,000			24,400,000	05/10/2007
122982	HOUSTON	TX		11,030,000	05/31/2007	6.040	11,030,000			20,700,000	05/02/2007
122958	EL PASO	TX		5,650,000	05/30/2007	5.990	5,650,000			11,500,000	04/27/2007
122980	DALLAS	TX		3,700,000	04/20/2007	6.500	3,700,000			4,970,000	04/06/2007
122957	EL PASO	TX		2,950,000	05/30/2007	5.990	2,950,000			5,500,000	04/27/2007
122962	VIRGINIA BEACH	VA		2,400,000	04/30/2007	6.160	2,397,683			3,221,291	04/25/2007
122992	FEDERAL WAY	WA		33,837,500	05/11/2007	6.100	33,837,500			42,000,000	11/20/2006
500008	VARIOUS	XX		39,863,418	06/29/2007	6.820	39,863,418			53,750,000	06/20/2007
0599999. Mortgages in good standing - Commercial mortgages-all other				653,177,859	XXX	XXX	592,142,457			1,132,531,150	XXX
0899999. Total Mortgages in good standing				653,177,859	XXX	XXX	592,142,457			1,132,531,150	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				653,177,859	XXX	XXX	592,142,457			1,132,531,150	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
121163	YORBA LINDA	CA		04/30/1992	6,663,590			6,525,785	6,525,785			
121418	EL CAJON	CA		09/27/1995	3,222,253			3,171,865	3,171,865			
121791	CERRITOS	CA		04/13/2000	1,978,086			1,950,260	1,950,260			
121570	SAN DIEGO	CA		01/22/1998	1,526,196			1,496,401	1,496,401			
121514	EL CAJON	CA		09/23/1996	806,976			794,356	794,356			
122552	STAMFORD	CT		01/26/2005	15,400,000			15,323,246	15,323,246			
121568	DARIEN	CT		12/04/1997	2,822,925			2,637,322	2,635,316		(2,005)	(2,005)
121701	FT. LAUDERDALE	FL		02/05/1999	8,838,352			8,747,378	8,747,378			
121528	WINTER PARK	FL		03/03/1997	2,011,448			1,993,612	1,993,612			
122426	NORCROSS	GA		04/07/2004	9,500,000			9,500,000	9,500,000			
121648	CHICAGO	IL		08/12/1999	18,062,167			17,798,224	17,792,330		(5,895)	(5,895)
122762	NEW YORK	NY		12/20/2005	56,400,247			56,400,247	56,400,247			
121171	BRENTWOOD	NY		04/22/1992	8,584,385			8,424,757	8,424,757			
121548	NEW YORK	NY		06/05/1997	4,001,067			3,808,383	3,808,758		375	375
122449	NEW YORK	NY		05/27/2004	2,600,000			2,600,000	2,600,000			
121682	INDEPENDENCE	OH		12/18/1998	7,821,655			7,329,929	7,217,851		(112,078)	(112,078)
122467	URBANCREST	OH		11/16/2004	2,274,198			2,234,063	2,234,063			
122321	MILWAUKIE	OR		09/03/2003	26,559,451			26,599,789	26,725,000		125,211	125,211
122450	MONROEVILLE	PA		07/29/2004	15,177,599			15,080,559	15,080,559			
122195	DALLAS	TX		09/30/2002	17,500,000			17,500,000	17,500,000			
122322	BOTHELL	WA		09/03/2003	13,689,670			13,710,462	13,775,000		64,538	64,538
122265	LYNNWOOD	WA		06/18/2003	12,354,564			12,228,180	12,228,180			
122792	LYNNWOOD	WA		04/12/2006	1,900,000			1,900,000	1,900,000			
0199999. Mortgages closed by repayment					239,694,829			237,754,818	237,824,964		70,146	70,146
9999999 - Totals					239,694,829			237,754,818	237,824,964		70,146	70,146

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	ARCAP REAL ESTATE SPECIAL SITUATIONS MTG FUND LLC	IRVING	TX	ARCAP REIT, INC		05/31/2006				13,924,422	13,924,422			11,015,403	7.140
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	HANCOCK PARTNERS		12/13/2006		1,419,311		5,553,855	5,553,855			7,263,899	2.000
000000-00-0	DB REALTY MEZZANINE INVESTMENT FUND II	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				666,575	666,575	88,918			3.520
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				127,708	127,708	(13,957)			0.090
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE LP	NEW YORK	NY	GUGGENHEIM PARTNERS		09/28/2004				1,278,862	1,278,862	559,256			2.800
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	HARTFORD	CT	EXCELLERE PARTNERS		01/22/2007		665,425		2,904,767	2,904,767			7,682,206	4.000
000000-00-0	NYLIM-GCR FUND I-2002, LP	NEW YORK	NY	NEW YORK LIFE INVT		04/15/2004				1,864,241	1,864,241	116,596			4.960
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND I	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		1,600,000		11,045,284	11,045,284	2,843,415		8,800,000	2.000
000000-00-0	STARWOOD OPPORTUNIY FUND VII-A	GREENWICH	CT	STARWOOD CAPITAL		01/10/2006		6,402,758		15,109,959	15,109,959	1,603,889		2,000,000	3.750
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								10,087,494		52,475,672	52,475,672	5,198,117		36,761,508	XXX
000000-00-0	DB REALTY MEZZANINE INVESTMENT FUND L.L.C	NEW YORK	NY	DEUTSCHE BANK		05/15/2002				1,778,952	1,778,952	21,171			8.310
000000-00-0	COP INTERMEDIATE II LP	STAMFORD	NY	AIG GLOBAL INV GRP	0	04/18/2007		8,963,601		8,963,601	8,963,601				40.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								8,963,601		10,742,553	10,742,553	21,171			XXX
05558#-10-1	BHC INTERIM FUNDING II L.P.	NEW YORK	NY	BHC MANAGEMENT	RP4A	05/21/2004		731,250		9,552,888	9,552,888	749,769		2,683,074	8.330
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	09/03/2004		956,535		8,581,030	8,581,030	183,333		3,852,821	5.000
13138#-10-4	CALTIUS CAPITAL PARTNERS II/A L.P.	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	08/16/2001				874,041	874,041	338,993			2.910
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	RP5A	01/13/2005		1,252,747		8,819,716	8,819,716	57,660		11,047,253	2.690
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	CHICAGO	IL	PRUDENTIAL GROUP	RP5A	04/28/2005		818,686		5,949,174	5,949,174	135,577		8,624,128	2.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								3,759,218		33,776,848	33,776,848	1,465,332		26,207,276	XXX
000000-00-0	H/2 RE MEZZANINE-7 TRANCHE	STAMFORD	CT	H/2 SECURED CREDIT PARTNERS	3FE	04/03/2007		18,469,342							40.160
1499999. Joint Venture Interests - Other Fixed Income - Affiliated								18,469,342							XXX
000000-00-0	1903 EQUITY FUND LP	BOSTON	MA	GORDON BROTHERS		11/30/2006		655,599		2,134,291	2,134,291			7,692,875	3.020
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SINGAPORE	AFFINITY EQUITY PARTNERS		01/29/2007		78,515		241,492	241,492			20,058,508	0.690
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGH STAR PARTNERS		05/24/2004		1,033,719		9,238,308	9,238,308	988,392		529,064	2.580
000000-00-0	AIG HIGHSTAR III	NEW YORK	NY	AIG GLOBAL INV GRP		05/25/2007		18,226,554		14,012,725	14,012,725			12,848,165	0.900
000000-00-0	APAX CAPITAL RISQUE II	PARIS	FRANCE	PATRICOF & COMPANY		09/01/1988				9,451	9,451	9,451			1.900
000000-00-0	APAX VENTURES III INTERNATIONAL PARTNERS, L.P.	LONDON	ENGLAND	APAX PARTNERS		12/02/1987				12,402	12,402	5,922			0.970
000000-00-0	APAX VENTURES IV INTERNATIONAL PARTNERS, L.P.	LONDON	ENGLAND	APAX PARTNERS		08/21/1990				14,687	14,687	2,613			3.170
000000-00-0	APF WPP 88, LP	SAN FRANCISCO	CA	U.S. WINDPOWER INC		12/30/1993									0.000
000000-00-0	APOLLO INVESTMENT FUND VI, LP	IRVING	CA	APOLLO CAPITAL		05/11/2006		6,202,893		9,563,358	9,563,358			16,859,999	0.440
03927#-10-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT, INC		09/05/2002				1,717,457	1,717,457	(202,235)			4.510
03928#-10-9	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP REIT, INC		06/28/2004				7,593,186	7,593,186	512,002			1.980
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I LP	BOSTON	MA	ARLIGHT PARTNERS		10/04/2002				6,849,986	6,849,986	(1,197,094)			2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS II	BOSTON	MA	ARLIGHT PARTNERS		12/16/2003				8,881,061	8,881,061	730,931		2,983,203	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	ENGLAND	ARGAN CAPITAL MANAGEMENT		02/12/2007		290,714		9,153,893	9,153,893			4,203,484	3.160
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	AUDAX GROUP		11/30/2006		1,647,852		5,155,919	5,155,919	(156,070)		19,592,646	4.290
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	AUDAX GROUP		10/22/2001		56,250		8,332,918	8,332,918	546,498			3.410
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV LP	NEW YORK	NY	AVENUE CAPITAL		07/20/2006		858,000		1,571,579	1,571,579	(100,674)		6,127,740	0.260
000000-00-0	B IV CAPITAL PARTNERS, LP	WELLESLEY	MA	DDJ CAPITAL MGMT		03/28/2003				7,380,247	7,380,247	(327,401)		959,938	2.250
000000-00-0	BIRCH HILL EQUITY PARTNERS III	TORONTO	CANADA	BIRCH HILL EQUITY PARTNERS		03/17/2006		1,642,611		6,987,137	6,987,137	(237,337)		11,855,649	2.560
000000-00-0	BLACKSTONE CAPITAL PTR V	NEW YORK	NY	AIG GLOBAL INV GRP		04/18/2007		469,469		469,469	469,469			3,430,531	0.070
000000-00-0	BRAIT IV LP	JOHANNESBURG	SOUTH AFRICA	BRAIT		12/07/2006		4,995,131		5,501,029	5,501,029			14,818,165	1.800
000000-00-0	BROOKS HOLDINGS LLC-HANCOCK	DOVER	DE	HANCOCK PARTNERS		04/28/2006				40,146	40,146				0.280
000000-00-0	BROOKS PROVISIONS CO INVESTORS LLC-HANCOCK	DOVER	DE	HANCOCK PARTNERS		04/28/2006				43,947	43,947				0.280
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS (SERIES FOUR)	NEW YORK	NY	CERBERUS		03/07/2007		2,475,000		4,017,708	4,017,708			11,025,000	0.250
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004				5,785,116	5,785,116	502,501		4,147,620	2.000
25588#-10-3	DLJ INVESTMENTS PARTNERS II	NEW YORK	NY	DLJ PARTNERS		11/23/1999		37,537		1,395,917	1,395,917	138,769			1.250
000000-00-0	DOUGHTY HANSON & CO V	LONDON	ENGLAND	DOUGHTY HANSON & CO		05/04/2007		4,101,832		4,101,832	4,101,832			17,669,946	0.560
000000-00-0	DX EQUITY (HANCOCK MEZZ)	HOUSTON	TX	HANCOCK MEZZ PARTNER		08/01/2006				1,008,498	1,008,498				4.000
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III (CAD)	TORONTO	CANADA	EDGESTONE		04/18/2006		1,356,154		2,359,920	2,359,920	(179,306)		6,880,549	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III (USD)	TORONTO	CANADA	EDGESTONE		04/18/2006		1,305,571		2,359,540	2,359,540	(169,141)		6,868,469	1.530
000000-00-0	ELEVATION PARTNERS	MENLO PARK	CA	ELEVATION ASSOC		12/13/2004		60,000		4,809,116	4,809,116	(43,106)		10,753,673	0.900
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	CANADA	ENERVEST MANAGEMENT		06/22/2007		7,151,770		7,151,770	7,151,770			17,048,230	2.420
000000-00-0	EQT V FUND	STOCKHOLM	SW	MOURANT		11/10/2006		3,585,808		4,150,309	4,150,309			942,373	0.150
000000-00-0	ETHOS PE FUND V	JOHANNESBURG	SOUTH AFRICA	ETHOS CAPITAL		10/20/2006		1,498,757		2,441,266	2,441,266			7,332,338	2.340
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	ISRAEL	FIMI		10/11/2005		682,275		2,426,655	2,426,655	489,729		6,255,249	2.760
000000-00-0	FRANCISCO PARTNERS II LP	MENLO PARK	CA	FRANCISCO PARTNERS		07/10/2006		2,158,750		4,651,775	4,651,775	(293,725)		10,754,500	0.790
000000-00-0	GLOBAL PRIVATE EQUITY II, L.P.	BOSTON	MA	ADVENT GROUP		04/08/1994				444,639	444,639	8,101			1.910
36230#-10-2	GOLDMAN SACHS MEZZANINE PARTNERS III	NEW YORK	NY	GOLDMAN SACHS		09/25/2003				4,616,060	4,616,060	90,265			0.740

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	GTCR FUND IX	CHICAGO	IL	GTCR GOLDER RAUNER_		12/01/2006		2,486,428		1,939,851	1,939,851	110,312		22,620,341	0.710
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR GOLDER RAUNER_		03/27/2000		75,000		3,313,056	3,313,056	1,171,828			0.490
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR GOLDER RAUNER_		01/19/2001				1,211,700	1,211,700	757,815			0.520
000000-00-0	HAVCO WOOD PRODUCT	DOVER	DE	HAVCO WOOD PRODUCT		08/07/2002									0.310
000000-00-0	HAVCO WOOD PRODUCT	DOVER	DE	HAVCO WOOD PRODUCT		08/07/2002									3.870
000000-00-0	INTEGRACOLOR LTD CLASSB LTD PTR INEREST (HANCOCK MEZZ)	MESQUITE	TX	HANCOCK MEZZ PARTNER		01/22/2007				208,433	208,433				4.000
000000-00-0	KOHLBERG INVESTOR V	MT KISCO	NY	KOHLBERG & CO		12/28/2004		2,485,000		10,469,154	10,469,154	(16,110)		3,385,694	2.500
000000-00-0	KOHLBERG INVESTORS VI, LP	MT KISCO	NY	HANCOCK MEZZ PARTNER		06/20/2007		1,171,006		1,171,006	1,171,006			17,628,994	1.880
000000-00-0	KRG CAPITAL FUND III	DENVER	CO	KRG CAPITAL PARTNERS		06/08/2005		131,828		6,151,151	6,151,151	(33,330)		5,892,261	2.330
000000-00-0	LATIN AMERICAN DISTRIBUTORS LLC BROOKS (HANCOCK MEZZ)	BRONX	NY	HANCOCK MEZZ PARTNER		01/12/2007				2,816	2,816				4.000
000000-00-0	LEEDS WELD EQUITY PARTNERS IV L.P.	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004		1,143,872		7,890,230	7,890,230	495,252		2,660,820	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III	NEW YORK	NY	LEHMAN BROTHERS		11/17/2004		993,261		10,275,392	10,275,392	83,733		3,020,125	1.600
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP	BOSTON	MA	LEXINGTON PARTNERS		07/01/2003				5,909,729	5,909,729	856,249			0.500
000000-00-0	LINCONSHIRE EQUITY PARTNERS III	NEW YORK	NY	LINCOLNSHIRE PARTNERS		10/01/2004		56,297				2,231,540		6,557,294	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO		08/17/2006		3,490,375		5,226,837	5,226,837			15,090,956	0.550
000000-00-0	MARQUETTE TRANSPOTATION CO. CO-INVESTMENT	PADUCAH	KY	KRG CAPITAL PARTNERS		03/19/2007				10,200,000	10,200,000				2.550
000000-00-0	MT HOLDINGS LLC	NEW YORK	NY	HANCOCK MEZZ PARTNERS		03/02/2007				44,122	44,122				0.100
000000-00-0	MULTIAD SVCS SERIES A PREFERRED (HANCOCK MEZZ)	CHICAGO	IL	HANCOCK MEZZ PARTNERS		11/07/2006				379,174	379,174				4.000
000000-00-0	NC ENERGY SERVICES (US) LP (HANCOCK MEZZ)	ALBERTA	AB	HANCOCK MEZZ PARTNERS		10/31/2006		68,532		670,188	670,188				3.000
000000-00-0	OAK HILL CAPITAL PARTNERS II	FORT WORTH	TX	OAK HILL PARTNERS		12/28/2004		2,405,858		12,752,819	12,752,819	667,862		6,332,437	1.030
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND LP	FORT WORTH	TX	OAK HILL PARTNERS		12/19/2003				7,068,868	7,068,868			2,438,984	1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III	NEW YORK	NY	ODYSSEY PARTNERS		08/27/2004		1,427,342		12,436,503	12,436,503	1,960,986		8,819,216	2.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) LP	ST PETER POINT	GUERNSEY	PARTNERS GROUP MGMT		06/27/2006		881,591		3,526,118	3,526,118			11,041,787	3.630
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS		09/30/2005		1,092,500		3,970,593	3,970,593	38,493		7,503,750	3.460
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PENINSULA PARTNERS		03/16/2007		2,496,712		3,535,539	3,535,539			22,564,461	0.880
000000-00-0	QUADRANGLE CAPITAL PARTNERS II	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006		1,333,807		7,238,965	7,238,965	1,089,181		12,565,662	1.220
000000-00-0	REALOGY CORP CO -INV	NEW YORK	NY	APOLLO MANAGEMENT		04/04/2007		11,600,000		11,600,000	11,600,000				1.430
000000-00-0	ROREST RESOURCES LLC HANCOCK	DOVER	DE	HANCOCK PARTNERS		04/28/2006				80,695	80,695				2.200
000000-00-0	SENTINEL CAPITAL PARTNERS III	NEW YORK	NY	SENTINEL PARTNERS		05/20/2005				2,700,043	2,700,043	516,399		6,467,195	2.500
000000-00-0	STERLING CAPITAL PARTNERS II	BALTIMORE	MD	STERLING PARTNERS		08/18/2005		2,929,080		8,269,085	8,269,085	1,225,761		6,704,305	2.930
000000-00-0	TENASKA POWER FUND	OMAHA	NE	TENASKA, INC.		03/25/2005				10,174,081	10,174,081	53,396		2,142,666	2.660
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	ROCKWOOD CAPITAL		11/02/2006		160,840		631,354	631,354			26,786,808	0.340
000000-00-0	TPG PARTNERS V LP	FORT WORTH	TX	TEXAS PACIFIC GROUP		06/27/2006		646,573		3,257,331	3,257,331			8,443,766	0.160
000000-00-0	VISTA GROUP C UNITS (HANCOCK MEZZ)	NEENAH	WI	HANCOK MEZZ PARTNER		08/22/2006									4.200
000000-00-0	VISTA GROUP HOLDINGS (HNCK REDEEMABLE LLC)	NEENAH	WI	HANCOK MEZZ PARTNER		08/22/2006				210,746	210,746				4.200
000000-00-0	VISTA GROUP HOLDINGS CLASS A UNITS (HNCK MEZZ)	NEENAH	WI	HANCOK MEZZ PARTNER		08/22/2006				541,036	541,036				4.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS		07/26/2005		950,000		12,539,765	12,539,765	679,425		7,030,000	0.310
000000-00-0	WAYZATA OPPORTUNITIES FUND	WAYZATA	MN	WAYZATA INVESMENT PARTNERS		02/17/2006		1,681,875		10,945,758	10,945,758	1,025,448		1,897,339	1.020
000000-00-0	WIND POINT PARTNERS VI	SOUTHFIELD	MI	WIND POINT PRTNRS		02/15/2006		887,862		3,083,792	3,083,792	(97,268)		8,243,647	2.700
1599999. Joint Venture Interests - Common Stock - Unaffiliated								101,166,400		336,250,738	336,250,738	13,936,057		437,476,422	XXX
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	BRAZOS PRIVATE EQUITY PARTNERS		03/17/2006		2,752,000		7,354,908	7,354,908	(67,483)		9,195,996	4.910
000000-00-0	CASCADE ADVANCED TURBINE, L.P	CHICAGO	IL	CASCADE ADVANCED TURBINE		10/15/1993									20.240
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCNT/MACH I		05/15/2002				2,631,690	2,631,690				11.110
000000-00-0	EXCELLERE CAPITAL FUND LP-AIC	DENVER	CO	EXCELLERE PARTNERS		03/27/2007				215,423	215,423			17,184,577	4.680
000000-00-0	KINGDOM FILMS	DOVER	DE	CSFB		08/16/2005						(7,250,000)			11.600
000000-00-0	LANDMARK EQUITY PARTNERS XII	SIMSBURY	CT	LANDMARK PARTNERS		12/13/2004		112,346		11,578,454	11,578,454	660,122		2,724,403	7.000
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVII	DALLAS	TX	LEHMAN BROTHERS		06/27/2005				5,570,897	5,570,897	193,902		8,769,517	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	BOSTON	MA	LEXINGTON PARTNERS		06/25/2004		236,364		3,914,399	3,914,399	350,926		6,000,000	6.010
000000-00-0	SUMMER STREET CAPITAL II LP	BUFFALO	NY	SUMMER STREET CAITAL PARTNERS		05/01/2007		1,350,000		1,350,000	1,350,000			12,150,000	7.220
000000-00-0	TCW CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZZ		02/05/1999		738,620				388,972			18.980
000000-00-0	TCW/CRESCENT MEZZANINE L.P.	LOS ANGELES	CA	TCW/CRESCENT MEZZ		09/03/1996				2,420,758	2,420,758	864,714			27.250
000000-00-0	TPF GENCO CO INVESTMENT FUND LP	OMAHA	NB	TENASKA, INC.		12/13/2006		600,000		10,600,000	10,600,000				7.410
1699999. Joint Venture Interests - Common Stock - Affiliated								5,789,330		45,636,528	45,636,528	(4,858,847)		56,024,493	XXX
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INVESTMENT		06/22/2006				4,848,399	4,848,399			4,950,000	2.000
000000-00-0	BABSON MEZZANINE REALTY INVESTOR LP	SPRINGFIELD	MA	BABSON CAPITAL PARTNERS		08/31/2006		752,587		2,673,095	2,673,095			7,326,905	3.700
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV	IRVING	TX	BEACON PARTNERS		05/31/2006				6,544,572	6,544,572	596,989		5,586,750	7.140
000000-00-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006		732,484		4,110,955	4,110,955	630,400		5,696,223	0.080
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006		415,278		16,005,481	16,005,481	2,881,668		5,623,490	0.430
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II LP	NEW YORK	NY	BROADWAY PARTNERS		07/31/2006				7,940,023	7,940,023			246,000	2.050
000000-00-0	CABOT INDUSTRIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIAL		11/15/2005		378,500		2,897,408	2,897,408	34,228		5,663,000	1.930
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005		263,449		5,787,874	5,787,874	692,213		6,428,221	0.980
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL		10/26/2005		183,801		1,380,714	1,380,714	471,159		6,063,699	2.780

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	JER REAL ESTATE PARTNERS III	MCLEAN	VA	JER REALTY		01/05/2005		512,743		7,561,930	7,561,930	768,706		5,544,647	1.870
000000-00-0	KEYSTONE INDUSTRIAL FUND	CONSHOHOCKEN	PA	KTR CAPITAL PARTNERS		10/24/2005		2,078,250		6,612,656	6,612,656	128,155		4,080,000	2.270
000000-00-0	LANDMARK REAL ESTATE FUND V	SIMSBURY	CT	LANDMARK PARTNERS		07/27/2005		772,007		1,677,499	1,677,499	77,323		11,172,595	4.000
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II	NEW YORK	NY	LEHMAN BROTHERS		08/26/2005		1,332,912		5,766,480	5,766,480	183,852		1,256,282	0.500
000000-00-0	LION GABLES APARTMENT FUND	DOVER	DE	ING CLARION		11/02/2005				17,317,414	17,317,414	1,558,414			1.860
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II, LIMITED PARTNERSHIP	NEW YORK	NY	MORGAN STANLEY RE GP		01/23/1995		3,427		2,699,965	2,699,965	1,126,073			1.150
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP		10/10/2006		3,159,646		7,048,339	7,048,339			8,938,075	1.070
000000-00-0	NYLIM-GCR FUND II	NEW YORK	NY	NEW YORK LIFE INVT		10/02/2006		12,512,479		16,171,470	16,171,470			3,493,067	9.520
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTY PARTNER	NEW YORK	NY	O'CONNOR GROUP		09/30/2004		590,922		6,775,970	6,775,970	425,417		4,175,704	2.340
000000-00-0	RLJ LODGING FUND II LP	BETHESDA	MD	RLJ CPTL PRTNRS		06/12/2006		383,731		8,349,913	8,349,913	218,283		4,244,915	2.200
000000-00-0	RLJ URBAN LODGING FUND	BETHESDA	MD	RLJ CAPITAL PARTNERS		04/29/2005		85,764		1,623,819	1,623,819			681,236	1.670
000000-00-0	ROCKPOINT REAL ESTATE I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004		16,636		3,220,947	3,220,947	320,740		201,575	1.380
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II	DALLAS	TX	ROCKPOINT GROUP		09/30/2005		2,444,203		10,276,078	10,276,078	373,165		3,330,991	0.900
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND V LP	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		04/15/2004				3,228,240	3,228,240	244,198		782,667	1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		10/19/2006		7,601,454		10,564,226	10,564,226			9,234,601	2.330
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005				10,560,248	10,560,248				1.400
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON STREET CAPITAL		08/08/2006		7,275,893		14,491,655	14,491,655			4,708,345	1.280
000000-00-0	WESTBROOK REAL ESTATE FUND I	DALLAS	TX	WESTBROOK PARTNERS		03/29/1995				927,109	927,109	83,212			1.630
000000-00-0	WESTBROOK REAL ESTATE PARTNERS ("FUND V")	NEW YORK	NY	WESTBROOK PARTNERS		10/01/2004		27,526		942,944	942,944	507,363			2.170
000000-00-0	WESTRBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS		05/05/2006		3,019,488		12,008,262	12,008,262	128,675			2.230
1799999. Joint Venture Interests - Real Estate - Unaffiliated								44,543,180		200,013,684	200,013,684	11,450,233		109,428,988	XXX
000000-00-0	MORGAN STANLEY REAL ESTATE FUND, L.P.	NEW YORK	NY	MORGAN STANLEY RE GP		12/22/1994				201,230	201,230	184,943			1.000
1899999. Joint Venture Interests - Real Estate - Affiliated										201,230	201,230	184,943			XXX
000000-00-0	DMP ACQUISITION LLC (HANCOCK MEZZ)	DEFIANCE	OH	HANCOCK MEZZ PARTNER		09/28/2006				770,807	770,807				5.450
000000-00-0	INTEGRACOLOR LTD	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2005				4,576	4,576				0.500
000000-00-0	INTEGRACOLOR CLASS C PRF LTD PTNR INT (HANCOCK MEZZ)	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2007				624,365	624,365				4.000
000000-00-0	INTERCONNECT DEVICES INC COMMON STK(HANCOCK MEZZ)	NEW YORK	NY	HANCOCK MEZZ PARTNER		05/11/2007		9,454		9,454	9,454				8.820
000000-00-0	PETERMANN HOLDINGS C-1 UNITS (HANCOCK)	BOSTON	MA	HANCOCK MEZZ PARTNER		12/22/2004				49,658	49,658				0.380
000000-00-0	PETERMANN HOLDINGS C-2 UNITS (HANCOCK)	BOSTON	MA	HANCOCK MEZZ PARTNER		12/22/2004				108,494	108,494				0.380
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN	CAYMAN IS	BEACON HILL ASSETS MANAGEMENT		03/01/2002	4			860,603	860,603				3.280
000000-00-0	SILVERADO CLASS I UNITS (HANCOCK)	NAPA	CA	HANCOCK MEZZ PARTNER		03/01/2005				184,050	184,050				0.140
000000-00-0	SILVERADO CLASS II UNITS (HANCOCK)	NAPA	CA	HANCOCK MEZZ PARTNER		03/01/2005				245,401	245,401				0.150
000000-00-0	SUPRESTA (HANCOCK MEZZ)	NEW YORK	NY	HANCOCK MEZZ PARTNER		07/15/2004				53,136	53,136				0.080
1999999. Joint Venture Interests - Other - Unaffiliated								9,454		2,910,543	2,910,543				XXX
48954#-AB-7	INTERCOMPANY NOTE-KCIB-2005	CHICAGO	IL	KENNET CAPITAL		08/01/2005				100,000,000	100,000,000				100.000
48954#-AA-9	INTERCOMPANY NOTE-KCIB-2006	CHICAGO	IL	KENNET CAPITAL		06/30/2006				100,000,000	100,000,000				100.000
2499999. Collateral Loans - Affiliated										200,000,000	200,000,000				XXX
000000-00-0	MOGA TAX CREDIT FUND II (MORGAN STANLEY)	NEW YORK	NY	MORGAN STANLEY RE GP		12/05/2006		221		2,009,280	2,009,280	(86,024)			6.000
000000-00-0	VIRGINIA TCF A/V-1 LLC (WACHOVIA)	CHARLOTTE	NC	WACHOVIA BANK		12/22/2006				1,682,559	1,682,559				15.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								221		3,691,839	3,691,839	(86,024)			XXX
000000-00-0	CSFB GEORGIA STATE FUND I LLC	NEW YORK	NY	CSFB		12/12/2006				574,276	574,276	(23,002)			11.760
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1 LLC	CHARLOTTE	NC	WACHOVIA BANK		10/31/2006				508,202	508,202	(1,646)			5.000
3499999. State Low Income Housing Tax Credit - Affiliated										1,082,478	1,082,478	(24,648)			XXX
00935Q-10-2	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE		07/30/2003				630,916	630,916				0.000
00935S-10-8	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE		07/30/2003				483,646	483,646				0.000
00935T-10-6	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE		07/30/2003				483,869	483,869				0.000
3599999. All Other Low Income Housing Tax Credit - Unaffiliated										1,598,431	1,598,431				XXX
3999999. Total - Unaffiliated								159,565,746		627,025,916	627,025,916	32,049,739		609,874,194	XXX
4099999. Total - Affiliated								33,222,494		261,354,628	261,354,628	(4,763,405)		56,024,493	XXX
4199999 - Totals								192,788,241		888,380,544	888,380,544	27,286,334		665,898,687	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
000000-00-0	ARCAP REAL ESTATE SPECIAL SITUATIONS MTG FUND LLC	IRVING	TX	ARCAP REIT, INC	05/31/2006	4,323,708			60,113	60,113				
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	HANCOCK PARTNERS	12/13/2006	3,074,894			112,493	112,493				
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE LP	NEW YORK	NY	GUGGENHEIM PARTNERS	09/28/2004	3,143,543			1,550,000	1,550,000				559,256
000000-00-0	HARTFORD MEZZANINE INVESTORS I LLC	HARTFORD	CT	EXCELLERE PARTNERS	01/22/2007				323,810	323,810				
000000-00-0	NYLIM-GCR FUND I-2002 LP	NEW YORK	NY	NEW YORK LIFE INVT	04/15/2004	2,880,421			1,273,455	1,273,455				118,655
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated						13,422,566			3,319,871	3,319,871				677,911
05558#-10-1	BHC INTERIM FUNDING II L.P.	NEW YORK	NY	BHC MANAGEMENT	05/21/2004	8,748,116			706,073	706,073				669,358
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	09/03/2004	9,005,815			1,220,000	1,220,000				163,720
13138#-10-4	CALTIUS CAPITAL PARTNERS II/A L.P.	LOS ANGELES	CA	CALTIUS CAPITAL	08/16/2001	598,001			228,685	228,685				313,323
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II	CHICAGO	IL	PRUDENTIAL GROUP	04/28/2005	5,063,503			101,618	101,618				135,577
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated						23,415,435			2,256,376	2,256,376				1,281,978
000000-00-0	H/2 RE MEZZANINE-7 TRANCHE	STAMFORD	CT	H/2 SECURED CREDIT PARTNERS	04/03/2007				18,469,342	18,489,434		20,092	20,092	
1499999. Joint Venture Interests - Other Fixed Income - Affiliated									18,469,342	18,489,434		20,092	20,092	
000000-00-0	AIG HIGHSTAR III	NEW YORK	NY	AIG GLOBAL INV GRP	05/25/2007	7,941,360			4,213,829	4,213,829				
000000-00-0	APAX CR III	PARIS	FRANCE	APAX PARTNERS	08/20/1990		470,686		470,686			(470,686)	(470,686)	470,686
000000-00-0	APAX EUROPEAN BUY-INS FUND INTERNATIONAL PARTNERS L.P.	LONDON	ENGLAND	APAX PARTNERS	11/22/1989	144,705	351,909		496,614	496,614				351,909
000000-00-0	APOLLO INVESTMENT FUND VI LP	IRVING	CA	APOLLO CAPITAL	05/11/2006	4,548,621			1,633,906	1,633,906				
03927#-10-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT INC	09/05/2002				73,748	73,748				1,791,205
03928#-10-9	ARCAP HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP REIT INC	06/28/2004	5,958,525			149,792	149,792				146,235
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I LP	BOSTON	MA	ARLIGHT PARTNERS	10/04/2002	9,011,438			1,094,737	1,094,737				1,167,258
000000-00-0	ARCLIGHT ENERGY PARTNERS II	BOSTON	MA	ARLIGHT PARTNERS	12/16/2003	9,273,823			854,776	854,776				398,875
000000-00-0	ARGAN CAPITAL LP	LONDON	ENGLAND	ARGAN CAPITAL MANAGEMENT	02/12/2007				872,933	872,933				
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	AUDAX GROUP	11/30/2006	4,094,930			77,448	77,448				(156,070)
05069#-10-3	AUDAX MEZZANINE FUND L.P.	BOSTON	MA	AUDAX GROUP	10/22/2001	8,968,735			516,979	516,979				377,514
000000-00-0	B IV CAPITAL PARTNERS LP	WELLESLEY	MA	DDJ CAPITAL MGMT	03/28/2003	8,526,211			2,000,000	2,000,000				(4,749,627)
000000-00-0	BIRCH HILL EQUITY PARTNERS III	TORONTO	CANADA	BIRCH HILL EQUITY PARTNERS	03/17/2006	6,092,666			687,338	687,338				(237,337)
000000-00-0	BROOKS PROVISIONS CO INVESTORS LLC-HANCOCK	DOVER	DE	HANCOCK PARTNERS	04/28/2006	42,440			1,589	1,589				
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	BLACKACRE CAPITAL	05/06/2004	6,972,150			2,939,060	2,939,060				109,541
25588#-10-3	DLJ INVESTMENTS PARTNERS II	NEW YORK	NY	DLJ PARTNERS	11/23/1999	1,855,205			601,097	601,097				58,587
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III -CAD	TORONTO	CANADA	EDGESTONE	04/18/2006	936,246			176,714	176,714				(208,030)
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III -USD	TORONTO	CANADA	EDGESTONE	04/18/2006	943,453			392,649	392,649				(169,141)
000000-00-0	ELEVATION PARTNERS	MENLO PARK	CA	ELEVATION ASSOC	12/13/2004	4,789,947			13,065	13,065				(50,893)
000000-00-0	EQT V FUND	STOCKHOLM	SW	MOURANT	11/10/2006	415,442			64,904	64,904				
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	ISRAEL	FIMI	10/11/2005	1,101,732			229,155	229,155				(9,822)
36230#-10-2	GOLDMAN SACHS MEZZANINE PARTNERS III	NEW YORK	NY	GOLDMAN SACHS	09/25/2003	4,916,050			375,288	375,288				172,657
000000-00-0	GRYPHON PARTNERS III	SAN FRANCISCO	CA	GRYPHON PARTNERS	09/08/2004		(189,936)		(189,936)			189,936	189,936	(189,936)
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR GOLDER RAUNER_	12/01/2006	993,231			1,650,120	1,650,120				110,312
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR GOLDER RAUNER_	03/27/2000	4,937,433			1,653,522	1,653,522				653,309
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR GOLDER RAUNER_	01/19/2001	471,015			(294,270)	(294,270)				
000000-00-0	HAVCO WOOD PRODUCT	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002					8,806		8,806	8,806	
000000-00-0	HAVCO WOOD PRODUCT	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002					110,994		110,994	110,994	
000000-00-0	INTERNATIONAL NETWORK FUND	BOSTON	MA	ADVENT GROUP	04/18/1988					129		129	129	
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III	NEW YORK	NY	LEHMAN BROTHERS	11/17/2004	10,230,797			1,161,992	1,161,992				1,795,157
000000-00-0	LEXINGTON CAPITAL PARTNERS V LP	BOSTON	MA	LEXINGTON PARTNERS	07/01/2003	6,245,569			1,022,855	1,022,855				392,965
000000-00-0	LINCONSHIRE EQUITY PARTNERS III	NEW YORK	NY	LINCOLNSHIRE PARTNERS	10/01/2004	4,134,350			6,420,824	6,420,824				2,231,540
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & CO	08/17/2006	717,769			36,681	36,681				
000000-00-0	OAK HILL CAPITAL PARTNERS II	FORT WORTH	TX	OAK HILL PARTNERS	12/28/2004	8,106,404			177,296	177,296				(80,025)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III	NEW YORK	NY	ODYSSEY PARTNERS	08/27/2004	10,728,073			5,106,056	5,106,056				(53,606)
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	PENINSULA PARTNERS	03/16/2007				82,900	82,900				
000000-00-0	STERLING CAPITAL PARTNERS II	BALTIMORE	MD	STERLING PARTNERS	08/18/2005	4,977,634			294,010	294,010				(139,759)
000000-00-0	TPG PARTNERS V LP	FORT WORTH	TX	TEXAS PACIFIC GROUP	06/27/2006	1,438,652			418,610	418,610				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS	07/26/2005	8,376,982			190,000	190,000				555,615
000000-00-0	WAYZATA OPPORTUNITIES FUND	WAYZATA	MN	WAYZATA INVESMENT PARTNERS	02/17/2006	9,740,560			753,188	753,188				202,121
000000-00-0	WIND POINT PARTNERS VI	SOUTHFIELD	MI	WIND POINT PRTNRS	02/15/2006	1,836,812			446,188	446,188				(97,268)
1599999. Joint Venture Interests - Common Stock - Unaffiliated						159,468,960	632,659		36,866,343	36,705,522		(160,821)	(160,821)	4,843,972
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	BRAZOS PRIVATE EQUITY PARTNERS	03/17/2006	5,465,676			365,500	365,500				(67,483)
000000-00-0	GRYPHON CO-INVESTMENT FUND III	SAN FRANCISCO	CA	GRYPHON PARTNERS	12/03/2004		51,951		51,951			(51,951)	(51,951)	51,951
000000-00-0	LANDMARK EQUITY PARTNERS XII	SIMSBURY	CT	LANDMARK PARTNERS	12/13/2004	15,289,311			2,620,497	2,620,497				393,324
000000-00-0	LEHMAN CROSSROADS INSTITUTIONAL SERIES XVII	DALLAS	TX	LEHMAN BROTHERS	06/27/2005	4,809,556			45,645	45,645				27,092

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	LEXINGTON MIDDLE MARKET INVESTORS LP	BOSTON	MA	LEXINGTON PARTNERS	06/25/2004	2,966,647			187,200	187,200				56,251
000000-00-0	TCW CRESCENT MEZZANINE TRUST II	LOS ANGELES	CA	TCW/CRESCENT MEZZ	02/05/1999	1,287,352			1,258,794	1,258,794				155,694
1699999. Joint Venture Interests - Common Stock - Affiliated						29,818,542	51,951		4,529,587	4,477,636		(51,951)	(51,951)	616,829
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INVESTMENT	06/22/2006	3,760,899			212,500	212,500				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS III	BOSTON	MA	BEACON PARTNERS	12/14/2004	12,044,004	5,020,861		17,064,865	21,754,161		4,689,296	4,689,296	5,425,644
000000-00-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP	01/30/2006	3,299,852			382,575	382,575				70,759
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP	04/21/2006	6,932,849			393,794	393,794				22,862
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL	10/26/2005	1,338,616			1,225,051	1,225,051				(29,367)
000000-00-0	JER REAL ESTATE PARTNERS III	MCLEAN	VA	JER REALTY	01/05/2005	8,372,417			2,711,428	2,711,428				215,119
000000-00-0	LANDMARK REAL ESTATE FUND V	SIMSBURY	CT	LANDMARK PARTNERS	07/27/2005	444,218			707,435	707,435				58,379
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II	NEW YORK	NY	LEHMAN BROTHERS	08/26/2005	2,494,045			993,307	993,307				372,530
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II LIMITED PARTNERSHIP	NEW YORK	NY	MORGAN STANLEY RE GP	01/23/1995	2,547,502			31,905	31,905				366,987
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GP	10/10/2006	2,595,168			110,071	110,071				
000000-00-0	NYLIM-GCR FUND II	NEW YORK	NY	NEW YORK LIFE INVT	10/02/2006	1,834,656			251,395	251,395				
000000-00-0	RLJ LODGING FUND II LP	BETHESDA	MD	RLJ CPTL PRTNRS	06/12/2006	7,908,209			186,883	186,883				218,283
000000-00-0	RLJ URBAN LODGING FUND	BETHESDA	MD	RLJ CAPITAL PARTNERS	04/29/2005	1,717,899			79,289	79,289				
000000-00-0	ROCKPOINT REAL ESTATE I	DALLAS	TX	ROCKPOINT GROUP	09/28/2004	4,934,256			2,045,173	2,045,173				463,650
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS FUND V LP	SAN FRANCISCO	CA	ROCKWOOD CAPITAL	04/15/2004	6,260,922			1,897,805	1,897,805				(7,633)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS -FUND V	NEW YORK	NY	WESTBROOK PARTNERS	10/01/2004	1,698,323			1,335,991	1,335,991				226,461
000000-00-0	WESTRBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS	05/05/2006	1,845,031			2,229,822	2,229,822				238,115
1799999. Joint Venture Interests - Real Estate - Unaffiliated						70,028,866	5,020,861		31,859,289	36,548,585		4,689,296	4,689,296	7,641,789
000000-00-0	ALPINE ASSOCIATES II LLC (HANCOCK MEZZ)	WILMINGTON	DE	HANCOCK MEZZ PARTNER	07/14/2005					90,709		90,709	90,709	
000000-00-0	INTEGRACOLOR LTD	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2005	78,902			6,247	6,247				
1999999. Joint Venture Interests - Other - Unaffiliated						78,902			6,247	96,956		90,709	90,709	
00935Q-10-2	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	715,852			52,998	52,998				
00935S-10-8	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	568,578			52,996	52,996				
00935T-10-6	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	568,802			52,997	52,997				
3599999. All Other Low Income Housing Tax Credit - Unaffiliated						1,853,232			158,991	158,991				
3999999. Total - Unaffiliated						268,267,961	5,653,520		74,467,117	79,086,301		4,619,184	4,619,184	14,445,650
4099999. Total - Affiliated						29,818,542	51,951		22,998,929	22,967,070		(31,859)	(31,859)	616,829
4199999 - Totals						298,086,503	5,705,471		97,466,046	102,053,371		4,587,325	4,587,325	15,062,479

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-PT-9	US TREASURY N/B 02/15/2037		06/12/2007	GREENWICH CAPITAL MARKETS, INC.		23,001,875	24,000,000	268,861	1
912828-GH-7	US TREASURY N/B 02/15/2017		05/04/2007	Various		19,897,969	20,000,000	172,479	1
912828-GQ-7	US TREASURY N/B 04/30/2012		05/17/2007	Various		9,963,594	10,000,000	17,120	2Z
912828-GR-5	US TREASURY N/B 05/15/2010		06/19/2007	JEFFERIES & COMPANY, INC.		1,974,375	2,000,000	8,804	2Z
912828-GS-3	US TREASURY N/B 05/15/2017		06/21/2007	Various		33,007,657	34,000,000	47,079	1
912828-GU-8	US TREASURY N/B 05/31/2012		06/26/2007	JEFFERIES & COMPANY, INC.		4,950,000	5,000,000	17,520	2Z
0399999. Bonds - U.S. Governments						92,795,471	95,000,000	531,863	XXX
695847-AC-7	ISLAMIC REP OF PAKISTAN 06/01/2017	F	05/24/2007	SALOMON SMITH BARNEY		3,000,000	3,000,000		4FE
52238P-AD-1	LEBANESE REPUBLIC 05/20/2011	F	04/19/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		980,000	1,000,000	33,688	4FE
712219-AC-8	PEOPLE'S REP OF CHINA 01/15/2096	F	05/24/2007	GREENWICH CAPITAL MARKETS, INC.		4,243,320	3,000,000	101,250	1FE
P8055K-VW-2	REPUBLIC OF ARGENTINA 09/12/2013	F	06/20/2007	Various		5,706,222	6,000,000	105,778	4FE
P8055K-WB-7	REPUBLIC OF ARGENTINA 04/17/2017	F	06/07/2007	Various		17,039,956	19,000,000	137,569	1FE
195325-AR-6	REPUBLIC OF COLOMBIA 04/23/2009	F	04/19/2007	Various		3,245,900	3,000,000	92,354	3FE
195325-BJ-3	REPUBLIC OF COLOMBIA 01/27/2017	F	04/04/2007	BARCLAYS BANK		2,186,000	2,000,000	29,910	3FE
455780-AS-5	REPUBLIC OF INDONESIA 01/15/2016	F	04/18/2007	GREENWICH CAPITAL MARKETS, INC.		4,415,000	4,000,000	81,667	3FE
Y20721-AA-7	REPUBLIC OF INDONESIA 03/10/2014	F	05/30/2007	DEUTSCHE BANK A.G.		2,099,000	2,000,000	31,500	4FE
Y20721-AD-1	REPUBLIC OF INDONESIA 01/15/2016	F	04/19/2007	UNION BANK OF SWITZERLAND		1,652,850	1,500,000	30,938	3FE
50064F-AB-0	REPUBLIC OF KOREA 04/15/2008	F	05/25/2007	BEAR STEARNS SECURITIES CORP.		2,057,660	2,000,000	22,188	1FE
698299-AD-6	REPUBLIC OF PANAMA 09/30/2027	F	06/14/2007	JEFFERIES & COMPANY, INC.		1,246,250	1,000,000	19,476	3FE
718286-AU-1	REPUBLIC OF PHILIPPINES 01/15/2014	F	04/19/2007	Various		4,485,000	4,000,000	90,750	3FE
718286-BB-2	REPUBLIC OF PHILIPPINES 01/14/2031	F	04/12/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,249,000	2,000,000	40,042	3FE
X77765-AA-7	REPUBLIC OF SERBIA 11/01/2024	F	05/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,892,400	2,000,000	2,917	3FE
836205-AL-8	REPUBLIC OF SOUTH AFRICA 05/30/2022	F	05/23/2007	Various		5,508,275	5,500,000		2FE
900123-AV-2	REPUBLIC OF TURKEY 03/15/2015	F	04/18/2007	BARCLAYS BANK		2,087,800	2,000,000	15,306	3FE
900123-AW-0	REPUBLIC OF TURKEY 02/05/2025	F	05/01/2007	Various		4,128,380	4,000,000	72,521	3FE
900123-AY-6	REPUBLIC OF TURKEY 03/17/2036	F	05/01/2007	Various		7,754,180	8,000,000	70,660	3FE
900123-AZ-3	REPUBLIC OF TURKEY 09/26/2016	F	04/30/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,027,000	1,000,000	7,194	3FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	06/13/2007	Various		67,093,259	59,950,000	942,204	2FE
87973K-AA-3	TEMASEK FINANCIAL I LTD 09/21/2015	F	06/05/2007	GREENWICH CAPITAL MARKETS, INC.		1,864,260	2,000,000	19,250	1FE
896292-AG-4	TRINIDAD & TOBAGO 05/17/2027	F	05/23/2007	Various		12,808,860	13,000,000	5,222	2FE
126826-AF-3	UKRAINE GOVERNMENT 06/26/2012	F	06/18/2007	DEUTSCHE BANK A.G.		5,000,000	5,000,000		3FE
X9292Z-AS-3	UKRAINE GOVERNMENT 06/11/2013	F	04/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,155,000	2,000,000	50,150	3FE
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	06/27/2007	Various		6,863,000	7,000,000	176,406	2FE
1099999. Bonds - All Other Governments						172,788,572	164,950,000	2,178,937	XXX
25113P-AQ-8	DETROIT MI COP RETIREMENT SYS 06/15/2011		07/13/2006	PRE-REFUNDING		1,427,760	1,485,000	5,087	1FE
25113P-AV-7	DETROIT MI COP RETIREMENT SYS 06/15/2011		07/13/2006	PRE-REFUNDING		10,532,734	10,955,000	37,525	1FE
25113P-AW-5	DETROIT MI COP RETIREMENT SYS 06/15/2012		07/13/2006	PRE-REFUNDING		13,427,773	14,050,000	48,661	1FE
25113P-AX-3	DETROIT MI COP RETIREMENT SYS 06/15/2013		07/13/2006	PRE-REFUNDING		14,847,252	15,610,000	54,671	1FE
2499999. Bonds - Political Subdivisions						40,235,519	42,100,000	145,944	XXX
31411K-BA-0	FED NATL MTG ASSOC #910033 03/01/2037		12/08/2006	UNION BANK OF SWITZERLAND		2,806	2,786	5	1
31411X-6D-2	FED NATL MTG ASSOC #918068 05/01/2037		05/11/2007	UNION BANK OF SWITZERLAND		16,004,085	16,616,830	25,387	1
31411Y-AJ-2	FED NATL MTG ASSOC #918109 05/01/2037		05/11/2007	UNION BANK OF SWITZERLAND		5,182,555	5,380,978	8,221	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		06/01/2007	SCHEDULED PAY UP		116,326	116,326		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		06/01/2007	SCHEDULED PAY UP		298,038	298,038		1
31339D-YJ-1	FHR 2412 ZC 02/15/2032		06/01/2007	SCHEDULED PAY UP		198,757	198,757		1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		06/01/2007	SCHEDULED PAY UP		141,362	141,362		1
31396V-EQ-7	FNR 2007-32 Z 04/25/2037		06/01/2007	Various		25,530,856	27,388,161	62,478	1
01F052-64-9	TBA 04/01/2037		12/08/2006	UNION BANK OF SWITZERLAND					1FE
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT 06/01/2047		06/15/2007	CITIGROUP GLOBAL MARKETS		64,331,505	1,786,490,000		2FE
3199999. Bonds - Special Revenues						111,806,290	1,836,633,240	96,091	XXX
00104B-AF-7	AES EASTERN ENERGY SEN SECURE 01/02/2029		05/14/2007	MERRILL LYNCH CAPITAL MARKETS		18,674,100	15,000,000	543,938	3FE
01639#-AA-1	ALISAL WATER CORPORATION 01/01/2027		01/09/2007	WULFF HANSEN & CO		8,500,000	8,500,000		3FE
131346-9A-8	CALPINE CORP. FIRST PRIORITY 03/29/2009		05/01/2007	CREDIT SUISSE FIRST BOSTON		1,500,000	1,500,000		4FE
15189T-AM-9	CENTERPOINT ENERGY INC 3.7500 05/15/2023		05/25/2007	LAZARD FRERES & COMPANY		1,672,500	1,000,000	1,667	2FE
N7891#-AD-0	CONSOLIDATED NATURAL GAS CRED 12/22/2010		06/27/2007	VARIOUS		(25,000)			2
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		06/06/2007	Various		2,189,246	1,825,000	16,333	2FE
281023-AS-0	EDISON MISSION ENERGY 05/15/2017		05/01/2007	SALOMON SMITH BARNEY		2,000,000	2,000,000		3FE
281023-AY-7	EDISON MISSION ENERGY 05/15/2027		05/01/2007	SALOMON SMITH BARNEY		2,000,000	2,000,000		3FE
29273R-AD-1	ENERGY TRANSFER PARTNERS 08/01/2012		06/14/2007	BANK OF AMERICA		3,926,040	4,000,000	86,633	2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM L 11/03/2012		04/19/2007	CREDIT SUISSE FIRST BOSTON		469,787	468,032		4FE
991673-9F-3	NRG ENERGY, INC. CREDIT LINKE 02/01/2013		06/20/2007	CREDIT SUISSE FIRST BOSTON		10,038,149	10,038,149		3FE
991673-9G-1	NRG ENERGY, INC. TERM LOAN 02/01/2013		06/20/2007	CREDIT SUISSE FIRST BOSTON		8,740,199	8,740,199		3FE

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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)
743263-AD-7	PROGRESS ENERGY 03/01/2011		05/17/2007	J. P. MORGAN SECURITIES, INC.		1,061,660	1,000,000	15,975	2FE
990789-9B-7	TPF GENERATION HOLDINS LLC 2N 12/15/2014		04/26/2007	MORGAN STANLEY DEAN WITTER		1,027,500	1,000,000		4FE
90269Q-AP-4	UGI UTILITIES, INC. 06/15/2017		06/12/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		10,000,000	10,000,000		1FE
96432W-AB-1	WHITE PINE HYDRO, LLC OPCO 20 07/10/2037		05/30/2007	CREDIT SUISSE FIRST BOSTON		20,000,000	20,000,000		2FE
56068T-AC-1	MAJAPAHIT HOLDING BV 06/28/2017	F	06/21/2007	UNION BANK OF SWITZERLAND		2,478,175	2,500,000		4FE
56068T-AD-9	MAJAPAHIT HOLDING BV 06/29/2037	F	06/21/2007	UNION BANK OF SWITZERLAND		1,478,790	1,500,000		4FE
3899999. Bonds - Public Utilities						95,731,145	91,071,379	664,545	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032 11/21/2032		05/02/2007	KBC FINANCIAL PRODUCTS USA INC		1,780,000	2,000,000	22,000	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005 06/01/2041		05/04/2007	CITIGROUP GLOBAL MARKETS		17,000,000	17,000,000		1FE
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		05/01/2007	SCHEDULED PAY UP		10,497	10,497		5
004421-EX-7	ACE 2004-OP1, M2 04/25/2034		04/04/2007	CANTOR FITZGERALD		9,751,224	9,791,000	25,987	1FE
990857-9A-4	ADVANCE FOOD COMPANY 1ST LIEN 03/16/2014		04/03/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,555,556	1,555,556		1Z
990857-9B-2	ADVANCE FOOD COMPANY 1ST LIEN 03/16/2014		04/03/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		444,444	444,444		1Z
990857-9C-0	ADVANCE FOOD COMPANY 2ND LIEN 09/16/2014		04/03/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		250,000	250,000		1Z
990984-9A-6	AEARO TECHNOLOGIES, INC. FIRS 06/01/2014		06/21/2007	BANK OF AMERICA		500,000	500,000		1Z
009108-9A-7	AIR EVAC EMS, INC. ADD-ON TER 03/31/2012		05/25/2007	CIBC WOOD GUNDY SECURITIES CORP.		2,000,000	2,000,000		4Z
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		04/10/2007	LEHMAN BROTHERS INC.		1,061,250	1,000,000	500	1FE
990470-9D-0	ALLIED WASTE NA CREDIT LINK F 03/28/2014		05/29/2007	J. P. MORGAN SECURITIES, INC.		2,142,701	2,142,701		3FE
990470-9C-2	ALLIED WASTE NA TERM LOAN (07 03/28/2014		05/29/2007	J. P. MORGAN SECURITIES, INC.		2,556,168	2,556,168		3FE
471109-AB-4	ALLTRISTA CORP 05/01/2017		04/30/2007	LEHMAN BROTHERS INC.		1,025,000	1,000,000	417	4FE
02261W-AB-5	ALZA CORP 0% 07/28/2020 07/28/2020		06/04/2007	MCMAHAN SECURITIES CO LP		872,500	1,000,000		1FE
025058-9B-6	AMERICAN CELLULAR CORP. TERM 03/15/2014		05/25/2007	LEHMAN BROTHERS INC.		1,500,000	1,500,000		4FE
025932-AD-6	AMERICAN FINANCIAL GROUP 1.48 06/02/2033		06/07/2007	Various		3,143,693	5,100,000	14,155	2FE
026874-AX-5	AMERICAN INTL GROUP 10/01/2015		06/07/2007	BANK OF AMERICA		2,375,875	2,500,000	24,899	1FE
991019-9A-0	AMF BOWLING WORLDWIDE 1ST LIE 06/08/2013		06/25/2007	CREDIT SUISSE FIRST BOSTON		1,250,000	1,250,000		4FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		04/16/2007	Various		2,282,110	2,500,000	1,885	1FE
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN 05/25/2013		06/04/2007	CREDIT SUISSE FIRST BOSTON		1,800,000	1,800,000		4FE
03027W-AC-6	AMTT 2007-1 B 04/15/2037		04/27/2007	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
03027W-AD-4	AMTT 2007-1 C 04/15/2037		04/27/2007	MORGAN STANLEY DEAN WITTER		18,000,000	18,000,000		1FE
038521-AB-6	ARAMARK CORP 02/01/2015		06/14/2007	KBC FINANCIAL PRODUCTS USA INC		1,038,750	1,000,000	33,764	4FE
990798-9B-8	ARAMARK CORPORATION L/C FACIL 01/26/2014		03/06/2007	CITICORP SECURITIES		532,658	526,732		3FE
990798-9A-0	ARAMARK CORPORATION TERM LOAN 01/26/2014		03/06/2007	CITICORP SECURITIES		7,453,224	7,370,308		3FE
039483-AV-4	ARCHER DANIELS .875000% 02/15 02/15/2014		05/14/2007	Various		3,965,072	3,850,000	5,257	1FE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORI 06/01/2030		06/28/2007	DAIN RAUSCHER INCORPORATED		1,600,000	1,600,000		1FE
04684#-AA-9	ATHENA INNOVATIVE SOLUTIONS (05/08/2013		05/01/2007	SCHEDULED PAY UP		6,715	6,715		5*
990986-9A-1	AWESOME ACQUISITION CO (CICI' 06/04/2013		06/29/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,000,000	1,000,000		4FE
990986-9B-9	AWESOME ACQUISITION CO. (CICI 06/04/2014		06/29/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		500,000	500,000		5FE
05508R-9A-6	B&G FOODS, INC. TERM C 02/26/2013		04/30/2007	LEHMAN BROTHERS INC.		1,000,000	1,000,000		1Z
059497-BB-2	BACM 2007-1, AJ 01/15/2049		06/21/2007	LEHMAN BROTHERS INC.		19,240,255	20,100,000	77,092	1FE
059511-AH-8	BACM 2007-2, AM 04/10/2049		06/21/2007	MERRILL LYNCH CAPITAL MARKETS		48,835,940	50,000,000	197,861	1FE
059523-BB-5	BAFC 2007-5 7A5 07/25/2037		06/21/2007	BANK OF AMERICA		17,585,208	17,621,000	89,084	1FE
06050T-KE-1	BANK OF AMERICA NA 12/18/2008		05/23/2007	BEAR STEARNS SECURITIES CORP.		25,010,925	25,000,000	263,785	1FE
06050T-KW-1	BANK OF AMERICA NA 06/15/2017		06/14/2007	BANK OF AMERICA		2,997,600	3,000,000		1FE
064207-UV-3	BANK OF OKLAHOMA 05/15/2017		05/14/2007	WARBURG DILLION READ LLC		19,971,200	20,000,000		2FE
075811-AC-3	BECKMAN COULTER INC 2.500000% 12/15/2036		05/02/2007	J. P. MORGAN SECURITIES, INC.		1,543,133	1,500,000	14,792	2FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TE 04/03/2015		04/20/2007	CREDIT SUISSE FIRST BOSTON		9,000,000	9,000,000		4FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022 01/15/2022		06/06/2007	Various		3,314,469	3,000,000	24,969	2FE
225383-AH-1	BGI/ANDERSON VALLEY CDO III S 03/20/2017		03/26/2007	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000		1FE
225383-AF-5	BGI/ANDERSON VALLEY III SYNTH 03/20/2017		03/15/2007	MERRILL LYNCH CAPITAL MARKETS		15,000,000	15,000,000		1FE
990883-9A-0	BIRDS EYE FOODS, INC. TERM LO 03/22/2013		05/01/2007	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		4Z
09247X-AB-7	BLACKROCK INC 2.625000% 02/15 02/15/2035		06/01/2007	MORGAN STANLEY DEAN WITTER		2,757,365	1,750,000	11,539	1FE
10513K-AA-2	BRANCH BANKING & TRUST 09/15/2016		05/29/2007	Various		17,123,981	17,125,000	203,359	1FE
10620N-BP-2	BRAZOS HIGHER ED AUTHORITY - 06/01/2043		06/14/2007	CITIGROUP GLOBAL MARKETS		11,100,000	11,100,000		1FE
106238-LZ-9	BRAZOS HIGHR ED TRUST 1999 06/01/2042		05/31/2007	CITIGROUP GLOBAL MARKETS		9,600,000	9,600,000		1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		04/19/2007	BANK OF AMERICA		5,700,000	5,700,000		1FE
10623P-DB-3	BRAZOS S.P.C. 03/01/2040		06/15/2007	DAIN RAUSCHER INCORPORATED		3,100,000	3,100,000		1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		05/02/2007	CITIGROUP GLOBAL MARKETS		11,550,000	11,550,000		1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2036		04/25/2007	CITIGROUP GLOBAL MARKETS		3,700,000	3,700,000		1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		04/20/2007	DEUTSCHE BANK CAPITAL CORP.		1,509,375	1,500,000	8,294	1FE
110394-AA-1	BRISTOW GROUP INC 09/15/2017		06/08/2007	Various		4,266,513	4,250,000		3FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		03/30/2007	SCHEDULED PAY UP		4,472	4,472		5
07388Y-AH-5	BSCMS 2007-PW16, AJ 06/13/2040		06/06/2007	BEAR STEARNS SECURITIES CORP.		14,916,684	15,000,000	61,891	1FE
07388Y-AY-8	BSCMS 2007-PW16, E 06/11/2040		06/08/2007	BEAR STEARNS SECURITIES CORP.		3,919,530	4,000,000	16,504	1FE

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07388Y-BA-9	BSCMS 2007-PW16, F 06/11/2040		06/08/2007	BEAR STEARNS SECURITIES CORP.		4,870,722	5,000,000	20,630	1FE
07388V-AH-1	BSCMS 2007-T26, AJ 01/12/2045		06/21/2007	BEAR STEARNS SECURITIES CORP.		14,475,587	15,000,000	57,979	1FE
07388V-AG-3	BSCMS 2007-T26, AM 01/12/2045		06/22/2007	GOLDMAN, SACHS & CO.		38,575,000	40,000,000	159,264	1FE
12189T-AY-0	BURLINGTON NORTH SANTA F 05/01/2017		04/10/2007	J. P. MORGAN SECURITIES, INC.		3,498,250	3,500,000		2FE
12189T-AZ-7	BURLINGTON NORTH SANTA F 05/01/2037		04/10/2007	GOLDMAN, SACHS & CO.		4,995,650	5,000,000		2FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		04/30/2007	KBC FINANCIAL PRODUCTS USA INC		1,764,225	1,500,000	14,375	2FE
14040E-HG-0	CAPITAL ONE BANK 06/13/2013		06/27/2007	Various		20,184,630	19,500,000	567,396	2FE
14040E-HK-1	CAPITAL ONE BANK 02/15/2014		06/04/2007	WACHOVIA SECURITIES		4,849,900	5,000,000	79,722	1FE
140661-AA-7	CAPMARK FINANCIAL GROUP 05/10/2017		05/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,993,560	4,000,000		2FE
14149Y-AN-8	CARDINAL HEALTH INC 06/15/2017		06/05/2007	BARCLAYS BANK		3,489,010	3,500,000		2FE
14912L-2Y-6	CATERPILLAR FIN SERV CRP 03/15/2016		06/13/2007	BANK OF AMERICA		1,695,365	1,750,000	24,865	1FE
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2 10/05/2047		06/15/2007	BANK OF AMERICA		8,000,000	8,000,000		1FE
16678R-AC-1	CCMFC 2003-3A B1 07/25/2034		05/01/2007	DIRECT			6,826		1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		05/01/2007	DIRECT			36,415		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		05/01/2007	DIRECT			49,317		1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		05/01/2007	DIRECT			85,417		1FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		05/01/2007	DIRECT			57,310		1FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		05/01/2007	DIRECT			95,571		1FE
14986D-AF-7	CD 2006-CD3, A5 10/15/2048		06/22/2007	DEUTSCHE BANK SECURITIES		34,126,369	35,000,000	141,985	1FE
990919-9A-2	CELANESE US HOLDINGS LLC DOLL 04/02/2014		05/02/2007	MERRILL LYNCH CAPITAL MARKETS		4,000,000	4,000,000		3FE
15117#-9A-4	CELLULAR SOUTH INC. TERM LOAN 05/29/2014		06/21/2007	BANK OF AMERICA		1,500,000	1,500,000		4Z
156700-AH-9	CENTURYTEL INC 4.750000% 08/0 08/01/2032		06/01/2007	J. P. MORGAN SECURITIES, INC.		1,267,228	1,000,000	16,493	2FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM 06/21/2013		04/19/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		82,759	82,759		4FE
15671B-9A-1	CENVEO CORP TERM LOAN C 06/21/2013		04/10/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,482,759	2,482,759		4FE
990512-9B-3	CHARTER COMM. OPER. EXISTING 04/28/2013		05/03/2007	J. P. MORGAN SECURITIES, INC.		16,185,417	16,185,417		4FE
990512-9C-1	CHARTER COMM. OPERATING CO. N 03/06/2014		05/24/2007	J. P. MORGAN SECURITIES, INC.		5,850,000	5,850,000		4FE
16359R-AB-9	CHEMED CORP 1.875000% 05/15/2 05/15/2014		05/08/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4Z
171798-AA-9	CIMAREX ENERGY CO 05/01/2017		04/17/2007	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000		4FE
94978#-GY-7	CIT GROUP INC. LEVERAGED LEAS 01/03/2018		06/15/2007	CIT CAPITAL SECURITIES LLC		6,050,061	6,050,061		1Z
94978#-HA-8	CIT GROUP INC. LEVERAGED LEAS 01/03/2018		06/15/2007	CIT CAPITAL SECURITIES LLC		3,607,654	3,607,654		1Z
94978#-HB-6	CIT GROUP INC. LEVERAGED LEAS 01/03/2018		06/15/2007	CIT CAPITAL SECURITIES LLC		12,455,696	12,455,696		1Z
94978#-GX-9	CIT GROUP INC. LEVERAGED LEAS 01/03/2018		06/15/2007	CIT CAPITAL SECURITIES LLC		4,619,558	4,619,558		1Z
94978#-GZ-4	CIT GROUP INC. LEVERAGED LEAS 01/03/2018		06/15/2007	CIT CAPITAL SECURITIES LLC		8,758,190	8,758,190		1Z
94978#-GW-1	CIT GROUP INC. LEVERAGED LEAS 01/03/2018		06/15/2007	CIT CAPITAL SECURITIES LLC		2,967,175	2,967,175		1Z
990088-9A-6	CITATION CORP TERM LOAN (5/05 05/23/2009		03/13/2007	DIRECT			32,087		5Z
990088-9B-4	CITATION CORP. PIK TERM LOAN 04/06/2013		04/06/2007	EXCHANGE		919,121	919,121		5Z
172967-DU-2	CITIGROUP INC 09/29/2011		06/06/2007	SALOMON SMITH BARNEY		3,937,920	4,000,000	40,800	1FE
172967-EC-1	CITIGROUP INC 05/29/2037		05/18/2007	SALOMON SMITH BARNEY		4,687,348	4,750,000		1FE
990976-9A-2	CLAIRE'S STORES INC. TERM B 05/29/2014		06/19/2007	CREDIT SUISSE FIRST BOSTON		2,985,000	3,000,000		4FE
18055#-AK-8	CLARION LION PROPERTIES FUND 06/15/2019		05/23/2007	J. P. MORGAN SECURITIES, INC.		7,000,000	7,000,000		1Z
19075Q-AA-0	COBANK, ABC 06/15/2022		06/06/2007	LEHMAN BROTHERS INC.		15,000,000	15,000,000		1FE
194262-BF-7	COLLEGE LOAN CORPORATION TRUS 03/01/2042		06/04/2007	OPPENHEIMER & CO., INC.		20,000,000	20,000,000		1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		05/03/2007	DAIN RAUSCHER INCORPORATED		3,700,000	3,700,000		1FE
20030N-AG-6	COMCAST CORP 06/15/2016		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		9,160,400	10,000,000	19,250	2FE
200339-CG-2	COMERICA BANK 11/21/2016		05/30/2007	J. P. MORGAN SECURITIES, INC.		4,959,600	5,000,000	10,382	1FE
20046E-AE-3	COMM 2001-J1A, C 02/14/2034		06/22/2007	COUNTRY WIDE		8,262,500	8,000,000	39,462	1FE
12543D-AD-2	COMMUNITY HEALTH SYSTEMS 07/15/2015		06/28/2007	Various		4,025,000	4,000,000		4FE
207784-AT-6	CONNECTICUT STUDENT LOANS SER 06/01/2046		05/04/2007	OPPENHEIMER & CO., INC.		10,125,000	10,125,000		1FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FI 03/28/2014		04/11/2007	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000		4FE
22238H-GQ-7	COUNTRYWIDE FINL CORP 06/07/2012		06/04/2007	GOLDMAN, SACHS & CO.		4,990,350	5,000,000		1FE
22541H-BV-3	CREDIT SUISSE NEW YORK 1.7500 05/05/2014		05/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,000,000	3,000,000		4Z
991028-9A-1	CRIMSON EXPLORATIONS, INC. 2N 05/08/2012		06/21/2007	CREDIT SUISSE FIRST BOSTON		1,500,000	1,500,000		4Z
990968-9A-9	CRISTAL INORGANIC CHEMICALS U 05/15/2014		06/12/2007	HSBC SECURITIES, INC.		1,000,000	1,000,000		4FE
17312H-AF-6	CRMSI 2007-2 A6 06/25/2037		06/20/2007	SALOMON SMITH BARNEY		7,499,850	7,500,000	35,241	1FE
17312H-AG-4	CRMSI 2007-2 M1 06/25/2037		06/20/2007	SALOMON SMITH BARNEY		10,356,793	10,357,000	49,644	1FE
17312H-AH-2	CRMSI 2007-2 M2 06/25/2037		06/20/2007	SALOMON SMITH BARNEY		4,561,818	4,562,000	22,034	1FE
17312H-AJ-8	CRMSI 2007-2 M3 06/25/2037		06/20/2007	SALOMON SMITH BARNEY		2,829,943	2,830,000	13,775	1FE
17312H-AK-5	CRMSI 2007-2 M4 06/25/2037		06/20/2007	SALOMON SMITH BARNEY		2,612,948	2,613,000	12,913	1FE
17312H-AL-3	CRMSI 2007-2 M5 06/25/2037		06/20/2007	SALOMON SMITH BARNEY		2,350,453	2,350,500	11,965	1FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TE 03/06/2014		05/08/2007	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		3FE
126304-AR-5	CSC HOLDINGS INC 04/15/2012		04/27/2007	EXCHANGE		2,553,668	2,632,000	5,922	4FE
225470-AS-2	CSFB 2005-C5, AJ 08/15/2038		06/22/2007	GREENWICH CAPITAL MARKETS, INC.		11,855,320	12,600,000	46,410	1FE
225470-NN-9	CSFB 2005-C6, AJ 12/15/2040		06/22/2007	BANK OF AMERICA		23,667,970	25,000,000	94,431	1FE

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22545X-AG-8	CSMC 2007-CA, AJ 02/15/2040		06/22/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		7,227,090	7,576,000	29,858	1FE
126408-GJ-6	CSX CORP 05/01/2017		04/20/2007	SALOMON SMITH BARNEY		3,493,595	3,500,000		2FE
126408-GK-3	CSX CORP 05/01/2037		04/20/2007	MORGAN STANLEY DEAN WITTER		5,244,908	5,250,000		2FE
22943E-AB-9	CTCDO 2005-3A, A2 06/25/2035		04/20/2007	MERRILL LYNCH CAPITAL MARKETS		4,928,711	5,000,000	17,200	1FE
230215-A*-6	CULP INC. SENIOR NOTES 03/15/2008		12/01/2006	EXCHANGE		(5,649)			5
126650-BJ-8	CVS CAREMARK CORP 06/01/2027		05/22/2007	LEHMAN BROTHERS INC.		4,458,870	4,500,000		2FE
02151N-AB-8	CWALT 2007-18C 3FL3 06/25/2037		06/19/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		24,982,423	25,000,000	16,083	1FE
02151L-AA-4	CWALT 2007-20 A1 06/25/2047		06/19/2007	GREENWICH CAPITAL MARKETS, INC.		22,000,000	22,000,000	14,227	1Z
126670-MD-7	CWL 2005-15 1AF6 04/25/2036		06/21/2007	J. P. MORGAN SECURITIES, INC.		10,109,531	10,500,000	40,286	1FE
126670-QV-3	CWL 2005-17, 1AF5 05/25/2036		06/21/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		12,060,059	12,500,000	48,299	1FE
12666R-AF-7	CWL 2006-9 1AF6 10/25/2046		04/11/2007	BEAR STEARNS SECURITIES CORP.		3,203,649	3,175,000	7,923	1FE
235851-AF-9	DANAHER CORP 0% 01/22/2021 01/22/2021		04/20/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,946,129	1,850,000		1FE
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP 11/30/2023		04/04/2007	BANK OF AMERICA		10,000,000	10,000,000		2FE
245217-AM-6	DEL MONTE CORP 12/15/2012		06/26/2007	Various		3,668,750	3,500,000	36,536	4FE
344775-AC-5	DELHAIZE AMERICA INC 04/15/2027		04/30/2007	BANK OF AMERICA		1,106,410	1,000,000	4,025	3FE
990234-9C-2	DELTA AIRLINES INC. FIRST LIE 04/30/2012		06/01/2007	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000		4FE
254709-AB-4	DISCOVER FINANCIAL SVS 06/12/2017		06/05/2007	MORGAN STANLEY DEAN WITTER		4,989,800	5,000,000		2FE
990934-9A-1	DISCOVERY COMM. HLDGS TERM B 05/14/2014		05/21/2007	BANK OF AMERICA		4,000,000	4,000,000		3Z
25466D-AA-3	DISCOVERY COMMUNICATIONS TERM 10/31/2010		04/16/2007	BANK OF NEW YORK		9,975,000	10,000,000		2Z
257561-9A-0	DOMTAR COPORATION TERM LOAN B 03/07/2014		04/11/2007	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000		3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04 06/30/2011		04/30/2007	SCHEDULED PAY UP		3,720	3,720		3FE
990947-9A-3	DOUGLAS DYNAMICS TERM LOAN 05/21/2013		06/01/2007	CREDIT SUISSE FIRST BOSTON		1,500,000	1,500,000		3FE
26157V-9B-5	DRESSER INC. 1ST LIEN 05/04/2014		05/31/2007	LEHMAN BROTHERS INC.		1,250,000	1,250,000		4FE
26157V-9C-3	DRESSER, INC. 2ND LIEN 05/04/2015		05/31/2007	LEHMAN BROTHERS INC.		1,000,000	1,000,000		5FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV 06/15/2043		04/27/2007	CITIGROUP GLOBAL MARKETS		11,800,000	11,800,000		1FE
280850-AG-3	EDINVEST 06/01/2042		06/27/2007	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		1FE
28140E-AH-4	EDUCATION FUNDING CAPITAL TRU 03/17/2042		05/17/2007	CITIGROUP GLOBAL MARKETS		25,950,000	25,950,000		1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRU 06/15/2043		06/08/2007	CITIGROUP GLOBAL MARKETS		11,150,000	11,150,000		1FE
281397-AJ-8	EDUCATION LOAN ASSET-BACKED T 02/01/2043		05/31/2007	OPPENHEIMER & CO., INC.		18,500,000	18,500,000	5,373	1FE
281397-AY-5	EDUCATION LOAN ASSET-BACKED T 08/01/2043		05/22/2007	OPPENHEIMER & CO., INC.		14,250,000	14,250,000	8,245	1FE
281397-BB-4	EDUCATION LOAN ASSET-BACKED T 08/01/2043		06/22/2007	J. P. MORGAN SECURITIES, INC.		14,250,000	14,250,000		1FE
28148V-AA-3	EDUCATION LOAN COMPANY TRUST 08/01/2041		06/12/2007	DAIN RAUSCHER INCORPORATED		16,500,000	16,500,000		1FE
28148V-AD-7	EDUCATION LOAN COMPANY TRUST 08/01/2041		06/14/2007	DAIN RAUSCHER INCORPORATED		13,500,000	13,500,000		1FE
280907-AG-1	EDUCATION LOANS 06/01/2020		05/15/2007	DAIN RAUSCHER INCORPORATED		3,100,000	3,100,000		1FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES 06/01/2042		05/23/2007	CITIGROUP GLOBAL MARKETS		13,000,000	13,000,000		1FE
898388-AD-1	ESTATE OF JAMES CAMPBELL 09/30/2013		03/30/2007	Various		35,000,000	35,000,000	41,889	1
313586-81-0	FANNIE MAE 01/01/1		06/13/2007	Various		3,015,456	3,000,000		1
338032-AX-3	FISHER SCIENTIFIC INTL 3.2500 03/01/2024		06/05/2007	Various		3,563,028	2,500,000	16,385	2FE
990937-9A-4	FLEETCOR TECHNOLOGIES TRANCHE 04/30/2013		06/01/2007	J. P. MORGAN SECURITIES, INC.		625,000	625,000		4Z
990918-9B-2	FORD MOTOR COMPANY TERM LOAN 12/15/2013		04/27/2007	Various		4,736,627	4,720,625		4FE
346091-AX-9	FOREST OIL CORPORATION 06/15/2019		06/01/2007	J. P. MORGAN SECURITIES, INC.		1,200,000	1,200,000		4FE
990621-9A-4	FR X OHMSTEDE ACQUISITIONS CO 08/09/2013		03/08/2007	MORGAN STANLEY DEAN WITTER		1,826,087	1,826,087		4FE
35671D-AS-4	FREEPORT-MCMORAN C & G 04/01/2017		04/30/2007	Various		4,375,000	4,000,000	31,639	3FE
356903-9A-4	FREEPORT-MCMORAN TERM B 03/19/2014		04/12/2007	J. P. MORGAN SECURITIES, INC.		10,224,667	10,224,667		2FE
350910-AN-5	FTST 2006-4TS, A 12/13/2028		05/03/2007	MERRILL LYNCH CAPITAL MARKETS		24,618,165	25,000,000	101,269	1FE
20173Q-AL-5	GCCFC 2007-GG9, D 03/10/2039		06/22/2007	BEAR STEARNS SECURITIES CORP.		951,641	1,000,000	4,033	1FE
36828Q-SB-3	GECMC 2006-C1, AJ 03/10/2044		04/30/2007	MERRILL LYNCH CAPITAL MARKETS		19,915,626	20,000,000	5,932	1FE
370334-BC-7	GENERAL MILLS INC 5.250000% 0 04/11/2037		05/11/2007	MORGAN STANLEY DEAN WITTER		15,975,200	16,000,000	49,729	2FE
370442-69-1	GENERAL MOTORS CORP 1.500000% 06/01/2009		05/24/2007	CITIGROUP GLOBAL MARKETS		1,250,000	5,000,000		5Z
37048@-AA-2	GENERAL PARTS INTERNATIONAL, 07/01/2020		06/05/2007	BANK OF AMERICA		18,000,000	18,000,000		2Z
370425-RZ-5	GENL MOTORS ACCEPT CORP 11/01/2031		04/02/2007	LEHMAN BROTHERS INC.		2,675,000	2,500,000	85,556	3FE
370425-SE-1	GENL MOTORS ACCEPT CORP 08/28/2012		04/02/2007	LEHMAN BROTHERS INC.		2,487,500	2,500,000	17,665	3FE
372917-AN-4	GENZYME CORP 1.250000% 12/01/ 12/01/2023		05/24/2007	Various		4,760,374	4,600,000	21,115	2FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		06/26/2007	DAIN RAUSCHER INCORPORATED		19,000,000	19,000,000		1FE
38141G-EU-4	GOLDMAN SACHS GROUP INC 01/15/2017		05/15/2007	LEHMAN BROTHERS INC.		1,982,640	2,000,000	40,000	1FE
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM 05/03/2012		05/21/2007	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		3FE
990925-9A-9	GRAHAM PACKAGING CO. B TERM L 10/07/2011		05/02/2007	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000		4FE
995842-9C-7	GRAPHIC PACKAGING INTL TERM B 05/16/2014		05/25/2007	BANK OF AMERICA		5,000,000	5,000,000		4FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCRE 12/03/2012		05/11/2007	MERRILL LYNCH CAPITAL MARKETS		750,000	750,000		4FE
362332-AH-1	GSMS 2006-GG8, AJ 11/10/2039		06/21/2007	Various		56,134,729	58,000,000	226,442	1FE
36228C-B8-5	GSMS 2007-EOP, K 03/06/2020		06/01/2007	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		2FE
36246L-AH-4	GSMS 2007-GG10, AJ 07/01/2049		06/22/2007	GOLDMAN, SACHS & CO.		29,565,810	30,000,000	44,935	1FE
36246L-AJ-0	GSMS 2007-GG10, B 07/01/2049		06/22/2007	GOLDMAN, SACHS & CO.		7,468,399	7,628,000	11,425	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36246L-AK-7	GSMS 2007-GG10, C 07/01/2049		06/22/2007	GOLDMAN, SACHS & CO.		29,308,140	30,000,000	44,935	1FE
3622MS-AB-8	GSMS 2007-GKK1, A2 04/20/2020		05/03/2007	GOLDMAN, SACHS & CO.		14,835,180	15,000,000	49,876	1FE
3622MS-AC-6	GSMS 2007-GKK1, B 04/20/2020		05/03/2007	GOLDMAN, SACHS & CO.		10,688,678	10,891,000	36,213	1FE
40256V-AD-0	GULF STREAM SEXTANT 2007-1 CL 06/17/2021		05/17/2007	LEHMAN BROTHERS INC.		10,000,000	10,000,000		1FE
40536Y-AG-9	HALCYON CLO II CLASS A-2 04/24/2021		03/20/2007	J. P. MORGAN SECURITIES, INC.		9,976,600	10,000,000		1FE
40536Y-AJ-3	HALCYON CLO II CLASS B 04/24/2021		03/20/2007	J. P. MORGAN SECURITIES, INC.		18,471,510	18,500,000		1FE
40431K-AF-7	HALO 2007-WF1 A6 12/25/2036		06/20/2007	WACHOVIA SECURITIES		18,145,083	18,588,000	77,078	1FE
410345-AE-2	HANESBRANDS INC 12/15/2014		04/18/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,090,000	3,000,000	94,629	4FE
418056-AN-7	HASBRO INC 2.750000% 12/01/20 12/01/2021		06/01/2007	CITIGROUP GLOBAL MARKETS		3,857,857	2,600,000	17,951	2FE
990888-9B-7	HAWKER BEECHCRAFT, INC. SYNTH 03/26/2014		04/12/2007	CREDIT SUISSE FIRST BOSTON		468,085	468,085		3FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM 03/26/2014		04/12/2007	CREDIT SUISSE FIRST BOSTON		5,531,915	5,531,915		3FE
43786Y-AA-3	HCC 2007-1A, A 04/11/2017		06/07/2007	GREENWICH CAPITAL MARKETS, INC.		21,971,532	22,000,000	44,418	1FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.3000 04/01/2023		05/17/2007	Various		2,146,096	1,500,000	2,275	1FE
428236-AC-7	HEWLETT-PACKARD CO 0% 10/14/2 10/14/2017		06/07/2007	Various		2,704,433	3,600,000		1FE
40431F-AD-3	HFCHC 2007-1 A1V 03/20/2036		04/18/2007	HSBC SECURITIES, INC.		2,750,000	2,750,000		1FE
40431F-AF-8	HFCHC 2007-1 A2V 03/20/2036		04/17/2007	HSBC SECURITIES, INC.		6,750,000	6,750,000		1FE
40431F-AL-5	HFCHC 2007-1 M2 03/20/2036		04/17/2007	HSBC SECURITIES, INC.		11,700,000	11,700,000		1FE
40431M-AD-8	HFCHC 2007-2 A1V 07/20/2036		05/17/2007	HSBC SECURITIES, INC.		28,000,000	28,000,000	4,208	1FE
429827-AB-4	HIGHER EDUCATION FUNDING 01/01/2044		06/20/2007	OPPENHEIMER & CO., INC.		11,700,000	11,700,000		1FE
429827-AC-2	HIGHER EDUCATION FUNDING 01/01/2044		06/26/2007	OPPENHEIMER & CO., INC.		12,550,000	12,550,000		1FE
429827-AN-8	HIGHER EDUCATION FUNDING 01/01/2044		06/21/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000		1FE
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC C 12/20/2014		05/30/2007	SALOMON SMITH BARNEY		29,907,000	30,000,000		1FE
076860-AA-3	HIMCO/BEECHER LOAN FUND CLASS 05/12/2019		03/08/2007	SALOMON SMITH BARNEY		17,500,000	17,500,000		1FE
437076-AR-3	HOME DEPOT INC 12/16/2013		05/15/2007	WACHOVIA SECURITIES		1,988,180	2,000,000	43,458	1FE
43738R-10-9	HOMEBANC, CORP 01/01/1		08/24/2006	DISTRIBUTION		171,956	21,203		1Z
44108E-AW-8	HOST MARRIOTT LP 08/15/2012		06/18/2007	GOLDMAN, SACHS & CO.		4,025,000	4,000,000	98,000	3FE
990938-9A-2	HUISH DETERGENTS INC. 1ST LIE 04/26/2014		06/01/2007	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000		4FE
990938-9B-0	HUISH DETERGENTS INC. 2ND LIE 10/26/2014		06/01/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		5FE
451663-AC-2	IDEARC INC 11/15/2016		06/14/2007	GOLDMAN, SACHS & CO.		2,556,250	2,500,000	18,889	4FE
990730-9A-3	IDEARC INC. TRANCHE B TERM LO 11/17/2014		03/28/2007	J. P. MORGAN SECURITIES, INC.		5,024,906	4,987,500		3FE
452277-AH-9	ILLINOIS STUDENT ASSISTANCE 03/01/2034		05/02/2007	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
990969-9A-7	INFORMATION RESOURCES, INC. T 05/16/2014		06/22/2007	BANK OF AMERICA		2,505,000	2,500,000		4FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD 02/14/2012		04/03/2007	WELLS FARGO		1,197,000	1,197,000		3FE
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		04/13/2007	Various		1,975,143	2,250,000	21,818	1FE
45111#-AA-5	INTERCONNECT DEVICES 14% SR S 05/11/2014		05/11/2007	DIRECT		1,176,529	1,204,523		4Z
460690-AV-2	INTERPUBLIC GROUP CO INC 11/15/2014		06/19/2007	Various		2,787,500	3,000,000	40,278	3FE
45974V-B4-9	INTL LEASE FINANCE CORP 06/01/2014		05/23/2007	BARCLAYS BANK		3,493,980	3,500,000		1FE
46412R-AE-5	IRWHE 2007-1 2A4 08/25/2037		05/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		21,994,205	22,000,000	57,200	1FE
47102X-AF-2	JANUS CAPITAL GROUP INC 06/15/2017		06/07/2007	SALOMON SMITH BARNEY		4,238,993	4,250,000		2FE
990955-9A-6	JASON INC. TERM LOAN 04/30/2010		06/07/2007	GECC CAPITAL MARKETS GROUP		1,000,000	1,000,000		4Z
708130-AC-3	JC PENNEY CORPORATION IN 10/15/2036		04/25/2007	LEHMAN BROTHERS INC.		3,947,800	4,000,000		2FE
46629B-AF-6	JPMAC 2006-CW2 AF6 08/25/2036		04/11/2007	LEHMAN BROTHERS INC.		3,007,142	2,988,000	7,385	1FE
46630M-AG-7	JPMAC 2007-CH2 AF6 01/25/2037		05/08/2007	J. P. MORGAN SECURITIES, INC.		11,919,844	12,000,000	18,503	1FE
46631B-AK-1	JPMCC 2007-LD11, AJ 06/15/2049		06/28/2007	J. P. MORGAN SECURITIES, INC.		24,655,035	25,000,000	16,687	1FE
46631B-AM-7	JPMCC 2007-LD11, C 06/15/2049		06/28/2007	J. P. MORGAN SECURITIES, INC.		36,377,796	37,212,000	24,838	1FE
46630J-AP-4	JPMCC 2007-LDPX, AJS 01/15/2049		06/22/2007	Various		68,611,334	70,820,000	275,942	1FE
442488-BA-9	K HOVNANIAN ENTERPRISES 01/15/2017		04/05/2007	GOLDMAN, SACHS & CO.		1,940,000	2,000,000	41,208	3FE
48273V-AA-8	K-2 STUDENT LOAN TRUST I 07/01/2044		05/23/2007	DAIN RAUSCHER INCORPORATED		15,000,000	15,000,000		1FE
48273V-AH-3	K-2 STUDENT LOAN TRUST I 07/01/2045		05/25/2007	DAIN RAUSCHER INCORPORATED		25,000,000	25,000,000		1FE
48666K-AM-1	KB HOME 06/15/2015		04/02/2007	LEHMAN BROTHERS INC.		3,132,500	3,500,000	66,840	3FE
491303-HY-2	KENTUCKY HIGHER EDUCATION 05/01/2027		06/12/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		3,550,000	3,550,000		1FE
49130N-AD-1	KENTUCKY HIGHER EDUCATION 05/01/2029		04/17/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,900,000	4,900,000		1FE
49130N-AG-4	KENTUCKY HIGHER EDUCATION 05/01/2030		06/26/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		8,700,000	8,700,000		1FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION 05/01/2032		04/13/2007	CITIGROUP GLOBAL MARKETS		100,000	100,000		1FE
49307R-AC-1	KEYC 2007-SL1, A2 12/15/2040		04/19/2007	MORGAN STANLEY DEAN WITTER		10,054,399	10,000,000	40,091	1FE
49307R-AD-9	KEYC 2007-SL1, B 12/15/2040		04/19/2007	MORGAN STANLEY DEAN WITTER		5,373,374	5,344,000	21,826	1FE
49307R-AE-7	KEYC 2007-SL1, C 12/15/2040		04/19/2007	MORGAN STANLEY DEAN WITTER		5,670,806	5,640,000	23,756	1FE
49636R-AE-9	KINGSLAND V STRUCTURE CLASS B 07/14/2021		05/02/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		12,869,982	12,900,000		1FE
49636R-AG-4	KINGSLAND V STRUCTURE CLASS C 07/14/2021		05/03/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		4,949,840	5,000,000		1FE
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		04/30/2007	SCHEDULED PAY UP		4,638	4,638		5
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		04/30/2007	SCHEDULED PAY UP		3,094	3,094		5
49925J-AA-5	KNOWLEDGE WORKS FOUNDATION - 12/01/2047		06/13/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		29,075,000	29,075,000		1FE
50075N-AB-0	KRAFT FOODS INC 11/01/2011		04/18/2007	BANK OF AMERICA		3,537,870	3,500,000	94,063	1FE

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991007-9A-5	KRONOS INCORPORATED 1ST LIEN 06/11/2014		06/22/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000		4FE
502413-AQ-0	L-3 COMMUNICATIONS CORP 01/15/2014		06/13/2007	MORGAN STANLEY DEAN WITTER		2,891,250	3,000,000	78,094	3FE
512815-9A-1	LAMAR MEDIA CORP SERIES F IN 03/31/2014		04/12/2007	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000		3FE
513075-AG-6	LAMAR MEDIA CORP 01/01/2013		06/19/2007	J. P. MORGAN SECURITIES, INC.		1,528,125	1,500,000	51,656	4FE
990854-9B-9	LANDSOURCE HOLDING CO. 2ND LI 02/27/2014		02/26/2007	BARCLAYS BANK		1,021,250	1,000,000		4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B 05/23/2014		06/05/2007	GOLDMAN, SACHS & CO.		3,200,000	3,200,000		3FE
52107Q-AD-7	LAZARD GROUP 06/15/2017		06/18/2007	GOLDMAN, SACHS & CO.		2,991,060	3,000,000		3FE
50179A-AH-0	LBUBS 2007-C1, AJ 02/15/2040		04/30/2007	Various		59,880,468	60,000,000	201,080	1FE
50180J-AG-0	LBUBS 2007-C2, AJ 02/15/2040		05/01/2007	LEHMAN BROTHERS INC.		45,342,979	45,000,000	194,670	1FE
50180J-AJ-4	LBUBS 2007-C2, C 02/15/2040		04/24/2007	LEHMAN BROTHERS INC.		10,049,537	10,000,000	43,641	1FE
50180J-AK-1	LBUBS 2007-C2, D 02/15/2040		04/24/2007	LEHMAN BROTHERS INC.		20,085,594	19,987,000	87,832	1FE
50180J-AL-9	LBUBS 2007-C2, E 02/15/2040		04/24/2007	LEHMAN BROTHERS INC.		6,360,446	6,329,000	28,201	1FE
524908-WH-9	LEHMAN BROTHERS HOLDINGS 05/03/2032		04/24/2007	LEHMAN BROTHERS INC.		3,453,870	3,500,000		1FE
52470U-AJ-4	LMRET 2007-2, C 05/25/2045		05/04/2007	BANK OF AMERICA		11,960,058	12,000,000		1FE
539830-AP-4	LOCKHEED MARTIN CORP 3.018130 08/15/2033		06/11/2007	Various		2,756,060	2,000,000	12,775	1FE
990893-9A-9	LODGENET ENTERTAINMENT CORP. 04/04/2014		05/08/2007	BEAR STEARNS SECURITIES CORP.		2,000,000	2,000,000		4FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		06/12/2007	Various		2,757,638	2,500,000		1FE
990659-9A-4	LYONDELL CHEMICAL COMPANY TER 08/16/2013		02/23/2007	J. P. MORGAN SECURITIES, INC.		5,056,250	5,000,000		3FE
57037@-AA-3	MARK ANDY INC 13% SR SUB NOTE 09/15/2013		06/15/2007	SCHEDULED PAY UP		4,323	4,323		4Z
990933-9A-3	MCKECHNIE AEROSPACE DE, INC. 05/11/2014		06/14/2007	BEAR STEARNS SECURITIES CORP.		1,000,000	1,000,000		1Z
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		04/17/2007	Various		2,610,501	2,500,000	8,238	1FE
59022C-CS-0	MERRILL LYNCH & CO 05/02/2017		05/15/2007	LEHMAN BROTHERS INC.		1,993,640	2,000,000	5,067	1FE
594087-9B-6	MICHAELS STORES INC. REPLACE 10/31/2013		06/11/2007	DEUTSCHE BANK SECURITIES		4,000,000	4,000,000		4FE
595112-AH-6	MICRON TECHNOLOGY INC 1.87500 06/01/2014		05/18/2007	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000		3FE
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTA 09/01/2034		05/22/2007	CITIGROUP GLOBAL MARKETS		1,400,000	1,400,000		1FE
606072-GD-2	MISSOURI HIGHER ED 06/01/2031		04/17/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,150,000	2,150,000		1FE
606072-GX-8	MISSOURI HIGHER ED 07/01/2032		06/21/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		15,400,000	15,400,000		1FE
606072-HT-6	MISSOURI HIGHER ED 05/01/2044		04/09/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,450,000	4,450,000		1FE
60687V-AH-8	MLCFC 2006-3, AJ 07/12/2046		04/30/2007	MERRILL LYNCH CAPITAL MARKETS		13,940,985	13,971,000	4,257	1FE
55312T-AH-6	MLCFC 2007-6, B 03/12/2051		03/30/2007	MERRILL LYNCH CAPITAL MARKETS		10,068,020	10,013,000	17,240	1FE
55312T-AK-9	MLCFC 2007-6, D 03/12/2051		03/30/2007	MERRILL LYNCH CAPITAL MARKETS		14,953,409	14,872,000	25,966	1FE
608328-AP-5	MOHEGAN TRIBAL GAMING 08/15/2014		06/19/2007	DEUTSCHE BANK SECURITIES		2,010,000	2,000,000	50,271	4FE
990921-9B-6	MORENO GROUP LLC DELAYED DRAW 05/10/2014		05/21/2007	BANK OF AMERICA		200,000	200,000		4Z
990921-9A-8	MORENO GROUP LLC TERM LOAN B 05/10/2014		05/21/2007	BANK OF AMERICA		2,666,667	2,666,667		4Z
617446-H5-1	MORGAN STANLEY 04/27/2017		04/24/2007	MORGAN STANLEY DEAN WITTER		3,489,395	3,500,000		1FE
61747Y-BT-1	MORGAN STANLEY MTN SERIES F 09/01/2014		05/23/2007	MORGAN STANLEY DEAN WITTER		25,000,000	25,000,000		1FE
62431R-AC-3	MOUNTAIN VIEW CLO III LTD. 05/16/2021		04/05/2007	DEUTSCHE BANK SECURITIES		12,480,628	12,500,000		1FE
61755E-AB-4	MSAC 2007-NC4 A2A 05/25/2037		06/18/2007	MORGAN STANLEY DEAN WITTER		18,500,000	18,500,000		1FE
61750C-AH-0	MSC 2006-HQ9, AJ 07/12/2044		06/22/2007	ABN AMRO		9,761,779	9,940,000	39,988	1FE
61750C-AG-2	MSC 2006-HQ9, AM 07/12/2044		06/21/2007	SALOMON SMITH BARNEY		36,272,480	36,970,000	148,214	1FE
61751N-AL-6	MSC 2007-HQ11, D 02/12/2044		06/22/2007	BEAR STEARNS SECURITIES CORP.		1,904,375	2,000,000	8,070	1FE
61754K-AH-8	MSC 2007-IQ14, AJ 04/15/2049		05/18/2007	MORGAN STANLEY DEAN WITTER		17,539,342	17,500,000	83,371	1FE
78466P-AD-9	MSC 2007-SRR4, E 11/20/2052		06/08/2007	MORGAN STANLEY DEAN WITTER		14,950,000	14,950,000		1FE
78466P-AE-7	MSC 2007-SRR4, F 11/20/2052		06/08/2007	MORGAN STANLEY DEAN WITTER		13,400,000	13,400,000		2FE
61751X-AF-7	MSC 2007-T25, AM 11/12/2049		06/22/2007	UNION BANK OF SWITZERLAND		14,287,334	14,750,000	59,059	1FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		04/30/2007	SCHEDULED PAY UP		6,227	6,227		4Z
628530-AG-2	MYLAN LABORATORIES INC 1.2500 03/15/2012		05/01/2007	Various		8,785,669	8,150,000	10,196	3FE
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN 05/22/2014		06/26/2007	BANK OF AMERICA		2,500,000	2,500,000		4FE
65538P-AG-3	NAA 2007-1 1A6 03/25/2047		05/08/2007	GREENWICH CAPITAL MARKETS, INC.		28,999,435	29,000,000	182,845	1FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		05/07/2007	MORGAN STANLEY DEAN WITTER		1,471,875	1,500,000	6,854	1FE
63534P-AG-2	NATIONAL CITY BANK 06/07/2017		05/31/2007	GOLDMAN, SACHS & CO.		3,487,925	3,500,000		1FE
637640-AD-5	NATIONAL SEMICONDUCTOR 06/15/2012		06/13/2007	GOLDMAN, SACHS & CO.		2,499,275	2,500,000		2FE
63536S-AA-7	NATL CITY BK OF INDIANA 07/01/2018		05/25/2007	BANK OF AMERICA		2,904,193	3,330,000	70,763	1FE
64352V-MA-6	NCHET 2005-A A6 08/25/2035		06/21/2007	BANK OF AMERICA		15,379,576	16,396,000	56,407	1FE
64352V-MC-2	NCHET 2005-A M2 08/25/2035		04/11/2007	BANK OF AMERICA		4,903,319	5,107,000	11,372	1FE
990963-9A-0	NEFF CORP. SECOND LIEN 11/30/2014		06/18/2007	BANK OF AMERICA		500,000	500,000		4FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		06/27/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,100,000	1,100,000		1FE
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		04/11/2007	OPPENHEIMER & CO., INC.		1,750,000	1,750,000		1FE
644616-AT-1	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2040		06/15/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		7,550,000	7,550,000		1FE
647110-DC-6	NEW MEXICO STUDENT LOANS 04/01/2036		06/29/2007	BANK OF AMERICA		7,500,000	7,500,000		1FE
649787-UF-3	NEW YORK ST 03/15/2011		05/09/2007	CITIGROUP GLOBAL MARKETS		950,000	950,000		1FE
652454-BA-6	NEWPORT WAVES SYNTHETIC CDO 06/20/2014		04/13/2007	BEAR STEARNS SECURITIES CORP.		30,000,000	30,000,000		1FE
65332V-AY-9	NEXTEL COMMUNIC 01/15/2010		06/13/2007	Various		3,483,750	3,500,000	73,719	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
66859G-AC-1	NORTHWOODS CAPITAL VIII CLASS 07/28/2022		05/15/2007	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
66859G-AD-9	NORTHWOODS CAPITAL VIII CLASS 07/28/2022		05/15/2007	J. P. MORGAN SECURITIES, INC.		20,000,000	20,000,000		1FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		03/30/2007	SCHEDULED PAY UP		19,036	19,036		6
990949-9B-7	OSI RESTAURANT PTNRS, SYNTH 06/14/2013		06/25/2007	DEUTSCHE BANK SECURITIES		150,376	150,376		3FE
990949-9A-9	OSI RESTAURANT PTNRS, TERM B 06/14/2014		06/25/2007	DEUTSCHE BANK SECURITIES		1,962,578	1,962,578		3FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		05/31/2007	CITIGROUP GLOBAL MARKETS		9,300,000	9,300,000		1FE
698476-DD-7	PANHANDLE TEX SERIES A-3 10/01/2031		05/08/2007	CITIGROUP GLOBAL MARKETS		12,600,000	12,600,000		1FE
990305-9B-2	PANTRY (THE) INC. TERM LOAN 05/15/2014		06/08/2007	J. P. MORGAN SECURITIES, INC.		1,555,556	1,555,556		3FE
71722T-AF-1	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		05/10/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,100,000	5,100,000		1FE
709631-F#-7	PENTAIR, INC. (2007 TRANSACTI 05/17/2017		05/03/2007	BANK OF AMERICA		60,000,000	60,000,000		2Z
69337G-AA-1	PHHMC 2007-2 A1 04/18/2037		04/09/2007	W.J. MAYER & COMPANY		41,081,680	40,623,367	161,573	1FE
69337N-AC-2	PHHMC 2007-3 A-3-1 05/18/2037		04/25/2007	W.J. MAYER & COMPANY		37,266,452	37,485,744	179,893	1FE
69336Q-AC-6	PHHMC 2007-4 A3 06/18/2037		06/08/2007	W.J. MAYER & COMPANY		12,639,492	12,992,565	58,252	1FE
69336Q-AE-2	PHHMC 2007-4 A5 06/18/2037		06/05/2007	W.J. MAYER & COMPANY		9,236,661	9,418,120	42,226	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TE 04/02/2014		04/25/2007	LEHMAN BROTHERS INC.		2,000,000	2,000,000		4FE
726505-AC-4	PLAINS EXPLORATION & PRO 03/15/2017		04/27/2007	DEUTSCHE BANK SECURITIES		2,130,313	2,125,000	20,247	4FE
726505-AD-2	PLAINS EXPLORATION & PRO 06/15/2015		06/13/2007	J. P. MORGAN SECURITIES, INC.		1,250,000	1,250,000		4FE
69349L-AA-6	PNC BANK NA 01/15/2017		06/14/2007	MORGAN STANLEY DEAN WITTER		12,857,165	13,500,000	291,229	1FE
73102Q-AA-4	POLAR TANKERS INC 05/10/2037		05/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,000,000	5,000,000		1FE
70069F-CV-7	PPSI 2004-MHQ1 M1 12/25/2034		05/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		20,143,750	20,000,000	13,378	1FE
74257#-AA-9	PRO EQUITY TRUST 11/16/2027		05/20/2007	PAY-IN-KIND BOND		733,904	733,904		1FE
744320-AX-3	PRUDENTIAL FINANCIAL INC 06/15/2012		06/14/2007	DEUTSCHE BANK SECURITIES		997,620	1,000,000		1FE
744320-AY-1	PRUDENTIAL FINANCIAL INC 06/15/2017		06/14/2007	SALOMON SMITH BARNEY		998,900	1,000,000		1FE
744320-AG-7	PRUDENTIAL FINANCIAL INC 2.94 12/12/2036		06/01/2007	Various		13,002,410	12,500,000	76,563	1FE
74834L-AM-2	QUEST DIAGNOSTIC INC 07/01/2017		06/19/2007	MORGAN STANLEY DEAN WITTER		9,978,600	10,000,000		2FE
751021-AJ-5	RAIT 2007-2A, C 06/25/2047		05/22/2007	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
75970Q-AJ-9	RAMC 2007-2 AF6 06/25/2037		05/14/2007	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000	13,881	1FE
75970Q-AK-6	RAMC 2007-2 M1 06/25/2037		05/14/2007	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000	14,320	1FE
760985-4U-2	RAMP 2004-RZ2 AI6 03/25/2034		04/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		6,931,367	7,000,000	12,623	1FE
755267-9C-7	READER'S DIGEST ASSOC. INC. T 03/02/2014		04/09/2007	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000		4FE
990897-9C-6	REALOGY CORP. CREDIT LINK FAC 10/10/2013		05/07/2007	J. P. MORGAN SECURITIES, INC.		2,228,466	2,227,273		3FE
990897-9A-0	REALOGY CORP. TERM B 10/10/2013		05/07/2007	J. P. MORGAN SECURITIES, INC.		8,277,159	8,272,727		3FE
7591EL-AA-7	REGIONS FINANCING TR II 05/15/2047		04/24/2007	GOLDMAN, SACHS & CO.		29,991,600	30,000,000		1FE
76114E-AC-6	RESIDENTIAL CAPITAL LLC 06/01/2012		05/22/2007	BANK OF AMERICA		3,487,260	3,500,000		2FE
43710R-AG-6	RFMS2 2007-HSA2 A6 04/25/2037		04/24/2007	RESIDENTIAL FUNDING SECURITIES		21,996,880	22,000,000	90,726	1FE
990777-9B-2	RIVERDEEP INTERACTIVE LEARNIN 12/20/2013		05/30/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000		4FE
990965-9A-5	ROYALTY PHARMA FINANCE TRUST 04/16/2013		06/20/2007	BANK OF AMERICA		1,000,000	1,000,000		1Z
749685-AK-9	RPM INTERNATIONAL INC. 1.3890 05/13/2033		05/08/2007	Various		1,857,800	3,050,000	18,817	2FE
990890-9A-5	SABRE INC. TERM LOAN 09/30/2014		04/13/2007	DEUTSCHE BANK SECURITIES		17,000,000	17,000,000		4FE
800907-AK-3	SANMINA CORP 03/01/2016		04/25/2007	DEUTSCHE BANK SECURITIES		1,960,000	2,000,000	26,632	4FE
86363M-AA-9	SASC 2007-GEL2 A1 05/25/2037		05/03/2007	LEHMAN BROTHERS INC.		29,750,000	29,750,000	54,244	1FE
80556Y-AB-1	SAST 2007-2 A2A 05/25/2047		04/18/2007	MORGAN STANLEY DEAN WITTER		5,750,000	5,750,000		1FE
805423-AA-8	SAVVIS INC 3.000000% 05/15/20 05/15/2012		05/03/2007	MORGAN STANLEY DEAN WITTER		500,000	500,000		4Z
78387G-AP-8	SBC COMMUNICATIONS 09/15/2014		06/12/2007	BANK OF AMERICA		7,589,920	8,000,000	102,000	1FE
990843-9A-4	SCA PACKAGING (TEGRANT) 1ST L 03/08/2013		04/10/2007	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3Z
990843-9B-2	SCA PACKAGING N.A. (TEGRANT) 03/08/2015		04/10/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4Z
808627-AA-1	SCIELE PHARMA INC 2.625000% 0 05/15/2027		05/09/2007	WARBURG DILLION READ LLC		1,000,000	1,000,000		2
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		06/11/2007	Various		4,084,200	4,000,000	49,000	2FE
816752-AA-7	SEMINOLE HARD ROCK ENT 03/15/2014		06/14/2007	RBC DOMINION SECURITIES		1,520,625	1,500,000	1,310	4FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DEL 03/05/2014		05/29/2007	MERRILL LYNCH CAPITAL MARKETS		388,664	388,664		2Z
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DEL 03/05/2014		04/17/2007	MERRILL LYNCH CAPITAL MARKETS		2,599,190	2,599,190		4Z
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TER 03/05/2014		04/11/2007	MERRILL LYNCH CAPITAL MARKETS		2,623,482	2,623,482		4Z
817565-BJ-2	SERVICE CORP INTERNATIONAL 10/01/2014		06/11/2007	MERRILL LYNCH CAPITAL MARKETS		2,027,500	2,000,000	29,910	4FE
817565-AC-8	SERVICE CORP INTL 02/01/2013		05/10/2007	DEUTSCHE BANK SECURITIES		2,116,500	2,040,000	46,410	4FE
832248-AH-1	SMITHFIELD FOODS INC 05/15/2013		06/20/2007	MORGAN STANLEY DEAN WITTER		1,533,750	1,500,000	12,917	3FE
832248-AQ-1	SMITHFIELD FOODS INC 07/01/2017		06/19/2007	SALOMON SMITH BARNEY		750,000	750,000		3FE
832696-C*-7	SMUCKER (J.M.) CO. (UNITED ST 04/01/2022		04/19/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		25,000,000	25,000,000		1Z
84604K-AE-9	SOVC 2007-C1, AJ 07/22/2030		06/08/2007	MORGAN STANLEY DEAN WITTER		23,892,342	24,205,000	77,644	1FE
790849-AC-7	ST JUDE MEDICAL INC 1.220000% 12/15/2008		06/07/2007	Various		9,567,841	9,500,000	8,066	2FE
86386M-AB-0	STUDENT LOAN CONSOLIDATION CE 03/01/2042		06/29/2007	OPPENHEIMER & CO., INC.		15,000,000	15,000,000		1FE
86386M-AU-8	STUDENT LOAN CONSOLIDATION CE 07/01/2042		06/27/2007	OPPENHEIMER & CO., INC.		6,000,000	6,000,000	5,247	1FE
990909-9B-1	SUN HEALTHCARE GROUP, INC. DE 04/19/2014		06/29/2007	CREDIT SUISSE FIRST BOSTON		80,460	80,460		4FE
990909-9C-9	SUN HEALTHCARE GROUP, INC. SY 04/19/2014		05/03/2007	CREDIT SUISSE FIRST BOSTON		160,920	160,920		4FE

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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)
990909-9A-3	SUN HEALTHCARE GROUP, INC. TE 04/19/2014		05/03/2007	CREDIT SUISSE FIRST BOSTON		712,644	712,644		4FE
767563-AA-7	SUPRESTA (HANCOCK MEZZ) 14.75 01/20/2012		03/31/2007	SCHEDULED PAY UP		4,711	4,711		5
83612J-AC-8	SVHE 2006-EQ1 A3 10/25/2036		04/20/2007	GREENWICH CAPITAL MARKETS, INC.		11,733,477	11,750,000		1FE
990258-9C-1	SWETT & CRAWFORD (HMSC) 2ND L 09/30/2014		05/02/2007	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000		5FE
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST 04/03/2014		05/02/2007	DEUTSCHE BANK SECURITIES		2,500,000	2,500,000		4FE
990957-9A-2	SWIFT TRANSPORTATION CO TERM 05/10/2014		05/30/2007	MORGAN STANLEY DEAN WITTER		2,745,625	2,750,000		4FE
87612E-AP-1	TARGET CORP 05/01/2017		04/26/2007	J. P. MORGAN SECURITIES, INC.		33,908,880	34,000,000		1FE
881609-AU-5	TESORO CORP 06/01/2017		06/14/2007	Various		6,937,500	7,050,000	14,083	3FE
00855L-AA-7	THE AGUA CALIENTE BAND OF CAH 10/01/2016		05/31/2007	J. P. MORGAN SECURITIES, INC.		6,000,000	6,000,000		2FE
88732J-AA-6	TIME WARNER CABLE INC 07/02/2012		04/04/2007	WACHOVIA SECURITIES		4,990,750	5,000,000		2FE
88732J-AC-2	TIME WARNER CABLE INC 05/01/2017		05/16/2007	BARCLAYS BANK		2,005,120	2,000,000	13,650	2FE
88732J-AE-8	TIME WARNER CABLE INC 05/01/2037		04/04/2007	DEUTSCHE BANK SECURITIES		4,967,800	5,000,000		2FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		06/05/2007	Various		2,800,100	3,000,000		2FE
893830-AD-1	TRANSOCEAN INC 1.500000% 05/1 05/15/2021		06/04/2007	Various		2,934,946	2,250,000	3,979	2FE
89417E-AD-1	TRAVELERS COS INC 06/15/2037		05/23/2007	BANK OF AMERICA		1,479,720	1,500,000		1FE
990981-9B-0	TRIBUNE CO. TERM B 06/04/2014		06/15/2007	J. P. MORGAN SECURITIES, INC.		1,985,000	2,000,000		3FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTH 06/01/2040		06/20/2007	CITIGROUP GLOBAL MARKETS		4,400,000	4,400,000		1FE
91324P-AT-9	UNITEDHEALTH GROUP INC 06/15/2017		06/18/2007	BANK OF AMERICA		1,983,760	2,000,000		1FE
990846-9B-5	UNIVISION COMMUNICATIONS 2ND 03/29/2009		04/16/2007	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000		5FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRS 09/29/2014		05/09/2007	Various		20,195,470	20,201,342		4FE
902973-AQ-9	US BANCORP INC 3.600000% 09/2 09/20/2036		05/29/2007	Various		4,997,353	5,000,000	30,350	1FE
90331H-KY-8	US BANK NA 12/05/2007		06/07/2007	BEAR STEARNS SECURITIES CORP.		15,000,660	15,000,000	15,429	1FE
90340T-AC-0	US EDUCATION LOAN TRUST II 12/01/2034		05/25/2007	DAIN RAUSCHER INCORPORATED		11,000,000	11,000,000		1FE
991841-9E-9	US SHIPPING PARTNERS LP DELAY 08/06/2012		05/14/2007	CIBC WORLD MARKETS		45,161	45,161		4FE
912909-AB-4	US STEEL CORP 06/01/2013		05/16/2007	J. P. MORGAN SECURITIES, INC.		3,498,495	3,500,000		3FE
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.		1,988,100	2,000,000		2FE
917546-GH-0	UTAH ST BRD REGENTS STUDENT L 05/01/2046		04/04/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		3,775,000	3,775,000		1FE
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-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036		05/09/2007	GOLDMAN, SACHS & CO.		150,000	150,000		1FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE 12/15/2038		05/10/2007	OPPENHEIMER & CO., INC.		2,500,000	2,500,000		1FE
92857W-AE-0	VODAFONE GROUP PLC 07/15/2018		06/25/2007	Various		11,716,625	13,500,000	278,656	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		05/09/2007	Various		2,138,218	1,750,000	10,787	1FE
93364L-AD-0	WAMU 2007-SL3, AJ 03/23/2017		06/22/2007	MORGAN STANLEY DEAN WITTER		22,912,290	23,000,000	101,942	1FE
929766-7L-1	WBCMT 2005-C21, B 10/15/2044		05/16/2007	MERRILL LYNCH CAPITAL MARKETS		3,246,811	3,325,000	9,600	1FE
94973V-AM-9	WELLPOINT INC 06/15/2017		06/05/2007	BANK OF AMERICA		3,971,280	4,000,000		2FE
949746-FA-4	WELLS FARGO COMPANY 4.898750% 05/01/2033		05/16/2007	GOLDMAN, SACHS & CO.		2,002,600	2,000,000	5,674	1FE
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 07/15/2028		05/18/2007	VARIOUS		1			1Z
990837-9A-6	WESTERN REFINING, INC. TERM L 05/30/2014		06/07/2007	BANK OF AMERICA		1,607,143	1,607,143		4FE
969457-BD-1	WILLIAMS COS INC 06/15/2031		04/11/2007	MERRILL LYNCH CAPITAL MARKETS		3,240,000	3,000,000	78,146	3FE
969457-BB-5	WILLIAMS COS. 01/15/2031		04/11/2007	DEUTSCHE BANK SECURITIES		4,792,500	4,500,000	85,313	3FE
97381W-AD-6	WINDSTREAM CORP 08/01/2016		06/13/2007	Various		7,610,000	7,000,000	157,885	3FE
97381W-AF-1	WINDSTREAM CORP 03/15/2019		04/13/2007	SALOMON SMITH BARNEY		1,995,000	2,000,000	19,833	3FE
984121-BS-1	XEROX CORPORATION 05/15/2012		05/14/2007	SALOMON SMITH BARNEY		4,980,650	5,000,000		2FE
990817-9A-8	YANKEE CANDLE CO., INC. TERM 02/06/2014		03/29/2007	MORGAN STANLEY DEAN WITTER		3,011,250	3,000,000		4FE
990144-9B-5	YONKERS RACING CORP. TERM LOA 08/12/2011		04/12/2007	MERRILL LYNCH CAPITAL MARKETS		498,750	498,750		4FE
13645R-AF-1	CANADIAN PACIFIC RR CO 05/15/2037	T	05/03/2007	MORGAN STANLEY DEAN WITTER		3,440,815	3,500,000		2FE
12500V-B@-9	CCS INCOME TRUST SERIES D 5.8 12/30/2016	T	11/29/2006	J. P. MORGAN SECURITIES, INC.		6,147,361	6,147,361		1Z
12500V-B#-7	CCS INCOME TRUST SERIES E 5.9 12/30/2018	T	11/29/2006	J. P. MORGAN SECURITIES, INC.		10,538,333	10,538,333		1Z
68383K-AA-7	OPTI CANADA INC 12/15/2014	T	06/19/2007	BANK OF AMERICA		2,883,750	2,750,000	3,036	4FE
68383K-AC-3	OPTI CANADA INC 12/15/2014	T	06/25/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,000,000	3,000,000		4FE
02342T-AD-1	AMDOCS LIMITED .500000% 03/15 03/15/2024	F	06/01/2007	KBC FINANCIAL PRODUCTS USA INC		2,076,854	2,000,000	2,250	2FE
049255-AG-7	ATLAS COPCO AB 05/22/2017	F	05/15/2007	SALOMON SMITH BARNEY		9,995,500	10,000,000		1FE
143658-AN-2	CARNIVAL CORP 2.000000% 04/15 04/15/2021	F	04/20/2007	KBC FINANCIAL PRODUCTS USA INC		861,084	700,000	389	1FE
219868-BL-9	CORP ANDINA DE FOMENTO 01/12/2017	F	04/23/2007	LEHMAN BROTHERS INC.		3,033,300	3,000,000	49,833	1FE
23330J-AA-9	DUBAI PORTS WORLD 07/02/2037	F	06/21/2007	DEUTSCHE BANK SECURITIES		9,991,100	10,000,000		1FE
23330N-AA-0	DUBAI PORTS WORLD 07/02/2017	F	06/21/2007	SALOMON SMITH BARNEY		3,491,775	3,500,000		1FE
105756-BH-2	FED REPUBLIC OF BRAZIL 01/15/2018	F	06/25/2007	BARCLAYS BANK		5,495,000	5,000,000	181,111	3FE
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, S 04/07/2009	F	06/06/2007	VARIOUS		(37,500)			3
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO 01/01/2023	F	12/19/2006	BARCLAYS BANK		5,900,000	5,900,000		2Z
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 05/23/2019	F	04/30/2007	HSBC SECURITIES, INC.		30,000,000	30,000,000		2Z
45822E-AC-4	INTELSAT SUB HLD CO LTD 01/15/2015	F	04/12/2007	DEUTSCHE BANK SECURITIES		3,213,750	3,000,000	66,125	4FE
46062N-AA-5	INTEROCEANICA IV FINANCE 11/30/2018	F	05/03/2007	GOLDMAN, SACHS & CO.		4,944,698	7,500,000		3FE

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)
N4281@-BA-2	KONINKLIJKE VOPAK NV FLOATING 06/19/2015	F	04/16/2007	J. P. MORGAN SECURITIES, INC.		18,000,000	18,000,000		2Z
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/3 12/31/2033	F	03/29/2007	LEHMAN BROTHERS INC.		9,777,900	10,000,000	182,788	1FE
G70464-AC-9	PERU ENHANCED PASS-THRU 05/31/2025	F	06/13/2007	JEFFERIES & COMPANY, INC.		1,530,000	4,000,000		3FE
040114-GK-0	REPUBLIC OF ARGENTINA 12/31/2038	F	06/07/2007	Various		15,545,800	33,000,000	46,698	4FE
040114-GL-8	REPUBLIC OF ARGENTINA 12/31/2033	F	06/25/2007	Various		21,823,454	19,498,039	164,053	4FE
040114-XX-3	REPUBLIC OF ARGENTINA 12/31/2033	F	02/07/2007	Various		(13,239,282)	(11,418,003)	(49,128)	4Z
74973D-AB-5	RSHB CAPTL (RUSS AG BK) 05/15/2017	F	05/10/2007	BARCLAYS BANK		6,000,000	6,000,000		2FE
X74344-UU-8	RUSSIA 5 03/31/30 03/31/2030	F	03/05/2007	Various		(56,064,530)	(50,000,000)	(800,417)	2Z
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 06/28/2019	F	06/08/2007	CITICORP SECURITIES		40,000,000	40,000,000		1Z
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11 06/21/2018	F	06/05/2007	CITICORP SECURITIES		30,000,000	30,000,000		1FE
Y8585E-AA-6	TEMASEK FINANCIAL I LTD 09/21/2015	F	05/23/2007	GREENWICH CAPITAL MARKETS, INC.		7,600,310	8,000,000	52,500	1FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC .2500 02/01/2024	F	05/07/2007	JEFFERIES & COMPANY, INC.		817,688	700,000	481	2FE
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FIN 11/14/2018	F	05/14/2007	SCHEDULED PAY UP		234,400	234,400		1FE
98372P-AK-4	XL CAPITAL LTD 05/15/2027	F	05/02/2007	GOLDMAN, SACHS & CO.		4,491,225	4,500,000		1FE
984851-AA-3	YARA INTERNATIONAL ASA 12/15/2014	F	05/29/2007	BANK OF AMERICA		9,560,700	10,000,000	242,083	2FE
4599999. Bonds - Industrial and Miscellaneous						3,512,066,991	3,562,446,542	8,725,488	XXX
6099997. Total - Bonds - Part 3						4,025,423,987	5,792,201,161	12,342,869	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						4,025,423,987	5,792,201,161	12,342,869	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		04/05/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	20,000.000	1,102,900	0.00		RP3LFE
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM		05/16/2007	LEHMAN BROTHERS	140,000.000	3,500,000	0.00		P3UZ
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL		05/16/2007	DEUTSCHE BANK A.G.	140,000.000	3,500,000	0.00		P1LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						8,102,900	XXX		XXX
00845W-AD-0	AGFIRST FARM CREDIT BANK		06/06/2007	LEHMAN BROTHERS INC.	10,000,000.000	10,000,000	0.00		P2UZ*
073294-AA-8	BB&T CAPITAL TRUST IV		06/05/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	5,000,000.000	5,000,000	0.00		RP2UZ*
12480W-AA-1	CBG FLORIDA REIT CORP		05/15/2007	LEHMAN BROTHERS INC.	15,000,000.000	15,000,000	0.00		P3UZ*
990088-C#-1	CITATION WARRANT B PREF STOCK		03/13/2007	EXCHANGE	2,553.000		0.00		RP4V
31769P-AB-6	FINL SECURITY ASSUR HLGS		04/25/2007	BANK OF AMERICA	10,000,000.000	9,977,600	0.00	280,889	RP2UZ*
38144Q-AA-7	GOLDMAN SACHS CAP III		05/09/2007	GOLDMAN, SACHS & CO.	5,000,000.000	5,000,000	0.00		P2UZ*
44628M-AA-9	HUNTINGTON CAPITAL III		05/07/2007	GOLDMAN, SACHS & CO.	4,000,000.000	3,989,040	0.00		RP3UZ*
524908-XA-3	LEHMAN BROS CAP TR VII		05/09/2007	LEHMAN BROTHERS INC.	15,000,000.000	15,000,000	0.00		P2UZ*
524908-WZ-9	LEHMAN BROS HLDG CP VIII		05/09/2007	LEHMAN BROTHERS INC.	5,000,000.000	5,000,000	0.00		P2UZ*
58551T-AA-5	MELLON CAPITAL IV		06/12/2007	GOLDMAN, SACHS & CO.	10,000,000.000	10,000,000	0.00		P2UZ*
651195-30-7	NEWELL FINANCIAL TRUST I		06/25/2007	LAZARD FRERES & COMPANY	93,878.000	4,605,641	0.00		RP2LFE
66644P-AA-5	NORTHGROUP PFD CAP CORP		05/10/2007	LEHMAN BROTHERS INC.	30,000,000.000	30,000,000	0.00		P2UZ*
666807-30-0	NORTHROP GRUMMAN CORP		06/12/2007	Various	21,900.000	3,078,895	0.00		RP2LFE
743315-AM-5	PROGRESSIVE CORP		06/18/2007	GOLDMAN, SACHS & CO.	25,000,000.000	24,932,250	0.00		RP2UZ*
74927P-AA-7	RBS CAPITAL TRUST II		06/05/2007	WARBURG DILLION READ LLC	7,000,000.000	6,954,640	0.00	197,390	P2UZ*
85748D-AA-7	STATE STREET CAP TR IV		04/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	35,000,000.000	35,000,000	0.00		RP2UZ*
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		05/04/2007	MERRILL LYNCH CAPITAL MARKETS	22,355,000.000	22,299,113	0.00	336,443	RP1UZ*
93935R-AA-3	WASH MUTUAL PFD FDG II		05/21/2007	GOLDMAN, SACHS & CO.	16,000,000.000	16,000,000	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*
05565A-AB-9	BNP PARIBAS	F	06/18/2007	PARIBAS CAPITAL MARKETS	20,000,000.000	20,000,000	0.00		P2UZ*
225313-AA-3	CREDIT AGRICOLE (LONDON)	F	05/23/2007	SALOMON SMITH BARNEY	40,000,000.000	40,000,000	0.00		P2UZ*
225448-AA-7	CREDIT SUISSE GUERNSEY	F	05/08/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	25,000,000.000	25,000,000	0.00		P2UZ*
42205M-AC-0	HBOS PLC	F	05/10/2007	MORGAN STANLEY DEAN WITTER	10,000,000.000	10,000,000	0.00		P2UZ*
66567F-AA-0	NORTHERN ROCK PLC	F	06/18/2007	MERRILL LYNCH CAPITAL MARKETS	25,000,000.000	25,000,000	0.00		P2UZ*
74730U-AA-3	QBE CAP FUNDING II LP	F	04/25/2007	J. P. MORGAN SECURITIES, INC.	10,000,000.000	10,000,000	0.00		P3UZ*
853254-AB-6	STANDARD CHARTERED BANK	F	05/22/2007	MERRILL LYNCH CAPITAL MARKETS	1,500,000.000	1,500,000	0.00		P3UZ*
981058-AC-4	WOORI BANK	F	04/25/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	5,000,000.000	5,000,000	0.00		RP3UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						368,337,178	XXX	814,722	XXX
6599997. Total - Preferred Stocks - Part 3						376,440,078	XXX	814,722	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						376,440,078	XXX	814,722	XXX
15189T-10-7	CENTERPOINT ENERGY		05/04/2007	CIBC WORLD MARKETS	35,000.000	684,495			L
6699999. Common Stocks - Public Utilities						684,495	XXX		XXX
524908-56-3	LEHMAN BROTHERS HOLDINGS		04/09/2007	LAZARD FRERES & COMPANY	82,500.000	2,292,740			L
744320-10-2	PRUDENTIAL FINANCIA		05/22/2007	CONVERSION	12,054.000	1,102,141			L
759351-10-9	REINSURANCE GROUP AMERICA INC		06/13/2007	LAZARD FRERES & COMPANY	50,000.000	3,068,926			L
89417E-10-9	TRAVELERS COMPANIES INC		05/14/2007	LAZARD FRERES & COMPANY	50,000.000	2,824,545			L
21254X-10-6	CONVERSUS CAP	F	06/29/2007	BANK OF AMERICA SECURITIES LLC	1,032,000.000	25,800,000			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)
6799999. Common Stocks - Banks, Trust and Insurance Companies						35,088,353	XXX		XXX
990088-9*-9	CITATION CORP		03/13/2007	EXCHANGE	30,637.000	2,557,918			U
343412-10-2	FLUOR CORP. (NEW)		05/03/2007	Various	70,000.000	6,710,761			L
452308-10-9	ILLINOIS TOOL WORKS		05/31/2007	DISTRIBUTION	1,729.000	90,709			L
449388-11-1	INTERCONNECT DEVICES INC SERIES A PRF(HA		05/11/2007	DIRECT	4,597.580	459,758			V
548661-10-7	LOWE'S COS.		05/04/2007	KBC FINANCIAL PRODUCTS USA INC	25,000.000	766,000			L
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY		05/15/2007	J. P. MORGAN SECURITIES, INC.	9,000,000.000	9,000,000			L
6899999. Common Stocks - Industrial and Miscellaneous						19,585,145	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		06/01/2007	DIRECT	1,773.950	1,774			L
7199999. Money Market Mutual Funds						1,774	XXX		XXX
7299997. Total - Common Stocks - Part 3						55,359,767	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						55,359,767	XXX		XXX
7399999. Total - Preferred and Common Stocks						431,799,845	XXX	814,722	XXX
7499999 - Totals						4,457,223,832	XXX	13,157,591	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		05/15/2007	SCHEDULED REDEMPTION		425,451	425,451	425,451	425,451						425,451				9,112	11/15/2014	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400		06/01/2007	SCHEDULED REDEMPTION		849	849	794	840		8		8		849				33	06/15/2008	1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697		06/01/2007	SCHEDULED REDEMPTION		593	593	554	585		7		7		593				23	06/15/2008	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		06/01/2007	SCHEDULED REDEMPTION		1,358	1,358	1,270	1,346		12		12		1,358				53	09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		06/01/2007	SCHEDULED REDEMPTION		2,765	2,765	2,586	2,750		14		14		2,765				108	06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		06/01/2007	SCHEDULED REDEMPTION		892	892	834	877		14		14		892				35	04/15/2008	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		06/01/2007	SCHEDULED REDEMPTION		89	89	90	90		(1)		(1)		89				5	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		06/01/2007	SCHEDULED REDEMPTION		242	242	234	236		5		5		242				16	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		06/01/2007	SCHEDULED REDEMPTION		80	80	82	81		(1)		(1)		80				5	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		06/01/2007	SCHEDULED REDEMPTION		194	194	192	193		1		1		194				13	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		06/01/2007	SCHEDULED REDEMPTION		198	198	204	201		(3)		(3)		198				8	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		06/01/2007	SCHEDULED REDEMPTION		271	271	298	282		(12)		(12)		271				12	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		06/01/2007	SCHEDULED REDEMPTION		440	440	485	464		(23)		(23)		440				20	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		06/01/2007	SCHEDULED REDEMPTION		292	292	321	307		(16)		(16)		292				13	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		06/01/2007	SCHEDULED REDEMPTION		1,117	1,117	1,252	1,214		(97)		(97)		1,117				56	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					10/15/2013	1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	08/15/2014	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		06/01/2007	SCHEDULED REDEMPTION		156	156	193	186		(30)		(30)		156				7	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		06/01/2007	SCHEDULED REDEMPTION		904	904	971	960		(57)		(57)		904				38	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		06/01/2007	SCHEDULED REDEMPTION		284	284	309	306		(23)		(23)		284				11	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		06/01/2007	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		06/01/2007	SCHEDULED REDEMPTION		2,762	2,762	2,869	2,845		(83)		(83)		2,762				118	09/15/2016	1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367		06/01/2007	SCHEDULED REDEMPTION		137	137	142	147		(10)		(10)		137				6	12/15/2019	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		06/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		06/01/2007	SCHEDULED REDEMPTION		48	48	57	56		(8)		(8)		48				2	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		06/01/2007	SCHEDULED REDEMPTION		14	14	16	16		(2)		(2)		14				1	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		06/01/2007	SCHEDULED REDEMPTION		985	985	1,079	1,069		(84)		(84)		985				37	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		06/01/2007	SCHEDULED REDEMPTION		112	112	116	117		(5)		(5)		112				5	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		06/01/2007	SCHEDULED REDEMPTION		131	131	136	135		(5)		(5)		131				6	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		06/01/2007	SCHEDULED REDEMPTION		718	718	709	709		10		10		718				22	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		06/01/2007	SCHEDULED REDEMPTION		980	980	1,017	1,012		(32)		(32)		980				42	03/15/2017	1
36217E-2W-1	GOVT NATL MTG ASSOC I #191689		06/01/2007	SCHEDULED REDEMPTION		117	117	130	128		(11)		(11)		117				5	06/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		06/01/2007	SCHEDULED REDEMPTION		38	38	42	43		(5)		(5)		38				2	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		06/01/2007	SCHEDULED REDEMPTION		26	26	25	25						26				1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		06/01/2007	SCHEDULED REDEMPTION		371	371	417	412		(41)		(41)		371				15	07/15/2017	1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768		06/01/2007	SCHEDULED REDEMPTION		93	93	96	95		(1)		(1)		93				4	01/15/2017	1
36217L-KY-1	GOVT NATL MTG ASSOC I #196611		06/01/2007	SCHEDULED REDEMPTION		84	84	82	82		2		2		84				4	12/15/2016	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		06/01/2007	SCHEDULED REDEMPTION		63	63	69	68		(6)		(6)		63				3	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		06/01/2007	SCHEDULED REDEMPTION		567	567	621	615		(48)		(48)		567				21	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		06/01/2007	SCHEDULED REDEMPTION		721	721	789	782		(61)		(61)		721				27	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		06/01/2007	SCHEDULED REDEMPTION		777	777	851	844		(67)		(67)		777				29	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		06/01/2007	SCHEDULED REDEMPTION		355	355	352	352		2		2		355				14	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		06/01/2007	SCHEDULED REDEMPTION		239	239	262	260		(21)		(21)		239				9	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		06/01/2007	SCHEDULED REDEMPTION		751	751	823	815		(64)		(64)		751				28	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		06/01/2007	SCHEDULED REDEMPTION		26,583	26,583	29,104	28,838		(2,254)		(2,254)		26,583				889	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		06/01/2007	SCHEDULED REDEMPTION		130	130	150	154		(24)		(24)		130				6	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		06/01/2007	SCHEDULED REDEMPTION		450	450	492	490		(41)		(41)		450				17	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		06/01/2007	SCHEDULED REDEMPTION		174	174	203	207		(33)		(33)		174				8	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		06/01/2007	SCHEDULED REDEMPTION		49	49	50	49		(1)		(1)		49				2	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		06/01/2007	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		06/01/2007	SCHEDULED REDEMPTION		327	327	360	357		(30)		(30)		327				13	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		06/01/2007	SCHEDULED REDEMPTION		23	23	25	25		(2)		(2)		23				1	11/15/2021	1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		06/01/2007	SCHEDULED REDEMPTION		133	133	128	131		2		2		133				6	03/15/2019	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		06/01/2007	SCHEDULED REDEMPTION		272	272	299	298		(26)		(26)		272				11	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		06/01/2007	SCHEDULED REDEMPTION		20	20	23	23		(2)		(2)		20				1	08/15/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		06/01/2007	SCHEDULED REDEMPTION		68	68	75	75		(7)		(7)		68				3	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		06/01/2007	SCHEDULED REDEMPTION		26,397	26,397	28,865	28,766		(2,369)		(2,369)		26,397				881	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		06/01/2007	SCHEDULED REDEMPTION		144	144	183	178		(34)		(34)		144				7	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		06/01/2007	SCHEDULED REDEMPTION		1,219	1,219	1,274	1,256		(38)		(38)		1,219				57	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		06/01/2007	SCHEDULED REDEMPTION		1,130	1,130	1,088	1,082		48		48		1,130				40	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		06/01/2007	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				2	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		06/01/2007	SCHEDULED REDEMPTION		105	105	121	120		(15)		(15)		105				5	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		06/01/2007	SCHEDULED REDEMPTION		3,877	3,877	4,793	4,683		(807)		(807)		3,877				150	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		06/01/2007	SCHEDULED REDEMPTION		31	31	30	30		1		1		31				1	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		06/01/2007	SCHEDULED REDEMPTION		60	60	66	65		(6)		(6)		60				2	04/15/2021	1
362200-JU-2	GOVT NATL MTG ASSOC I #292875		06/01/2007	SCHEDULED REDEMPTION		73	73	72	72		1		1		73				3	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		06/01/2007	SCHEDULED REDEMPTION		375	375	400	399		(25)		(25)		375				12	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		06/01/2007	SCHEDULED REDEMPTION		69	69	72	73		(4)		(4)		69				3	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		06/01/2007	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				3	04/15/2021	1
36223B-NF-3	GOVT NATL MTG ASSOC I #302890		06/01/2007	SCHEDULED REDEMPTION		35	35	39	39		(3)		(3)		35				1	05/15/2021	1
36223C-JZ-2	GOVT NATL MTG ASSOC I #303680		05/01/2007	SCHEDULED REDEMPTION		4,885	4,885	5,368	5,348		(464)		(464)		4,885				167	06/15/2022	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		06/01/2007	SCHEDULED REDEMPTION		9,317	9,317	9,267	9,271		47		47		9,317				395	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		06/01/2007	SCHEDULED REDEMPTION		135	135	142	143		(8)		(8)		135				5	10/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		06/01/2007	SCHEDULED REDEMPTION		2,280	2,280	2,494	2,484		(204)		(204)		2,280				91	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		06/01/2007	SCHEDULED REDEMPTION		523	523	575	573		(50)		(50)		523				21	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		06/01/2007	SCHEDULED REDEMPTION		199	199	204	203		(4)		(4)		199				8	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		06/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	10/15/2022	1
36224F-GG-9	GOVT NATL MTG ASSOC I #326999		06/01/2007	SCHEDULED REDEMPTION		1,561	1,561	1,465	1,542		19		19		1,561				52	05/15/2008	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		06/01/2007	SCHEDULED REDEMPTION		386	386	422	420		(35)		(35)		386				15	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		06/01/2007	SCHEDULED REDEMPTION		217	217	237	236		(20)		(20)		217				8	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		06/01/2007	SCHEDULED REDEMPTION		86	86	93	93		(7)		(7)		86				3	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		06/01/2007	SCHEDULED REDEMPTION		72	72	79	78		(7)		(7)		72				3	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		06/01/2007	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		06/01/2007	SCHEDULED REDEMPTION		51	51	56	56		(5)		(5)		51				2	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		06/01/2007	SCHEDULED REDEMPTION		1,997	1,997	1,905	1,962		35		35		1,997				65	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		06/01/2007	SCHEDULED REDEMPTION		370	370	404	403		(33)		(33)		370				14	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		06/01/2007	SCHEDULED REDEMPTION		5,544	5,544	6,062	6,040		(496)		(496)		5,544				221	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		06/01/2007	SCHEDULED REDEMPTION		853	853	933	929		(76)		(76)		853				32	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		06/01/2007	SCHEDULED REDEMPTION		188	188	177	183		5		5		188				6	05/15/2009	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		06/01/2007	SCHEDULED REDEMPTION		263	263	262	262		1		1		263				9	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		06/01/2007	SCHEDULED REDEMPTION		3,332	3,332	3,644	3,630		(298)		(298)		3,332				115	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		06/01/2007	SCHEDULED REDEMPTION		21	21	21	21						21				1	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		06/01/2007	SCHEDULED REDEMPTION		255	255	254	254		1		1		255				9	04/15/2023	1
36224X-HV-6	GOVT NATL MTG ASSOC I #341444		06/01/2007	SCHEDULED REDEMPTION		1,504	1,504	1,423	1,498		6		6		1,504				50	12/15/2007	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		06/01/2007	SCHEDULED REDEMPTION		8,006	8,006	7,184	6,974		1,032		1,032		8,006				265	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2007	SCHEDULED REDEMPTION		2,562	2,562	2,571	2,570		(8)		(8)		2,562				89	06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		06/01/2007	SCHEDULED REDEMPTION		863	863	827	851		12		12		863				29	08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		06/01/2007	SCHEDULED REDEMPTION		7,754	7,754	7,435	7,650		103		103		7,754				243	10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		06/01/2007	SCHEDULED REDEMPTION		91	91	86	90		2		2		91				3	09/15/2008	1
36203K-TY-0	GOVT NATL MTG ASSOC I #351667		06/01/2007	SCHEDULED REDEMPTION		1,390	1,390	1,314	1,366		24		24		1,390				39	07/15/2008	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		06/01/2007	SCHEDULED REDEMPTION		1,647	1,647	1,512	1,598		49		49		1,647				46	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		06/01/2007	SCHEDULED REDEMPTION		1,078	1,078	1,020	1,055		23		23		1,078				37	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		06/01/2007	SCHEDULED REDEMPTION		376	376	412	410		(34)		(34)		376				14	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		06/01/2007	SCHEDULED REDEMPTION		1,947	1,947	1,872	1,875		72		72		1,947				63	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		06/01/2007	SCHEDULED REDEMPTION		522	522	571	569		(47)		(47)		522				20	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		06/01/2007	SCHEDULED REDEMPTION		10,063	10,063	9,035	8,984		1,078		1,078		10,063				311	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		06/01/2007	SCHEDULED REDEMPTION		1,058	1,058	1,001	1,039		19		19		1,058				35	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		06/01/2007	SCHEDULED REDEMPTION		12,992	12,992	13,236	13,225		(233)		(233)		12,992				394	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		06/01/2007	SCHEDULED REDEMPTION		996	996	914	968		28		28		996				27	01/15/2009	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2007	SCHEDULED REDEMPTION		5,177	5,177	5,097	5,091		86		86		5,177				164	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2007	SCHEDULED REDEMPTION		40,788	40,788	36,671	36,519		4,270		4,270		40,788				1,304	02/15/2024	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)
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		06/01/2007	SCHEDULED REDEMPTION		1,168	1,168	1,063	1,128		40		40		1,168				34	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		06/01/2007	SCHEDULED REDEMPTION		1,806	1,806	1,668	1,756		50		50		1,806				51	04/15/2009	1
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		06/01/2007	SCHEDULED REDEMPTION		1,128	1,128	1,069	1,111		17		17		1,128				38	07/15/2008	1
36203Q-E4-9	GOVT NATL MTG ASSOC I #355755		06/01/2007	SCHEDULED REDEMPTION		576	576	539	565		12		12		576				19	08/15/2008	1
36203R-AW-9	GOVT NATL MTG ASSOC I #356521		06/01/2007	SCHEDULED REDEMPTION		545	545	497	534		11		11		545				15	12/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		06/01/2007	SCHEDULED REDEMPTION		640	640	684	682		(42)		(42)		640				21	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		06/01/2007	SCHEDULED REDEMPTION		11,190	11,190	12,236	12,197		(1,007)		(1,007)		11,190				374	09/15/2023	1
36203U-UL-4	GOVT NATL MTG ASSOC I #359787		06/01/2007	SCHEDULED REDEMPTION		151	151	141	148		3		3		151				5	07/15/2008	1
36203U-WV-0	GOVT NATL MTG ASSOC I #359860		06/01/2007	SCHEDULED REDEMPTION		207	207	196	205		3		3		207				7	07/15/2008	1
36203V-3J-7	GOVT NATL MTG ASSOC I #360901		06/01/2007	SCHEDULED REDEMPTION		65	65	62	65		1		1		65				2	08/15/2008	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		06/01/2007	SCHEDULED REDEMPTION		619	619	596	611		8		8		619				20	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		06/01/2007	SCHEDULED REDEMPTION		21,087	21,087	20,299	20,416		671		671		21,087				781	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		06/01/2007	SCHEDULED REDEMPTION		12,075	12,075	12,466	12,393		(318)		(318)		12,075				443	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		06/01/2007	SCHEDULED REDEMPTION		3,561	3,561	3,391	3,495		66		66		3,561				120	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		06/01/2007	SCHEDULED REDEMPTION		588	588	539	568		20		20		588				17	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		06/01/2007	SCHEDULED REDEMPTION		3,766	3,766	3,580	3,710		55		55		3,766				129	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		06/01/2007	SCHEDULED REDEMPTION		1,232	1,232	1,181	1,215		17		17		1,232				41	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		06/01/2007	SCHEDULED REDEMPTION		2,004	2,004	1,894	1,969		34		34		2,004				66	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		06/01/2007	SCHEDULED REDEMPTION		556	556	510	544		12		12		556				16	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841		06/01/2007	SCHEDULED REDEMPTION		346	346	325	339		6		6		346				11	09/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		06/01/2007	SCHEDULED REDEMPTION		991	991	1,059	1,056		(65)		(65)		991				33	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		06/01/2007	SCHEDULED REDEMPTION		5,543	5,543	5,455	5,449		94		94		5,543				170	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		06/01/2007	SCHEDULED REDEMPTION		128	128	116	116		12		12		128				4	02/15/2024	1
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		06/01/2007	SCHEDULED REDEMPTION		4,689	4,689	4,422	4,591		98		98		4,689				159	02/15/2009	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2007	SCHEDULED REDEMPTION		369	369	379	378		(9)		(9)		369				15	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		06/01/2007	SCHEDULED REDEMPTION		798	798	810	810		(11)		(11)		798				24	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		06/01/2007	SCHEDULED REDEMPTION		27,309	27,309	24,973	24,628		2,681		2,681		27,309				1,010	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		06/01/2007	SCHEDULED REDEMPTION		789	789	728	766		23		23		789				22	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		06/01/2007	SCHEDULED REDEMPTION		2,514	2,514	2,338	2,456		58		58		2,514				83	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		06/01/2007	SCHEDULED REDEMPTION		4,789	4,789	5,117	5,102		(313)		(313)		4,789				145	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		06/01/2007	SCHEDULED REDEMPTION		7,747	7,747	7,886	7,874		(126)		(126)		7,747				239	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		06/01/2007	SCHEDULED REDEMPTION		484	484	458	478		6		6		484				16	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		06/01/2007	SCHEDULED REDEMPTION		1,967	1,967	1,871	1,931		36		36		1,967				61	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2007	SCHEDULED REDEMPTION		2,869	2,869	2,637	2,645		224		224		2,869				95	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		06/01/2007	SCHEDULED REDEMPTION		317	317	301	311		6		6		317				11	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		06/01/2007	SCHEDULED REDEMPTION		1,036	1,036	944	1,006		30		30		1,036				29	01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		06/01/2007	SCHEDULED REDEMPTION		1,042	1,042	953	1,004		38		38		1,042				30	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		06/01/2007	SCHEDULED REDEMPTION		1,199	1,199	1,154	1,180		19		19		1,199				39	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		06/01/2007	SCHEDULED REDEMPTION		504	504	464	490		14		14		504				14	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		06/01/2007	SCHEDULED REDEMPTION		546	546	518	535		11		11		546				18	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		06/01/2007	SCHEDULED REDEMPTION		646	646	606	631		15		15		646				21	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		06/01/2007	SCHEDULED REDEMPTION		370	370	348	363		7		7		370				12	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		06/01/2007	SCHEDULED REDEMPTION		14,035	14,035	13,716	13,736		300		300		14,035				448	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		06/01/2007	SCHEDULED REDEMPTION		450	450	425	441		9		9		450				14	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		06/01/2007	SCHEDULED REDEMPTION		1,109	1,109	1,001	1,067		42		42		1,109				32	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		06/01/2007	SCHEDULED REDEMPTION		166	166	169	169		(3)		(3)		166				5	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2007	SCHEDULED REDEMPTION		105	105	108	107		(2)		(2)		105				4	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		06/01/2007	SCHEDULED REDEMPTION		760	760	763	765		(5)		(5)		760				28	02/15/2026	1
36204T-XV-1	GOVT NATL MTG ASSOC I #379692		06/01/2007	SCHEDULED REDEMPTION		9,543	9,543	9,343	9,373		170		170		9,543				333	11/15/2027	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		06/01/2007	SCHEDULED REDEMPTION		7,713	7,713	7,859	7,861		(148)		(148)		7,713				256	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		06/01/2007	SCHEDULED REDEMPTION		786	786	729	766		20		20		786				22	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		06/01/2007	SCHEDULED REDEMPTION		252	252	240	248		5		5		252				8	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		06/01/2007	SCHEDULED REDEMPTION		153	153	146	151		2		2		153				5	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		06/01/2007	SCHEDULED REDEMPTION		359	359	337	351		8		8		359				12	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		06/01/2007	SCHEDULED REDEMPTION		865	865	795	840		24		24		865				24	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		06/01/2007	SCHEDULED REDEMPTION		266	266	239	244		22		22		266				9	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		06/01/2007	SCHEDULED REDEMPTION		3,610	3,610	3,411	3,532		78		78		3,610				122	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		06/01/2007	SCHEDULED REDEMPTION		239	239	224	233		6		6		239				8	01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		06/01/2007	SCHEDULED REDEMPTION		1,105	1,105	1,022	1,074		31		31		1,105				31	04/15/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		06/01/2007	SCHEDULED REDEMPTION		256	256	265	265		(10)		(10)		256				11	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		06/01/2007	SCHEDULED REDEMPTION		41,893	41,893	41,237	41,320		574		574		41,893				1,285	02/15/2024	1
36205E-5K-8	GOVT NATL MTG ASSOC I #388850		06/01/2007	SCHEDULED REDEMPTION		355	355	334	348		7		7		355				12	01/15/2009	1
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		06/01/2007	SCHEDULED REDEMPTION		1,928	1,928	1,826	1,893		34		34		1,928				65	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		06/01/2007	SCHEDULED REDEMPTION		657	657	601	635		22		22		657				19	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		06/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/15/2024	1
36205K-HC-9	GOVT NATL MTG ASSOC I #392727		06/01/2007	SCHEDULED REDEMPTION		57	57	63	63		(6)		(6)		57				2	11/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2007	SCHEDULED REDEMPTION		114	114	118	119		(5)		(5)		114				5	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		06/01/2007	SCHEDULED REDEMPTION		992	992	927	963		29		29		992				33	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2030	1
36205Q-F3-8	GOVT NATL MTG ASSOC I #397186		06/01/2007	SCHEDULED REDEMPTION		603	603	576	591		12		12		603				20	06/15/2009	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		06/01/2007	SCHEDULED REDEMPTION		5,132	5,132	5,132	5,099		33		33		5,132				156	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		06/01/2007	SCHEDULED REDEMPTION		99	99	101	102		(3)		(3)		99				4	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		06/01/2007	SCHEDULED REDEMPTION		144	144	149	150		(5)		(5)		144				6	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		06/01/2007	SCHEDULED REDEMPTION		9,680	9,680	10,650	10,622		(941)		(941)		9,680				345	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		06/01/2007	SCHEDULED REDEMPTION		647	647	649	651		(5)		(5)		647				22	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		06/01/2007	SCHEDULED REDEMPTION		1,676	1,676	1,576	1,632		44		44		1,676				55	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		06/01/2007	SCHEDULED REDEMPTION		601	601	573	589		12		12		601				20	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2007	SCHEDULED REDEMPTION		13,440	13,440	14,720	14,681		(1,241)		(1,241)		13,440				506	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		06/01/2007	SCHEDULED REDEMPTION		159	159	160	160		(1)		(1)		159				6	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		06/01/2007	SCHEDULED REDEMPTION		81	81	81	81		(1)		(1)		81				3	02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		06/01/2007	SCHEDULED REDEMPTION		159	159	161	161		(2)		(2)		159				6	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		06/01/2007	SCHEDULED REDEMPTION		4,573	4,573	4,573	4,543		29		29		4,573				142	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2007	SCHEDULED REDEMPTION		110	110	112	112		(2)		(2)		110				4	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		06/01/2007	SCHEDULED REDEMPTION		38	38	38	38		(1)		(1)		38				1	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		06/01/2007	SCHEDULED REDEMPTION		98	98	100	100		(2)		(2)		98				4	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/15/2029	1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					03/15/2026	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		06/01/2007	SCHEDULED REDEMPTION		21,066	21,066	21,066	20,940		126		126		21,066				684	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		06/01/2007	SCHEDULED REDEMPTION		38	38	38	38						38				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		06/01/2007	SCHEDULED REDEMPTION		186	186	183	181		5		5		186				6	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		06/01/2007	SCHEDULED REDEMPTION		34	34	34	34						34				1	09/15/2026	1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					04/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		06/01/2007	SCHEDULED REDEMPTION		18	18	18	19						18				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		06/01/2007	SCHEDULED REDEMPTION		99	99	99	100		(1)		(1)		99				4	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		06/01/2007	SCHEDULED REDEMPTION		270	270	271	271		(2)		(2)		270				10	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		06/01/2007	SCHEDULED REDEMPTION		4,121	4,121	3,943	3,966		156		156		4,121				115	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		06/01/2007	SCHEDULED REDEMPTION		2,694	2,694	2,798	2,754		(60)		(60)		2,694				95	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		06/01/2007	SCHEDULED REDEMPTION		3,963	3,963	4,117	4,053		(89)		(89)		3,963				140	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		06/01/2007	SCHEDULED REDEMPTION		2,421	2,421	2,515	2,477		(55)		(55)		2,421				86	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		06/01/2007	SCHEDULED REDEMPTION		646	646	646	646						646				19	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		06/01/2007	SCHEDULED REDEMPTION		389	389	389	389						389				11	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		06/01/2007	SCHEDULED REDEMPTION		915	915	934	934		(19)		(19)		915				29	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		06/01/2007	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		06/01/2007	SCHEDULED REDEMPTION		185	185	189	193		(8)		(8)		185				7	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		06/01/2007	SCHEDULED REDEMPTION		411	411	411	409		2		2		411				12	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		06/01/2007	SCHEDULED REDEMPTION		217	217	213	213		4		4		217				7	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		06/01/2007	SCHEDULED REDEMPTION		23	23	23	23						23				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		06/01/2007	SCHEDULED REDEMPTION		644	644	659	655		(11)		(11)		644				21	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		06/01/2007	SCHEDULED REDEMPTION		34	34	34	34						34				1	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		06/01/2007	SCHEDULED REDEMPTION		86,631	86,631	86,903	86,897		(267)		(267)		86,631				3,029	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		06/01/2007	SCHEDULED REDEMPTION		271	271	265	266		5		5		271				9	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		06/01/2007	SCHEDULED REDEMPTION		4,876	4,876	4,812	4,819		58		58		4,876				158	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		06/01/2007	SCHEDULED REDEMPTION		265	265	265	265						265				7	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		06/01/2007	SCHEDULED REDEMPTION		526	526	536	538		(12)		(12)		526				19	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		06/01/2007	SCHEDULED REDEMPTION		25	25	25	25						25				1	07/15/2027	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)
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		06/01/2007	SCHEDULED REDEMPTION		7,287	7,287	7,570	7,430		(143)		(143)		7,287				258	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		06/01/2007	SCHEDULED REDEMPTION		2,696	2,696	2,639	2,648		47		47		2,696				94	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		06/01/2007	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26				1	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2007	SCHEDULED REDEMPTION		20,893	20,893	21,252	21,166		(273)		(273)		20,893				689	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		06/01/2007	SCHEDULED REDEMPTION		2,795	2,795	2,904	2,867		(72)		(72)		2,795				99	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		06/01/2007	SCHEDULED REDEMPTION		1,867	1,867	1,899	1,890		(23)		(23)		1,867				62	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		06/01/2007	SCHEDULED REDEMPTION		235	235	241	241		(6)		(6)		235				8	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		06/01/2007	SCHEDULED REDEMPTION		1,219	1,219	1,224	1,228		(9)		(9)		1,219				38	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		06/01/2007	SCHEDULED REDEMPTION		113	113	115	116		(3)		(3)		113				5	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		06/01/2007	SCHEDULED REDEMPTION		168	168	172	174		(6)		(6)		168				7	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		06/01/2007	SCHEDULED REDEMPTION		752	752	736	740		12		12		752				25	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		06/01/2007	SCHEDULED REDEMPTION		438	438	448	449		(11)		(11)		438				15	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		06/01/2007	SCHEDULED REDEMPTION		296	296	292	292		4		4		296				9	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		06/01/2007	SCHEDULED REDEMPTION		2,965	2,965	2,830	2,844		122		122		2,965				97	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		06/01/2007	SCHEDULED REDEMPTION		30	30	30	30						30				1	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		06/01/2007	SCHEDULED REDEMPTION		110	110	108	108		2		2		110				4	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		06/01/2007	SCHEDULED REDEMPTION		7,068	7,068	6,763	6,798		270		270		7,068				194	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		06/01/2007	SCHEDULED REDEMPTION		735	735	763	753		(18)		(18)		735				26	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2007	SCHEDULED REDEMPTION		969	969	921	922		47		47		969				30	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		06/01/2007	SCHEDULED REDEMPTION		15	15	14	14						15				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		06/01/2007	SCHEDULED REDEMPTION		358	358	358	358						358				10	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		06/01/2007	SCHEDULED REDEMPTION		282	282	293	290		(8)		(8)		282				10	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		06/01/2007	SCHEDULED REDEMPTION		662	662	633	637		25		25		662				20	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		06/01/2007	SCHEDULED REDEMPTION		21,282	21,282	22,107	21,909		(627)		(627)		21,282				788	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		06/01/2007	SCHEDULED REDEMPTION		1,133	1,133	1,132	1,132		1		1		1,133				32	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		06/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12					11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2007	SCHEDULED REDEMPTION		253	253	259	258		(5)		(5)		253				8	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		06/01/2007	SCHEDULED REDEMPTION		289	289	283	283		6		6		289				10	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		06/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		06/01/2007	SCHEDULED REDEMPTION		619	619	619	615		3		3		619				19	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		06/01/2007	SCHEDULED REDEMPTION		121	121	122	122		(2)		(2)		121				4	09/15/2028	1
36208X-XC-0	GOVT NATL MTG ASSOC I #464275		05/01/2007	SCHEDULED REDEMPTION		6,091	6,091	6,236	6,210		(119)		(119)		6,091				177	10/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		06/01/2007	SCHEDULED REDEMPTION		671	671	671	671						671				19	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		06/01/2007	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		06/01/2007	SCHEDULED REDEMPTION		3,187	3,187	3,145	3,142		46		46		3,187				103	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		06/01/2007	SCHEDULED REDEMPTION		492	492	492	492						492				14	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		06/01/2007	SCHEDULED REDEMPTION		230	230	234	234		(3)		(3)		230				7	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		06/01/2007	SCHEDULED REDEMPTION		490	490	482	483		7		7		490				15	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		06/01/2007	SCHEDULED REDEMPTION		299	299	305	305		(7)		(7)		299				10	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		06/01/2007	SCHEDULED REDEMPTION		1,072	1,072	1,019	1,016		56		56		1,072				33	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		06/01/2007	SCHEDULED REDEMPTION		4,623	4,623	4,546	4,561		62		62		4,623				149	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		06/01/2007	SCHEDULED REDEMPTION		1,258	1,258	1,275	1,271		(13)		(13)		1,258				42	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		06/01/2007	SCHEDULED REDEMPTION		5,340	5,340	5,251	5,264		76		76		5,340				171	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		06/01/2007	SCHEDULED REDEMPTION		38	38	38	38						38				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		06/01/2007	SCHEDULED REDEMPTION		204	204	208	209		(5)		(5)		204				7	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		06/01/2007	SCHEDULED REDEMPTION		2,551	2,551	2,471	2,505		46		46		2,551				76	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		06/01/2007	SCHEDULED REDEMPTION		264	264	271	271		(7)		(7)		264				9	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		06/01/2007	SCHEDULED REDEMPTION		138	138	140	140		(2)		(2)		138				5	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		06/01/2007	SCHEDULED REDEMPTION		20	20	20	20						20				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		06/01/2007	SCHEDULED REDEMPTION		11,697	11,697	11,541	11,526		171		171		11,697				380	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		06/01/2007	SCHEDULED REDEMPTION		226	226	231	231		(5)		(5)		226				8	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		06/01/2007	SCHEDULED REDEMPTION		7	7	8	8						7					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		06/01/2007	SCHEDULED REDEMPTION		153	153	157	157		(4)		(4)		153				5	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		06/01/2007	SCHEDULED REDEMPTION		17,101	17,101	17,737	17,502		(402)		(402)		17,101				637	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		06/01/2007	SCHEDULED REDEMPTION		311	311	319	317		(5)		(5)		311				10	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		06/01/2007	SCHEDULED REDEMPTION		187	187	193	192		(5)		(5)		187				7	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		06/01/2007	SCHEDULED REDEMPTION		9,277	9,277	8,876	8,936		341		341		9,277				300	09/15/2028	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)
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		06/01/2007	SCHEDULED REDEMPTION		149	149	147	147		2		2		149				5	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		06/01/2007	SCHEDULED REDEMPTION		365	365	359	359		6		6		365				11	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		06/01/2007	SCHEDULED REDEMPTION		44,917	44,917	45,984	45,683		(766)		(766)		44,917				1,317	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		06/01/2007	SCHEDULED REDEMPTION		630	630	645	643		(12)		(12)		630				21	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		06/01/2007	SCHEDULED REDEMPTION		259	259	267	268		(10)		(10)		259				9	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		06/01/2007	SCHEDULED REDEMPTION		302	302	307	307		(5)		(5)		302				9	09/15/2028	1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124		06/01/2007	SCHEDULED REDEMPTION		29	29	29	29						29				1	06/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		06/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		06/01/2007	SCHEDULED REDEMPTION		302	302	297	297		4		4		302				9	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		06/01/2007	SCHEDULED REDEMPTION		550	550	541	543		8		8		550				17	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		06/01/2007	SCHEDULED REDEMPTION		190	190	187	188		3		3		190				6	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		06/01/2007	SCHEDULED REDEMPTION		198	198	194	194		3		3		198				6	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		06/01/2007	SCHEDULED REDEMPTION		2,044	2,044	2,079	2,072		(28)		(28)		2,044				70	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		06/01/2007	SCHEDULED REDEMPTION		1,761	1,761	1,798	1,804		(43)		(43)		1,761				66	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		06/01/2007	SCHEDULED REDEMPTION		224	224	220	220		3		3		224				7	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		06/01/2007	SCHEDULED REDEMPTION		10,351	10,351	10,597	10,597		(246)		(246)		10,351				362	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		06/01/2007	SCHEDULED REDEMPTION		572	572	597	597		(25)		(25)		572				18	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		06/01/2007	SCHEDULED REDEMPTION		67	67	62	63		4		4		67				2	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		06/01/2007	SCHEDULED REDEMPTION		967	967	983	981		(14)		(14)		967				28	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		06/01/2007	SCHEDULED REDEMPTION		32	32	31	31						32				1	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		06/01/2007	SCHEDULED REDEMPTION		81	81	86	86		(5)		(5)		81				3	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		06/01/2007	SCHEDULED REDEMPTION		133	133	131	132		2		2		133				4	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		06/01/2007	SCHEDULED REDEMPTION		993	993	1,015	1,011		(17)		(17)		993				33	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		06/01/2007	SCHEDULED REDEMPTION		289	289	284	285		4		4		289				9	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		06/01/2007	SCHEDULED REDEMPTION		367	367	356	361		6		6		367				10	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		06/01/2007	SCHEDULED REDEMPTION		134	134	137	138		(4)		(4)		134				4	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		06/01/2007	SCHEDULED REDEMPTION		2,588	2,588	2,553	2,556		32		32		2,588				83	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		06/01/2007	SCHEDULED REDEMPTION		27	27	26	26						27				1	07/15/2029	1
36210H-V5-8	GOVT NATL MTG ASSOC I #493036		04/01/2007	SCHEDULED REDEMPTION		38,502	38,502	39,417	39,303		(801)		(801)		38,502				897	11/15/2028	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		06/01/2007	SCHEDULED REDEMPTION		9,551	9,551	9,391	9,414		137		137		9,551				260	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		06/01/2007	SCHEDULED REDEMPTION		2,395	2,395	2,321	2,351		44		44		2,395				66	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2007	SCHEDULED REDEMPTION		122	122	129	129		(7)		(7)		122				4	06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		06/01/2007	SCHEDULED REDEMPTION		233	233	238	240		(7)		(7)		233				8	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		06/01/2007	SCHEDULED REDEMPTION		628	628	619	619		9		9		628				19	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		06/01/2007	SCHEDULED REDEMPTION		532	532	525	525		8		8		532				17	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		06/01/2007	SCHEDULED REDEMPTION		3,880	3,880	3,828	3,829		51		51		3,880				126	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		06/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		06/01/2007	SCHEDULED REDEMPTION		29	29	29	30		(1)		(1)		29				1	08/15/2029	1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715		06/01/2007	SCHEDULED REDEMPTION		33,035	33,035	32,106	32,070		965		965		33,035				896	01/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		06/01/2007	SCHEDULED REDEMPTION		56	56	56	56		1		1		56				2	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		06/01/2007	SCHEDULED REDEMPTION		114	114	117	116		(2)		(2)		114				4	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		06/01/2007	SCHEDULED REDEMPTION		528	528	511	514		14		14		528				15	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		06/01/2007	SCHEDULED REDEMPTION		36	36	36	36						36				1	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		06/01/2007	SCHEDULED REDEMPTION		1,817	1,817	1,755	1,770		47		47		1,817				56	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		06/01/2007	SCHEDULED REDEMPTION		162	162	159	159		2		2		162				5	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		06/01/2007	SCHEDULED REDEMPTION		13	13	14	14						13				1	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		06/01/2007	SCHEDULED REDEMPTION		68	68	67	67		1		1		68				2	06/15/2029	1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778		06/01/2007	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					09/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		06/01/2007	SCHEDULED REDEMPTION		5,260	5,260	5,302	5,291		(31)		(31)		5,260				181	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		06/01/2007	SCHEDULED REDEMPTION		187	187	194	193		(6)		(6)		187				6	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		06/01/2007	SCHEDULED REDEMPTION		10,700	10,700	10,334	10,381		319		319		10,700				311	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		06/01/2007	SCHEDULED REDEMPTION		206	206	203	203		3		3		206				6	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		06/01/2007	SCHEDULED REDEMPTION		107	107	105	106		1		1		107				3	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		06/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	08/15/2029	1
36210W-QR-3	GOVT NATL MTG ASSOC I #504564		06/01/2007	SCHEDULED REDEMPTION		205	205	220	220		(15)		(15)		205				7	09/15/2029	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)
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		06/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				3	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		06/01/2007	SCHEDULED REDEMPTION		75	75	76	76		(2)		(2)		75				2	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		06/01/2007	SCHEDULED REDEMPTION		138	138	141	141		(3)		(3)		138				5	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		06/01/2007	SCHEDULED REDEMPTION		137	137	139	140		(3)		(3)		137				5	09/15/2029	1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860		06/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		06/01/2007	SCHEDULED REDEMPTION		185	185	183	183		3		3		185				6	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		06/01/2007	SCHEDULED REDEMPTION		44,454	44,454	42,933	43,093		1,361		1,361		44,454				1,213	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		06/01/2007	SCHEDULED REDEMPTION		14	14	15	15						14				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		06/01/2007	SCHEDULED REDEMPTION		2,764	2,764	2,760	2,759		5		5		2,764				85	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		06/01/2007	SCHEDULED REDEMPTION		320	320	310	314		5		5		320				9	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		06/01/2007	SCHEDULED REDEMPTION		20	20	21	21						20				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		06/01/2007	SCHEDULED REDEMPTION		6,379	6,379	6,294	6,310		69		69		6,379				207	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		06/01/2007	SCHEDULED REDEMPTION		133	133	141	141		(8)		(8)		133				4	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		06/01/2007	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				2	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		06/01/2007	SCHEDULED REDEMPTION		20,949	20,949	21,381	21,448		(499)		(499)		20,949				741	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		06/01/2007	SCHEDULED REDEMPTION		834	834	851	859		(25)		(25)		834				29	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		06/01/2007	SCHEDULED REDEMPTION		349	349	344	343		6		6		349				11	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		06/01/2007	SCHEDULED REDEMPTION		3,270	3,270	3,461	3,457		(187)		(187)		3,270				96	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		06/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		06/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		06/01/2007	SCHEDULED REDEMPTION		1,127	1,127	1,153	1,152		(26)		(26)		1,127				39	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2007	SCHEDULED REDEMPTION		201	201	213	213		(12)		(12)		201				7	07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		06/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11					07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		06/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		06/01/2007	SCHEDULED REDEMPTION		3,490	3,490	3,601	3,616		(126)		(126)		3,490				131	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		06/01/2007	SCHEDULED REDEMPTION		189	189	187	187		3		3		189				6	08/15/2029	1
36211M-Z0-6	GOVT NATL MTG ASSOC I #517451		06/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/15/2029	1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		06/01/2007	SCHEDULED REDEMPTION		66	66	68	68		(2)		(2)		66				2	10/15/2029	1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726		04/01/2007	SCHEDULED REDEMPTION		16,186	16,186	16,520	16,721		(535)		(535)		16,186				404	12/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		06/01/2007	SCHEDULED REDEMPTION		73	73	78	78		(5)		(5)		73				3	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2007	SCHEDULED REDEMPTION		4,127	4,127	4,432	4,428		(301)		(301)		4,127				129	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		06/01/2007	SCHEDULED REDEMPTION		18	18	18	18						18				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		06/01/2007	SCHEDULED REDEMPTION		104	104	107	108		(4)		(4)		104				4	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		06/01/2007	SCHEDULED REDEMPTION		66	66	69	69		(4)		(4)		66				2	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		06/01/2007	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		06/01/2007	SCHEDULED REDEMPTION		163	163	172	172		(9)		(9)		163				5	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		06/01/2007	SCHEDULED REDEMPTION		176	176	189	189		(13)		(13)		176				6	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		06/01/2007	SCHEDULED REDEMPTION		109	109	111	111		(2)		(2)		109				4	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		06/01/2007	SCHEDULED REDEMPTION		230	230	243	243		(13)		(13)		230				8	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		06/01/2007	SCHEDULED REDEMPTION		810	810	828	825		(15)		(15)		810				33	02/15/2030	1
36211X-RE-8	GOVT NATL MTG ASSOC I #526185		06/01/2007	SCHEDULED REDEMPTION		615	615	636	636		(20)		(20)		615				21	01/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		06/01/2007	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				3	07/15/2029	1
36211Y-2L-7	GOVT NATL MTG ASSOC I #527379		06/01/2007	SCHEDULED REDEMPTION		506	506	536	535		(29)		(29)		506				17	09/15/2030	1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433		06/01/2007	SCHEDULED REDEMPTION		216	216	222	224		(9)		(9)		216				8	10/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		06/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		06/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		06/01/2007	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				2	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		06/01/2007	SCHEDULED REDEMPTION		20,391	20,391	20,187	20,260		131		131		20,391				553	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		06/01/2007	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		06/01/2007	SCHEDULED REDEMPTION		109	109	112	113		(4)		(4)		109				4	09/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		06/01/2007	SCHEDULED REDEMPTION		142	142	151	151		(8)		(8)		142				5	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		06/01/2007	SCHEDULED REDEMPTION		117	117	124	123		(7)		(7)		117				4	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					02/15/2031	1
36212L-U3-3	GOVT NATL MTG ASSOC I #537102		06/01/2007	SCHEDULED REDEMPTION		94	94	101	101		(7)		(7)		94				3	08/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2031	1
36212N-LA-3	GOVT NATL MTG ASSOC I #538621		06/01/2007	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	11/15/2030	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		06/01/2007	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				2	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		06/01/2007	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		06/01/2007	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				2	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		06/01/2007	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		06/01/2007	SCHEDULED REDEMPTION		128	128	130	130		(3)		(3)		128				4	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		06/01/2007	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		06/01/2007	SCHEDULED REDEMPTION		2,540	2,540	2,619	2,605		(66)		(66)		2,540				76	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		06/01/2007	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		06/01/2007	SCHEDULED REDEMPTION		53	53	52	52						53				2	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		06/01/2007	SCHEDULED REDEMPTION		71	71	70	70						71				2	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		06/01/2007	SCHEDULED REDEMPTION		82	82	85	86		(3)		(3)		82				3	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		06/01/2007	SCHEDULED REDEMPTION		358	358	347	352		5		5		358				10	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		06/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					06/15/2031	1
36200U-G2-5	GOVT NATL MTG ASSOC I #572717		06/01/2007	SCHEDULED REDEMPTION		488	488	501	501		(13)		(13)		488				15	05/15/2036	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		06/01/2007	SCHEDULED REDEMPTION		1,587	1,587	1,631	1,630		(44)		(44)		1,587				49	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		06/01/2007	SCHEDULED REDEMPTION		935	935	968	961		(25)		(25)		935				31	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		06/01/2007	SCHEDULED REDEMPTION		5,243	5,243	5,460	5,405		(162)		(162)		5,243				183	09/15/2032	1
36201X-RL-4	GOVT NATL MTG ASSOC I #606291		03/16/2007	MERRILL LYNCH CAPITAL MARKETS					593,873		(624)		(624)						9,196	05/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		06/01/2007	SCHEDULED REDEMPTION		46,211	46,211	47,413	47,400		(1,189)		(1,189)		46,211				1,498	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		06/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				3	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		06/01/2007	SCHEDULED REDEMPTION		135,208	135,208	138,968	138,923		(3,715)		(3,715)		135,208				4,389	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		06/01/2007	SCHEDULED REDEMPTION		83	83	86	85		(2)		(2)		83				3	06/15/2035	1
36292D-QA-3	GOVT NATL MTG ASSOC I #645849		06/01/2007	Various		82,200	82,200	84,486	139,665		(2,304)		(2,304)		82,200				3,106	11/15/2035	1
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		06/01/2007	SCHEDULED REDEMPTION		2,533	2,533	2,604	2,603		(70)		(70)		2,533				69	02/15/2036	1
36292G-SX-4	GOVT NATL MTG ASSOC I #648634		06/01/2007	SCHEDULED REDEMPTION		1,462	1,462	1,503	1,502		(40)		(40)		1,462				45	11/15/2035	1
36292G-SY-2	GOVT NATL MTG ASSOC I #648635		06/01/2007	SCHEDULED REDEMPTION		31,658	31,658	32,538	32,528		(870)		(870)		31,658				1,028	11/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		06/01/2007	SCHEDULED REDEMPTION		51	51	53	53		(1)		(1)		51				2	01/15/2036	1
36292J-Q7-7	GOVT NATL MTG ASSOC I #650378		06/01/2007	SCHEDULED REDEMPTION		768	768	789	789		(21)		(21)		768				24	11/15/2035	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		06/01/2007	Various		1,788	1,788	1,837	870,499		(2,524)		(2,524)		1,788				13,787	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		06/01/2007	SCHEDULED REDEMPTION		48,341	48,341	49,600	49,585		(1,243)		(1,243)		48,341				1,567	03/15/2036	1
36292L-CR-3	GOVT NATL MTG ASSOC I #651780		06/01/2007	SCHEDULED REDEMPTION		40,280	40,280	41,328	41,316		(1,036)		(1,036)		40,280				1,307	04/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		06/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	05/15/2036	1
36292L-LZ-5	GOVT NATL MTG ASSOC I #652044		06/01/2007	SCHEDULED REDEMPTION		412	412	423	422		(11)		(11)		412				13	03/15/2036	1
36292L-SM-7	GOVT NATL MTG ASSOC I #652224		06/01/2007	SCHEDULED REDEMPTION		51,709	51,709	53,056	53,039		(1,330)		(1,330)		51,709				1,678	02/15/2036	1
36292L-5H-3	GOVT NATL MTG ASSOC I #652548		06/01/2007	Various		20,249	20,249	20,776	452,621		(975)		(975)		20,249				8,516	05/15/2036	1
36294N-ZB-7	GOVT NATL MTG ASSOC I #655138		03/16/2007	MERRILL LYNCH CAPITAL MARKETS					103,437		(109)		(109)						1,638	04/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		06/01/2007	SCHEDULED REDEMPTION		3,771	3,771	3,869	3,868		(97)		(97)		3,771				122	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		06/01/2007	SCHEDULED REDEMPTION		106,165	106,165	108,925	108,896		(2,732)		(2,732)		106,165				2,990	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		06/01/2007	SCHEDULED REDEMPTION		94,568	94,568	97,198	97,173		(2,606)		(2,606)		94,568				2,863	12/15/2036	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2007	SCHEDULED REDEMPTION		83,910	83,910	81,119	82,081		1,829		1,829		83,910				3,536	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2007	SCHEDULED REDEMPTION		10,434	10,434	10,071	10,163		271		271		10,434				481	08/15/2020	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-VL-1	GOVT NATL MTG ASSOC I #780619		06/01/2007	SCHEDULED REDEMPTION		27,635	27,635	27,963	27,889		(253)		(253)		27,635				923	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		06/01/2007	SCHEDULED REDEMPTION		273	273	280	279		(6)		(6)		273				9	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		06/01/2007	SCHEDULED REDEMPTION		21,180	21,180	22,001	21,670		(489)		(489)		21,180				758	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		06/01/2007	SCHEDULED REDEMPTION		1,931	1,931	1,971	1,973		(42)		(42)		1,931				68	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		06/01/2007	SCHEDULED REDEMPTION		196	196	202	202		(7)		(7)		196				7	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		06/01/2007	SCHEDULED REDEMPTION		7,232	7,232	7,006	7,109		124		124		7,232				205	04/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		06/01/2007	SCHEDULED REDEMPTION		1,457	1,457	1,438	1,438		19		19		1,457				45	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		06/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	08/20/2015	1
36202A-PE-1	GOVT NATL MTG ASSOC II # 421		04/01/2007	SCHEDULED REDEMPTION		998	998	1,016	1,011		(13)		(13)		998				35	10/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		06/01/2007	SCHEDULED REDEMPTION		39	39	39	39		(1)		(1)		39				2	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		06/01/2007	SCHEDULED REDEMPTION		100	100	102	101		(1)		(1)		100				5	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		06/01/2007	SCHEDULED REDEMPTION		1,215	1,215	1,243	1,233		(17)		(17)		1,215				60	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		06/01/2007	SCHEDULED REDEMPTION		372	372	375	375		(3)		(3)		372				18	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		06/01/2007	SCHEDULED REDEMPTION		631	631	646	631						631				31	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		06/01/2007	SCHEDULED REDEMPTION		156	156	146	146		10		10		156				7	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		06/01/2007	SCHEDULED REDEMPTION		29	29	26	27		2		2		29				1	01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		06/01/2007	SCHEDULED REDEMPTION		62	62	58	58		3		3		62				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		06/01/2007	SCHEDULED REDEMPTION		61	61	55	54		7		7		61				3	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		06/01/2007	SCHEDULED REDEMPTION		352	352	326	328		24		24		352				15	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		06/01/2007	SCHEDULED REDEMPTION		3,065	3,065	2,844	2,890		175		175		3,065				127	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		06/01/2007	SCHEDULED REDEMPTION		1,357	1,357	1,223	1,238		120		120		1,357				55	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		06/01/2007	SCHEDULED REDEMPTION		1,370	1,370	1,275	1,261		109		109		1,370				61	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		06/01/2007	SCHEDULED REDEMPTION		74	74	69	68		6		6		74				3	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		06/01/2007	SCHEDULED REDEMPTION		128	128	120	123		5		5		128				5	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		06/01/2007	SCHEDULED REDEMPTION		578	578	539	562		16		16		578				25	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		06/01/2007	SCHEDULED REDEMPTION		63	63	58	56		7		7		63				3	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		06/01/2007	SCHEDULED REDEMPTION		747	747	696	670		78		78		747				32	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		06/01/2007	SCHEDULED REDEMPTION		1,008	1,008	941	930		78		78		1,008				43	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		06/01/2007	SCHEDULED REDEMPTION		377	377	353	369		8		8		377				16	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		06/01/2007	SCHEDULED REDEMPTION		70	70	78	77		(7)		(7)		70				3	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		06/01/2007	SCHEDULED REDEMPTION		27	27	31	31		(3)		(3)		27				1	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		06/01/2007	SCHEDULED REDEMPTION		634	634	709	698		(65)		(65)		634				25	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2007	SCHEDULED REDEMPTION		104	104	107	106		(3)		(3)		104				4	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2007	SCHEDULED REDEMPTION		161	161	165	165		(4)		(4)		161				7	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		06/01/2007	SCHEDULED REDEMPTION		39	39	43	43		(4)		(4)		39				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		06/01/2007	SCHEDULED REDEMPTION		566	566	567	566						566				28	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		06/01/2007	SCHEDULED REDEMPTION		86	86	79	81		4		4		86				4	09/20/2016	1
83162C-AK-9	SM BUS ADMIN GOVT GTD DEV CO SER 87		05/01/2007	MATURED		12,728	12,728	12,728	12,728						12,728				614	05/01/2007	1
912833-GA-2	U S TREAS STRIP		05/15/2007	MATURED		3,591,000	3,591,000	658,158	3,471,895		119,105		119,105		3,591,000					05/15/2007	1
912810-PT-9	US TREASURY N/B		06/29/2007	Various		19,202,344	20,000,000	19,322,813			460		460		19,323,273		(120,929)	(120,929)	253,246	02/15/2037	1
912828-ES-5	US TREASURY N/B		05/08/2007	WARBURG DILLION READ LLC		9,906,250	10,000,000	9,844,531	9,869,719		10,560		10,560		9,880,279		25,971	25,971	346,340	01/15/2011	1
912828-GH-7	US TREASURY N/B		06/29/2007	Various		30,678,126	31,000,000	30,938,751			496		496		30,939,247		(261,121)	(261,121)	339,976	02/15/2017	1
912828-GQ-7	US TREASURY N/B		05/23/2007	Various		9,879,297	10,000,000	9,963,594			146		146		9,963,740		(84,443)	(84,443)	28,736	04/30/2012	2Z
912828-GR-5	US TREASURY N/B		06/20/2007	JEFFERIES & COMPANY, INC.		1,972,500	2,000,000	1,974,375			23		23		1,974,398		(1,898)	(1,898)	9,049	05/15/2010	2Z
912828-GS-3	US TREASURY N/B		06/13/2007	GREENWICH CAPITAL MARKETS, INC.		7,738,750	8,000,000	7,886,250			397		397		7,886,647		(147,897)	(147,897)	14,429	05/15/2017	1
912828-GU-8	US TREASURY N/B		06/27/2007	JEFFERIES & COMPANY, INC.		4,964,844	5,000,000	4,950,000			25		25		4,950,025		14,819	14,819	18,169	05/31/2012	2Z
0399999. Bonds - U.S. Governments						90,386,274	92,044,163	88,011,874	17,866,167		109,145		109,145		90,961,771		(575,497)	(575,497)	1,119,544	XXX	XXX
P8055K-VW-2	REPUBLIC OF ARGENTINA	F	06/06/2007	Various		20,631,576	21,500,000	20,537,320			20,196		20,196		20,557,516		74,060	74,060	568,523	09/12/2013	4FE
105756-BG-4	FED REPUBLIC OF BRAZIL	F	05/15/2007	Various		3,424,500	3,000,000	3,373,500			(6,961)		(6,961)		3,366,539		57,961	57,961	44,844	03/07/2015	3FE
105756-BM-1	REPUBLIC OF BRAZIL	F	04/23/2007	Various		4,072,420	4,000,000	3,941,750			987		987		3,942,737		129,683	129,683	102,667	01/17/2017	3FE
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	04/08/2007	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				22,083	04/08/2018	1
195325-AR-6	REPUBLIC OF COLOMBIA	F	06/28/2007	TENDER OFFER		5,376,450	5,000,000	5,430,900	2,166,558		(56,743)		(56,743)		5,355,714		20,736	20,736	283,021	04/23/2009	3FE
195325-BJ-3	REPUBLIC OF COLOMBIA	F	06/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,623,000	1,500,000	1,492,230	1,492,444		241		241		1,492,686		130,314	130,314	98,948	01/27/2017	3FE
195325-BK-0	REPUBLIC OF COLOMBIA	F	06/21/2007	Various		10,126,500	9,000,000	9,182,110	9,181,908		(743)		(743)		9,181,165		945,335	945,335	396,816	09/18/2037	3FE
Y20721-AA-7	REPUBLIC OF INDONESIA	F	06/18/2007	MERRILL LYNCH CAPITAL MARKETS		2,061,600	2,000,000	2,099,000			(565)		(565)		2,098,435		(36,835)	(36,835)	37,875	03/10/2014	4FE
Y20721-AD-1	REPUBLIC OF INDONESIA	F	05/23/2007	Various		6,633,330	6,000,000	6,566,250			(15,179)		(15,179)		6,551,071		82,259	82,259	167,500	01/15/2016	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Y68856-AA-4	PETRONAS CAPITAL LTD	F	05/02/2007	GREENWICH CAPITAL MARKETS, INC.		2,165,720	2,000,000	2,249,840	2,205,796		(11,802)		(11,802)		2,193,995		(28,275)	(28,275)	64,167	05/22/2012	1FE
91086Q-AH-1	UNITED MEXICAN STATES	F	06/07/2007	Various		5,416,250	5,000,000	5,487,500	5,470,905		(35,197)		(35,197)		5,435,708		(19,458)	(19,458)	333,542	01/14/2012	2FE
91086Q-AJ-7	UNITED MEXICAN STATES	F	05/03/2007	UNION BANK OF SWITZERLAND		2,745,600	2,200,000	2,266,000	2,261,276		(725)		(725)		2,260,551		485,049	485,049	109,511	09/24/2022	2FE
91086Q-AL-2	UNITED MEXICAN STATES	F	05/10/2007	Various		8,691,500	8,000,000	8,424,500	8,410,290		(14,298)		(14,298)		8,395,991		295,509	295,509	363,271	03/03/2015	2FE
91086Q-AR-9	UNITED MEXICAN STATES	F	06/07/2007	UNION BANK OF SWITZERLAND		6,556,450	6,500,000	6,558,000	1,514,425		(8,929)		(8,929)		6,546,996		9,454	9,454	183,483	01/13/2009	2FE
91086Q-AS-7	UNITED MEXICAN STATES	F	04/30/2007	Various		4,458,000	4,000,000	4,219,600	4,218,564		(1,003)		(1,003)		4,217,561		240,439	240,439	161,250	09/27/2034	2FE
91086Q-AU-2	UNITED MEXICAN STATES	F	04/30/2007	UNION BANK OF SWITZERLAND		1,014,650	1,000,000	1,004,000			(46)		(46)		1,003,954		10,696	10,696	16,875	01/15/2017	2FE
695847-AA-1	ISLAMIC REP OF PAKISTAN	F	04/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,072,500	2,000,000	2,052,500			(327)		(327)		2,052,173		20,327	20,327	77,583	03/31/2016	4FE
698299-AU-8	REPUBLIC OF PANAMA	F	05/03/2007	MERRILL LYNCH CAPITAL MARKETS		4,934,250	4,500,000	4,726,000	4,718,330		(7,223)		(7,223)		4,711,108		223,142	223,142	211,156	03/15/2015	3FE
718286-AT-4	REPUBLIC OF PHILIPPINES	F	06/18/2007	MERRILL LYNCH CAPITAL MARKETS		1,129,210	1,000,000	1,152,490			(6,565)		(6,565)		1,145,925		(16,715)	(16,715)	31,500	02/15/2013	3FE
718286-AU-1	REPUBLIC OF PHILIPPINES	F	05/21/2007	GREENWICH CAPITAL MARKETS, INC.		4,502,500	4,000,000	4,485,000			(4,069)		(4,069)		4,480,931		21,569	21,569	113,667	01/15/2014	3FE
718286-BB-2	REPUBLIC OF PHILIPPINES	F	04/25/2007	Various		4,535,000	4,000,000	4,497,000			(851)		(851)		4,496,149		38,851	38,851	82,236	01/14/2031	3FE
X74344-DM-5	RUSSIA 5 03/31/30	F	06/19/2007	Various		18,242,903	16,170,000	18,167,468			(30,226)		(30,226)		18,137,242		105,661	105,661	455,195	03/31/2030	2FE
78307A-CY-7	RUSSIAN FEDERATION	F	06/08/2007	Various		4,850,691	4,666,753	4,872,956	5,672,896		(52,021)		(52,021)		4,843,098		7,593	7,593	296,700	03/31/2010	2FE
900123-AV-2	REPUBLIC OF TURKEY	F	06/19/2007	Various		6,253,600	6,000,000	6,228,200			(4,705)		(4,705)		6,223,495		30,105	30,105	169,167	03/15/2015	3FE
900123-AW-0	REPUBLIC OF TURKEY	F	06/07/2007	Various		8,277,020	8,000,000	8,225,160			(1,203)		(1,203)		8,223,957		53,063	53,063	197,896	02/05/2025	3FE
900123-AY-6	REPUBLIC OF TURKEY	F	05/29/2007	Various		5,850,820	6,000,000	5,770,480			533		533		5,771,013		79,807	79,807	202,049	03/17/2036	3FE
X9292Z-AS-3	UKRAINE GOVERNMENT	F	05/11/2007	Various		8,169,475	7,500,000	8,090,625			(21,139)		(21,139)		8,069,486		99,989	99,989	245,544	06/11/2013	3FE
760942-AS-1	REPUBLICA ORIENT URUGUAY	F	05/23/2007	SALOMON SMITH BARNEY		4,554,000	4,000,000	4,341,828			(1,135)		(1,135)		4,340,692		213,308	213,308	206,722	03/21/2036	4FE
Y93740-AB-0	SOCIALIST REP OF VIETNAM	F	04/11/2007	GREENWICH CAPITAL MARKETS, INC.		4,886,000	5,600,000	4,690,100	4,705,576		18,182		18,182		4,723,759		162,241	162,241	126,156	03/12/2028	3FE
1099999. Bonds - All Other Governments						164,088,848	154,970,086	160,965,639	52,852,301		(241,516)		(241,516)		160,652,976		3,435,871	3,435,871	5,369,945	XXX	XXX
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005		06/01/2007	CALLED @ 100.00		2,000,000	2,000,000	2,064,800	2,051,884		(1,964)		(1,964)		2,049,919		(49,919)	(49,919)	69,290	06/01/2015	1FE
212257-AP-4	CONTRA COSTA CNTY CA PENSION OBLIG 94A		06/01/2007	MATURED		5,000,000	5,000,000	5,628,900	5,081,369		(81,369)		(81,369)		5,000,000				167,500	06/01/2007	1FE
457074-AD-4	INGLEWOOD CA PENSION OBLIG 05 A TXBL		05/02/2007	CITIGROUP GLOBAL MARKETS		1,433,851	1,460,000	1,460,000	1,460,000						1,460,000		(26,149)	(26,149)	47,289	09/01/2012	1FE
457074-AF-9	INGLEWOOD CA PENSION OBLIG 05 A TXBL		06/25/2007	CITIGROUP GLOBAL MARKETS		1,519,325	1,605,000	1,605,000	1,605,000						1,605,000		(85,675)	(85,675)	64,352	09/01/2014	1FE
54242V-EH-5	LONG BEACH CA PENSION OBLIG 02A RMKT		05/24/2007	BB&T CAPITAL MARKETS		2,125,483	2,160,000	2,160,000	2,160,000						2,160,000		(34,517)	(34,517)	80,400	09/01/2012	1FE
54242V-EJ-1	LONG BEACH CA PENSION OBLIG 02A RMKT		05/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,225,906	2,265,000	2,265,000	2,265,000						2,265,000		(39,094)	(39,094)	85,489	09/01/2013	1FE
54242V-EM-4	LONG BEACH CA PENSION OBLIG 02A RMKT		06/27/2007	DAIN RAUSCHER INCORPORATED		16,986,861	17,970,000	17,970,000	17,345,675		14,000		14,000		17,359,675		(372,814)	(372,814)	770,534	09/01/2021	1FE
54242V-EU-6	LONG BEACH CA PENSION OBLIG 02B RMKT		05/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,120,843	2,155,000	2,155,000	2,155,000						2,155,000		(34,157)	(34,157)	80,214	09/01/2012	1FE
54242V-EV-4	LONG BEACH CA PENSION OBLIG 02B RMKT		05/24/2007	UNION BANK OF SWITZERLAND		2,225,793	2,265,000	2,265,000	2,265,000						2,265,000		(39,207)	(39,207)	85,489	09/01/2013	1FE
54242V-EW-2	LONG BEACH CA PENSION OBLIG 02B RMKT		05/24/2007	UNION BANK OF SWITZERLAND		2,330,663	2,380,000	2,380,000	2,380,000						2,380,000		(49,337)	(49,337)	90,183	09/01/2014	1FE
54242V-EX-0	LONG BEACH CA PENSION OBLIG 02B RMKT		05/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,441,100	2,500,000	2,500,000	2,500,000						2,500,000		(58,900)	(58,900)	95,103	09/01/2015	1FE
54242V-EY-8	LONG BEACH CA PENSION OBLIG 02B RMKT		06/27/2007	DAIN RAUSCHER INCORPORATED		16,963,229	17,945,000	17,945,000	17,321,544		13,980		13,980		17,335,524		(372,295)	(372,295)	769,462	09/01/2021	1FE
769036-AK-0	RIVERSIDE CITY CA COP PEN OBLIG 2005 A T		06/26/2007	RAYMOND JAMES & ASSOCIATES, INC.		930,150	1,000,000	1,000,000	1,000,000						1,000,000		(69,850)	(69,850)	27,040	06/01/2015	1FE
768901-MF-4	RIVERSIDE CNTY CA COP BANKRUPTCY CT 03		06/26/2007	BB&T CAPITAL MARKETS		5,234,121	5,390,000	5,378,519	5,381,417		876		876		5,382,293		(148,172)	(148,172)	172,824	11/01/2013	1FE
796839-AN-8	SAN BERNARDINO CNTY CA PENSION OBLIG 04A		05/23/2007	DAIN RAUSCHER INCORPORATED		16,329,374	16,015,000	16,015,000	16,015,000						16,015,000		314,374	314,374	766,247	08/01/2017	1FE
796839-AP-3	SAN BERNARDINO CNTY CA PENSION OBLIG 04A		05/23/2007	DAIN RAUSCHER INCORPORATED		7,413,777	7,235,000	7,235,000	7,235,000						7,235,000		178,777	178,777	350,954	08/01/2018	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)
797398-DQ-4	SAN DIEGO CNTY CA PENSION OBLIG 2004 C		05/08/2007	BB&T CAPITAL MARKETS		4,431,377	5,790,000	3,778,670	4,309,968		82,494		82,494		4,392,462		38,914	38,914		08/15/2012	1FE
83413Q-AD-1	SOLANO CNTY CA TXBL PENSION 2004 A CUR		05/23/2007	CITIGROUP GLOBAL MARKETS		2,325,466	2,350,000	2,350,000	2,350,000						2,350,000		(24,534)	(24,534)	103,921	01/15/2011	1FE
83413Q-AE-9	SOLANO CNTY CA TXBL PENSION 2004 A CUR		05/23/2007	CITIGROUP GLOBAL MARKETS		2,794,481	2,805,000	2,805,000	2,805,000						2,805,000		(10,519)	(10,519)	128,690	01/15/2012	1FE
83413Q-AJ-8	SOLANO CNTY CA TXBL PENSION 2004 A CUR		05/23/2007	CITIGROUP GLOBAL MARKETS		5,136,366	5,070,000	5,070,000	5,070,000						5,070,000		66,366	66,366	252,064	01/15/2016	1FE
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2007	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				1,356	06/01/2023	1FE
214201-FW-0	COOK CNTY IL SCH DIST NO 89 MAYWOOD 05		05/08/2007	CITIGROUP GLOBAL MARKETS		1,694,144	2,135,000	1,577,914	1,681,979		29,725		29,725		1,711,704		(17,560)	(17,560)		12/01/2011	1FE
214201-FX-8	COOK CNTY IL SCH DIST NO 89 MAYWOOD 05		05/08/2007	BB&T CAPITAL MARKETS		1,607,655	2,135,000	1,497,895	1,597,710		28,523		28,523		1,626,233		(18,578)	(18,578)		12/01/2012	1FE
214201-FY-6	COOK CNTY IL SCH DIST NO 89 MAYWOOD 05		05/08/2007	BB&T CAPITAL MARKETS		1,524,710	2,135,000	1,417,149	1,513,135		27,447		27,447		1,540,582		(15,872)	(15,872)		12/01/2013	1FE
214201-FZ-3	COOK CNTY IL SCH DIST NO 89 MAYWOOD 05		05/08/2007	BB&T CAPITAL MARKETS		1,336,878	1,975,000	1,234,987	1,320,501		24,474		24,474		1,344,975		(8,097)	(8,097)		12/01/2014	1FE
452151-LF-8	ILLINOIS ST G O PENSION 2003 JUNE		05/23/2007	CITIGROUP GLOBAL MARKETS		54,835,190	59,000,000	59,000,000	56,143,320		20,307		20,307		56,163,627		(1,328,437)	(1,328,437)	1,487,783	06/01/2033	1FE
713040-FA-6	PEORIA CNTY IL SD NO 150 PEORIA 05 B		05/02/2007	RAYMOND JAMES & ASSOCIATES, INC.		1,600,086	1,930,000	1,499,378	1,599,565		26,502		26,502		1,626,067		(25,981)	(25,981)		01/01/2011	1FE
485428-ZT-6	KANSAS DEV FIN KS PUB EMPLY RETIRE 04C		05/02/2007	DAIN RAUSCHER INCORPORATED		4,741,565	4,905,000	4,905,000	4,817,629		2,984		2,984		4,820,613		(79,047)	(79,047)	119,667	05/01/2015	1FE
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04		04/01/2007	SCHEDULED REDEMPTION		149,047	149,047	149,047	149,047						149,047				4,620	10/01/2022	1FE
05921M-AD-8	BALTIMORE MD CMNTY DEV FING CORP 95		06/05/2007	CALLED @ 100.00		875,000	875,000	872,574	874,743		148		148		874,892		108	108	57,799	08/15/2007	1
111746-AJ-2	BROCKTON MA G O 2005		06/25/2007	MORGAN KEEGAN & COMPANY, INC.		3,650,642	3,790,000	3,790,000	3,790,000						3,790,000		(139,358)	(139,358)	177,637	08/01/2015	1FE
25113P-AG-0	DETROIT MI COP RETIREMENT SYS 05 TXBL		07/13/2006	Various		10,475,494	10,955,000	10,446,031	10,510,405		(40,682)		(40,682)		10,469,723		5,771	5,771	(203,705)	06/15/2011	1FE
25113P-AH-8	DETROIT MI COP RETIREMENT SYS 05 TXBL		07/13/2006	PRE-REFUNDING		13,427,773	14,050,000	13,327,409	13,401,926		(47,092)		(47,092)		13,354,834		72,939	72,939	(264,162)	06/15/2012	1FE
25113P-AJ-4	DETROIT MI COP RETIREMENT SYS 05 TXBL		07/13/2006	PRE-REFUNDING		14,847,252	15,610,000	14,746,923	14,821,414		(47,075)		(47,075)		14,774,339		72,913	72,913	(296,788)	06/15/2013	1FE
25113P-AQ-8	DETROIT MI COP RETIREMENT SYS 05 TXBL		07/13/2006	CALLED @ 100		1,485,000	1,485,000	1,427,760							1,427,760		57,240	57,240	5,087	06/15/2011	1FE
25113P-AV-7	DETROIT MI COP RETIREMENT SYS 05 TXBL		05/08/2007	DAIN RAUSCHER INCORPORATED		10,651,875	10,955,000	10,532,734			63,648		63,648		10,596,382		55,493	55,493	436,893	06/15/2011	1FE
25113P-AW-5	DETROIT MI COP RETIREMENT SYS 05 TXBL		05/08/2007	DAIN RAUSCHER INCORPORATED		13,596,466	14,050,000	13,427,773			75,780		75,780		13,503,553		92,913	92,913	566,558	06/15/2012	1FE
25113P-AX-3	DETROIT MI COP RETIREMENT SYS 05 TXBL		05/08/2007	DAIN RAUSCHER INCORPORATED		15,038,518	15,610,000	14,847,252			77,239		77,239		14,924,491		114,027	114,027	636,532	06/15/2013	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2007	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				2,068	06/01/2028	1FE
645916-ZV-2	NEW JERSEY ECON DESIGNED INDS ECON 04A		05/01/2007	CITIGROUP GLOBAL MARKETS		5,616,715	5,750,000	5,750,000	5,750,000						5,750,000		(133,285)	(133,285)	166,506	03/01/2010	1FE
645916-ZW-0	NEW JERSEY ECON DESIGNED INDS ECON 04A		05/01/2007	CITIGROUP GLOBAL MARKETS		1,471,080	1,500,000	1,500,000	1,500,000						1,500,000		(28,920)	(28,920)	46,778	03/01/2011	1FE
295084-FB-8	ERIE CNTY NY G O PUB IMPT 05C TXBL		06/28/2007	UNION BANK OF SWITZERLAND		3,658,975	3,660,000	3,721,708	3,706,978		(7,482)		(7,482)		3,699,497		(40,521)	(40,521)	116,307	12/01/2009	1FE
295084-FC-6	ERIE CNTY NY G O PUB IMPT 05C TXBL		06/28/2007	UNION BANK OF SWITZERLAND		3,853,978	3,860,000	3,939,786	3,924,994		(7,514)		(7,514)		3,917,481		(63,502)	(63,502)	122,662	12/01/2010	1FE
295084-FD-4	ERIE CNTY NY G O PUB IMPT 05C TXBL		06/28/2007	UNION BANK OF SWITZERLAND		3,985,400	4,000,000	4,082,800	4,070,389		(6,308)		(6,308)		4,064,081		(78,681)	(78,681)	127,111	12/01/2011	1FE
68583R-BH-4	OREGON CMNTY CLG LTD TAX PENSION 2004		04/18/2007	DAIN RAUSCHER INCORPORATED		2,532,062	2,590,000	2,691,399	2,671,067		(2,474)		(2,474)		2,668,593		(136,531)	(136,531)	103,227	06/30/2015	1FE
686053-DC-0	OREGON SCH BRD PENSION OBLIG 04		06/26/2007	Various		6,610,689	6,910,000	6,989,150	6,937,694		(246)		(246)		6,937,447		(326,758)	(326,758)	321,996	06/30/2015	1FE
411147-KD-2	HANOVER PA AREA SCH DIST TXBL NTS 04B		05/01/2007	RAYMOND JAMES & ASSOCIATES, INC.		1,712,933	1,765,000	1,778,238	1,775,116		(407)		(407)		1,774,709		(61,777)	(61,777)	52,320	03/15/2014	1FE
411147-KE-0	HANOVER PA AREA SCH DIST TXBL NTS 04B		05/01/2007	RAYMOND JAMES & ASSOCIATES, INC.		1,028,147	1,060,000	1,071,596	1,069,178		(316)		(316)		1,068,862		(40,715)	(40,715)	32,096	03/15/2015	1FE
20281P-AM-4	PENNSYLVANIA COMWLTH FIN AUTH 2005 B		06/25/2007	CITIGROUP GLOBAL MARKETS		7,671,080	7,885,000	7,885,000	7,885,000						7,885,000		(213,920)	(213,920)	233,948	06/01/2013	1FE
20281P-AP-7	PENNSYLVANIA COMWLTH FIN AUTH 2005 B		06/25/2007	CITIGROUP GLOBAL MARKETS		1,931,400	2,000,000	2,000,000	2,000,000						2,000,000		(68,600)	(68,600)	60,375	06/01/2015	1FE
20281P-AQ-5	PENNSYLVANIA COMWLTH FIN AUTH 2005 B		06/25/2007	CITIGROUP GLOBAL MARKETS		3,349,136	3,475,000	3,475,000	3,475,000						3,475,000		(125,865)	(125,865)	105,501	06/01/2016	1FE
20281P-AR-3	PENNSYLVANIA COMWLTH FIN AUTH 2005 B		06/25/2007	MORGAN KEEGAN & COMPANY, INC.		4,781,771	4,975,000	4,975,000	4,975,000						4,975,000		(193,229)	(193,229)	151,613	06/01/2017	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)
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2007	CALLED @ 100.00		1,625,000	1,625,000	1,625,000	1,625,000						1,625,000				45,752	06/01/2023	1FE
708681-BW-0	PENNSYLVANIA CONV CTR AUTH 05 A REF		05/24/2007	UNION BANK OF SWITZERLAND		7,098,795	7,165,000	7,165,000	7,165,000						7,165,000		(66,205)	(66,205)	259,230	09/01/2009	1FE
708681-BX-8	PENNSYLVANIA CONV CTR AUTH 05 A REF		05/24/2007	UNION BANK OF SWITZERLAND		6,890,393	6,975,000	6,975,000	6,975,000						6,975,000		(84,607)	(84,607)	255,471	09/01/2010	1FE
708681-BY-6	PENNSYLVANIA CONV CTR AUTH 05 A REF		05/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		7,908,718	8,025,000	8,025,000	8,025,000						8,025,000		(116,282)	(116,282)	296,916	09/01/2011	1FE
708681-BZ-3	PENNSYLVANIA CONV CTR AUTH 05 A REF		05/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		4,157,147	4,225,000	4,225,000	4,225,000						4,225,000		(67,854)	(67,854)	158,207	09/01/2012	1FE
708681-CA-7	PENNSYLVANIA CONV CTR AUTH 05 A REF		05/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		4,555,134	4,640,000	4,640,000	4,640,000						4,640,000		(84,866)	(84,866)	175,474	09/01/2013	1FE
717883-CM-2	PHILADELPHIA PA SCH DIST G O 05 C		04/18/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,826,530	2,915,000	2,915,000	2,915,000						2,915,000		(88,470)	(88,470)	105,688	07/01/2012	1FE
717883-CQ-3	PHILADELPHIA PA SCH DIST G O 05 C		06/26/2007	RAYMOND JAMES & ASSOCIATES, INC.		3,102,484	3,335,000	3,335,000	3,335,000						3,335,000		(232,516)	(232,516)	155,874	07/01/2015	1FE
968257-HW-8	WILKES BARRE PA G O TXBL NOTES 05 C		06/26/2007	RAYMOND JAMES & ASSOCIATES, INC.		5,231,702	5,440,000	5,437,280	5,437,706		189		189		5,437,895		(206,193)	(206,193)	163,152	11/15/2014	1FE
2499999. Bonds - Political Subdivisions						345,214,731	360,989,047	353,042,672	309,171,351		245,389		245,389		349,652,259		(4,437,529)	(4,437,529)	10,194,592	XXX	XXX
313401-EN-7	FED HOME LOAN MTG CORP #160036		06/01/2007	SCHEDULED REDEMPTION		647	647	627	647						647				27	01/01/2008	1
313401-EP-2	FED HOME LOAN MTG CORP #160037		06/01/2007	SCHEDULED REDEMPTION		540	540	524	539		1		1		540				23	01/01/2008	1
313401-EQ-0	FED HOME LOAN MTG CORP #160038		06/01/2007	SCHEDULED REDEMPTION		724	724	699	723		1		1		724				31	02/01/2008	1
313401-GD-7	FED HOME LOAN MTG CORP #160075		06/01/2007	SCHEDULED REDEMPTION		315	315	311	314		1		1		315				15	04/01/2009	1
313401-GW-5	FED HOME LOAN MTG CORP #160092		06/01/2007	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				3	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		06/01/2007	SCHEDULED REDEMPTION		146	146	153	149		(3)		(3)		146				9	11/01/2009	1
313401-JD-4	FED HOME LOAN MTG CORP #170019		06/01/2007	SCHEDULED REDEMPTION		810	810	782	809		1		1		810				34	02/01/2008	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		06/01/2007	SCHEDULED REDEMPTION		175	175	209	189		(14)		(14)		175				13	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		05/01/2007	SCHEDULED REDEMPTION		26	26	25	25						26				2	11/01/2010	1
313401-MS-7	FED HOME LOAN MTG CORP #170088		06/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	11/01/2013	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		06/01/2007	SCHEDULED REDEMPTION		334	334	327	325		9		9		334				22	05/01/2014	1
31340M-6U-4	FED HOME LOAN MTG CORP #181783		06/01/2007	SCHEDULED REDEMPTION		428	428	342	428						428				15	12/01/2008	1
31340Q-ZH-2	FED HOME LOAN MTG CORP #184344		06/01/2007	SCHEDULED REDEMPTION		310	310	267	307		4		4		310				15	10/01/2010	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		06/01/2007	SCHEDULED REDEMPTION		305	305	301	303		3		3		305				15	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		06/01/2007	SCHEDULED REDEMPTION		201	201	200	201		1		1		201				10	12/01/2009	1
31341K-W5-3	FED HOME LOAN MTG CORP #258768		06/01/2007	SCHEDULED REDEMPTION		543	543	536	542		1		1		543				26	02/01/2013	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		06/01/2007	SCHEDULED REDEMPTION		824	824	818	818		6		6		824				40	03/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		06/01/2007	SCHEDULED REDEMPTION		570	570	566	570						570				28	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		06/01/2007	SCHEDULED REDEMPTION		52	52	58	58		(6)		(6)		52				2	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		06/01/2007	SCHEDULED REDEMPTION		65	65	73	73		(7)		(7)		65				3	07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		05/01/2007	SCHEDULED REDEMPTION		136	136	126	112		24		24		136				6	12/01/2018	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2007	SCHEDULED REDEMPTION		35	35	35	33		2		2		35				2	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		06/01/2007	SCHEDULED REDEMPTION		110	110	108	104		6		6		110				5	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		06/01/2007	SCHEDULED REDEMPTION		7,714	7,714	8,272	8,233		(519)		(519)		7,714				424	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		06/01/2007	SCHEDULED REDEMPTION		17,808	17,808	16,955	17,043		765		765		17,808				413	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		06/01/2007	SCHEDULED REDEMPTION		6,752	6,752	6,429	6,454		298		298		6,752				160	09/01/2035	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		06/01/2007	Various		240,249	240,249	217,640	294,005		3,346		3,346		240,249				10,233	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		06/01/2007	Various		254,875	254,875	237,068	342,357		(1,325)		(1,325)		254,875				12,271	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		06/01/2007	SCHEDULED REDEMPTION		208,365	208,365	188,663	201,414		6,951		6,951		208,365				7,569	09/15/2022	1
312914-E4-2	FED HOME LOAN MTG CORP 1471 G		06/01/2007	SCHEDULED REDEMPTION		303,472	303,472	299,584	303,198		274		274		303,472				9,994	03/15/2008	1
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH		06/01/2007	SCHEDULED REDEMPTION		268,564	268,564	257,148	267,540		1,024		1,024		268,564				7,909	04/15/2008	1
312915-GS-4	FED HOME LOAN MTG CORP 1499 PH		06/01/2007	SCHEDULED REDEMPTION		398,648	398,648	389,180	398,415		233		233		398,648				12,036	01/15/2023	1
312916-SA-8	FED HOME LOAN MTG CORP 1540 E		06/01/2007	SCHEDULED REDEMPTION		544,815	544,815	542,626	544,773		42		42		544,815				17,864	04/15/2013	1
31337Q-KJ-2	FED HOME LOAN MTG CORP 1564 H		06/01/2007	SCHEDULED REDEMPTION		1,455,745	1,455,745	1,446,326	1,455,296		448		448		1,455,745				44,634	08/15/2008	1
31337Q-6H-2	FED HOME LOAN MTG CORP 1580 P		06/01/2007	SCHEDULED REDEMPTION		100,092	100,092	95,455	99,956		137		137		100,092				3,070	09/15/2008	1
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z		06/01/2007	SCHEDULED REDEMPTION		124,309	124,309	107,762	116,580		7,729		7,729		124,309				4,104	04/15/2024	1
31337S-LA-9	FED HOME LOAN MTG CORP 1730 Z		06/01/2007	Various		354,096	354,096	277,625	418,141		21,150		21,150		354,096				13,656	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		06/01/2007	SCHEDULED REDEMPTION		1,539	1,539	1,627	1,669		(130)		(130)		1,539				69	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2007	SCHEDULED REDEMPTION		434	434	459	471		(38)		(38)		434				19	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		06/01/2007	SCHEDULED REDEMPTION		11,018	11,018	11,304	11,283		(265)		(265)		11,018				330	07/01/2033	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)
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2007	SCHEDULED REDEMPTION		118	118	121	121		(3)		(3)		118				3	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		06/01/2007	SCHEDULED REDEMPTION		97	97	99	99		(2)		(2)		97				3	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		06/01/2007	SCHEDULED REDEMPTION		1,847	1,847	1,887	1,885		(39)		(39)		1,847				51	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		06/01/2007	SCHEDULED REDEMPTION		3,467	3,467	3,543	3,541		(73)		(73)		3,467				98	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		06/01/2007	SCHEDULED REDEMPTION		405,995	405,995	420,268	416,404		(10,409)		(10,409)		405,995				10,690	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		06/01/2007	SCHEDULED REDEMPTION		93,780	93,780	94,893	94,677		(898)		(898)		93,780				2,149	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		06/01/2007	SCHEDULED REDEMPTION		62,726	62,726	62,113	62,160		566		566		62,726				1,486	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		06/01/2007	SCHEDULED REDEMPTION		45,820	45,820	46,821	46,780		(960)		(960)		45,820				1,155	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		06/01/2007	SCHEDULED REDEMPTION		49,884	49,884	50,899	50,849		(966)		(966)		49,884				1,489	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		06/01/2007	SCHEDULED REDEMPTION		3,963	3,963	4,049	4,044		(82)		(82)		3,963				100	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		06/01/2007	SCHEDULED REDEMPTION		2,817	2,817	2,879	2,874		(57)		(57)		2,817				84	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2007	SCHEDULED REDEMPTION		6,146	6,146	5,953	5,967		179		179		6,146				129	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		06/01/2007	SCHEDULED REDEMPTION		9,145	9,145	9,331	9,322		(177)		(177)		9,145				273	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		06/01/2007	SCHEDULED REDEMPTION		1,412	1,412	1,443	1,441		(30)		(30)		1,412				40	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		06/01/2007	SCHEDULED REDEMPTION		38,661	38,661	39,448	39,411		(749)		(749)		38,661				1,153	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		06/01/2007	SCHEDULED REDEMPTION		3,086	3,086	3,153	3,147		(61)		(61)		3,086				92	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		06/01/2007	SCHEDULED REDEMPTION		3,696	3,696	3,777	3,769		(73)		(73)		3,696				110	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		06/01/2007	SCHEDULED REDEMPTION		1,555	1,555	1,589	1,585		(30)		(30)		1,555				45	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		06/01/2007	SCHEDULED REDEMPTION		18,113	18,113	18,508	18,464		(352)		(352)		18,113				494	10/01/2034	1
31297F-ZP-1	FED HOME LOAN MTG CORP GOLD #A27950		03/30/2007	BARCLAYS BANK					10,476,092		2,017		2,017						153,332	11/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2007	SCHEDULED REDEMPTION		6,557	6,557	6,493	6,503		54		54		6,557				159	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2007	SCHEDULED REDEMPTION		2,953	2,953	2,860	2,870		83		83		2,953				62	03/01/2035	1
31297M-RB-6	FED HOME LOAN MTG CORP GOLD #A32282		06/01/2007	SCHEDULED REDEMPTION		3,548	3,548	3,596	3,588		(40)		(40)		3,548				92	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		06/01/2007	SCHEDULED REDEMPTION		514	514	526	524		(10)		(10)		514				15	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		06/01/2007	SCHEDULED REDEMPTION		32,777	32,777	33,223	33,213		(437)		(437)		32,777				879	08/01/2035	1
31297N-LH-7	FED HOME LOAN MTG CORP GOLD #A33028		06/01/2007	SCHEDULED REDEMPTION		9,559	9,559	9,687	9,684		(125)		(125)		9,559				252	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		06/01/2007	SCHEDULED REDEMPTION		13,143	13,143	13,430	13,398		(254)		(254)		13,143				355	01/01/2035	1
31297Q-UQ-0	FED HOME LOAN MTG CORP GOLD #A35091		06/01/2007	SCHEDULED REDEMPTION		15,276	15,276	15,507	15,502		(227)		(227)		15,276				386	05/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		06/01/2007	SCHEDULED REDEMPTION		1,430	1,430	1,448	1,448		(18)		(18)		1,430				37	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		06/01/2007	SCHEDULED REDEMPTION		32,947	32,947	33,448	33,438		(491)		(491)		32,947				767	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		06/01/2007	SCHEDULED REDEMPTION		10,595	10,595	10,735	10,732		(138)		(138)		10,595				281	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		06/01/2007	SCHEDULED REDEMPTION		2,743	2,743	2,774	2,774		(30)		(30)		2,743				72	05/01/2035	1
3128K0-J4-6	FED HOME LOAN MTG CORP GOLD #A40283		06/01/2007	SCHEDULED REDEMPTION		238,246	238,246	241,560	241,248		(3,002)		(3,002)		238,246				5,983	12/01/2035	1
3128K0-J8-7	FED HOME LOAN MTG CORP GOLD #A40287		06/01/2007	SCHEDULED REDEMPTION		124,950	124,950	126,687	126,524		(1,574)		(1,574)		124,950				3,742	12/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		06/01/2007	SCHEDULED REDEMPTION		972	972	983	982		(11)		(11)		972				26	12/01/2035	1
3128K1-KV-2	FED HOME LOAN MTG CORP GOLD #A41208		06/01/2007	SCHEDULED REDEMPTION		708,827	708,827	718,574	717,632		(8,805)		(8,805)		708,827				21,161	01/01/2036	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		06/01/2007	SCHEDULED REDEMPTION		1,437	1,437	1,453	1,453		(16)		(16)		1,437				34	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		06/01/2007	SCHEDULED REDEMPTION		5,715	5,715	5,788	5,786		(71)		(71)		5,715				156	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		06/01/2007	SCHEDULED REDEMPTION		1,861	1,861	1,890	1,889		(28)		(28)		1,861				49	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		06/01/2007	SCHEDULED REDEMPTION		1,120	1,120	1,137	1,137		(17)		(17)		1,120				29	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		06/01/2007	SCHEDULED REDEMPTION		7,518	7,518	7,616	7,614		(96)		(96)		7,518				206	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		06/01/2007	SCHEDULED REDEMPTION		5,926	5,926	6,012	6,011		(84)		(84)		5,926				162	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		06/01/2007	SCHEDULED REDEMPTION		2,010	2,010	2,040	2,039		(30)		(30)		2,010				52	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		06/01/2007	SCHEDULED REDEMPTION		2,898	2,898	2,942	2,941		(43)		(43)		2,898				74	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2007	SCHEDULED REDEMPTION		2,369	2,369	2,406	2,405		(35)		(35)		2,369				62	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		06/01/2007	SCHEDULED REDEMPTION		1,889	1,889	1,911	1,910		(21)		(21)		1,889				50	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		06/01/2007	SCHEDULED REDEMPTION		1,084	1,084	1,096	1,096		(12)		(12)		1,084				25	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		06/01/2007	SCHEDULED REDEMPTION		1,378	1,378	1,399	1,398		(21)		(21)		1,378				32	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		06/01/2007	SCHEDULED REDEMPTION		2,686	2,686	2,727	2,726		(40)		(40)		2,686				68	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		06/01/2007	SCHEDULED REDEMPTION		159	159	161	161		(2)		(2)		159				4	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		06/01/2007	SCHEDULED REDEMPTION		4,961	4,961	5,036	5,035		(74)		(74)		4,961				115	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		06/01/2007	SCHEDULED REDEMPTION		1,629	1,629	1,648	1,647		(18)		(18)		1,629				45	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		06/01/2007	SCHEDULED REDEMPTION		7,127	7,127	7,208	7,206		(79)		(79)		7,127				187	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		06/01/2007	SCHEDULED REDEMPTION		7,070	7,070	7,159	7,157		(87)		(87)		7,070				191	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		06/01/2007	SCHEDULED REDEMPTION		214	214	217	217		(3)		(3)		214				6	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		06/01/2007	SCHEDULED REDEMPTION		246	246	250	250		(4)		(4)		246				6	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		06/01/2007	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				3	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		06/01/2007	SCHEDULED REDEMPTION		6,409	6,409	6,219	6,227		182		182		6,409				164	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		06/01/2007	SCHEDULED REDEMPTION		21,554	21,554	22,025	21,950		(396)		(396)		21,554				643	06/01/2035	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)
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		06/01/2007	SCHEDULED REDEMPTION		34,424	34,424	34,855	34,846		(422)		(422)		34,424				944	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		06/01/2007	SCHEDULED REDEMPTION		6,158	6,158	6,228	6,226		(68)		(68)		6,158				155	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		06/01/2007	SCHEDULED REDEMPTION		22,509	22,509	22,802	22,795		(287)		(287)		22,509				555	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		06/01/2007	SCHEDULED REDEMPTION		13,930	13,930	14,096	14,092		(162)		(162)		13,930				351	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		06/01/2007	SCHEDULED REDEMPTION		465	465	470	470		(5)		(5)		465				12	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		06/01/2007	SCHEDULED REDEMPTION		288	288	292	292		(4)		(4)		288				8	01/01/2036	1
3128K9-QJ-6	FED HOME LOAN MTG CORP GOLD #A48557		06/01/2007	SCHEDULED REDEMPTION		6,887	6,887	6,667	6,677		210		210		6,887				179	05/01/2036	1
3128K9-QS-6	FED HOME LOAN MTG CORP GOLD #A48565		06/01/2007	SCHEDULED REDEMPTION		7,325	7,325	7,092	7,103		223		223		7,325				190	05/01/2036	1
3128K9-4U-5	FED HOME LOAN MTG CORP GOLD #A48935		06/01/2007	SCHEDULED REDEMPTION		54,911	54,911	53,169	53,248		1,663		1,663		54,911				1,466	05/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		06/01/2007	SCHEDULED REDEMPTION		402	402	387	390		12		12		402				8	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		06/01/2007	SCHEDULED REDEMPTION		19,564	19,564	18,869	18,987		577		577		19,564				382	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		06/01/2007	SCHEDULED REDEMPTION		504	504	487	490		15		15		504				9	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		06/01/2007	SCHEDULED REDEMPTION		7,150	7,150	6,910	6,947		203		203		7,150				132	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		06/01/2007	SCHEDULED REDEMPTION		6,607	6,607	6,377	6,412		195		195		6,607				123	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		06/01/2007	SCHEDULED REDEMPTION		22,699	22,699	21,905	22,027		672		672		22,699				446	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		06/01/2007	SCHEDULED REDEMPTION		355	355	399	397		(42)		(42)		355				17	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2007	SCHEDULED REDEMPTION		1,981	1,981	2,392	2,379		(397)		(397)		1,981				87	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2007	SCHEDULED REDEMPTION		271	271	287	289		(18)		(18)		271				11	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		06/01/2007	SCHEDULED REDEMPTION		4,307	4,307	4,247	4,248		60		60		4,307				130	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		06/01/2007	SCHEDULED REDEMPTION		9,107	9,107	9,203	9,199		(92)		(92)		9,107				310	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		06/01/2007	SCHEDULED REDEMPTION		4,531	4,531	4,611	4,606		(75)		(75)		4,531				149	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		06/01/2007	SCHEDULED REDEMPTION		49	49	50	50						49				2	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		06/01/2007	SCHEDULED REDEMPTION		289	289	292	292		(3)		(3)		289				10	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2007	SCHEDULED REDEMPTION		1,273	1,273	1,322	1,316		(43)		(43)		1,273				43	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2007	SCHEDULED REDEMPTION		622	622	640	641		(19)		(19)		622				22	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2007	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		06/01/2007	SCHEDULED REDEMPTION		57	57	57	57		1		1		57				2	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		06/01/2007	SCHEDULED REDEMPTION		631	631	637	636		(5)		(5)		631				20	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		06/01/2007	SCHEDULED REDEMPTION		103,665	103,665	105,113	104,912		(1,247)		(1,247)		103,665				3,350	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2007	SCHEDULED REDEMPTION		16	16	17	16						16				1	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2007	SCHEDULED REDEMPTION		9,143	9,143	9,257	9,236		(92)		(92)		9,143				304	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2007	SCHEDULED REDEMPTION		1,038	1,038	1,070	1,062		(24)		(24)		1,038				35	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2007	SCHEDULED REDEMPTION		5,159	5,159	5,087	5,102		57		57		5,159				158	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		06/01/2007	SCHEDULED REDEMPTION		1,844	1,844	1,818	1,825		19		19		1,844				57	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		06/01/2007	SCHEDULED REDEMPTION		2,941	2,941	2,973	2,965		(23)		(23)		2,941				96	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		06/01/2007	SCHEDULED REDEMPTION		748	748	768	765		(17)		(17)		748				21	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		06/01/2007	SCHEDULED REDEMPTION		20,685	20,685	20,921	20,913		(229)		(229)		20,685				540	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		06/01/2007	SCHEDULED REDEMPTION		1,894	1,894	1,922	1,830		65		65		1,894				63	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		06/01/2007	SCHEDULED REDEMPTION		61,619	61,619	59,424	59,617		2,003		2,003		61,619				1,414	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2007	SCHEDULED REDEMPTION		121	121	116	117		4		4		121				3	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		06/01/2007	SCHEDULED REDEMPTION		2,232	2,232	2,153	2,168		64		64		2,232				58	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		06/01/2007	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				2	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		06/01/2007	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				2	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		06/01/2007	SCHEDULED REDEMPTION		292	292	271	271		20		20		292				9	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		06/01/2007	SCHEDULED REDEMPTION		1,053	1,053	985	987		66		66		1,053				32	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		06/01/2007	SCHEDULED REDEMPTION		987	987	929	931		56		56		987				31	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		06/01/2007	SCHEDULED REDEMPTION		84	84	83	83		1		1		84				3	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		06/01/2007	SCHEDULED REDEMPTION		21,931	21,931	20,475	20,505		1,425		1,425		21,931				712	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		06/01/2007	SCHEDULED REDEMPTION		335	335	313	314		21		21		335				10	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		06/01/2007	SCHEDULED REDEMPTION		157	157	146	147		10		10		157				5	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		06/01/2007	SCHEDULED REDEMPTION		943	943	883	884		58		58		943				29	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2007	SCHEDULED REDEMPTION		538	538	530	530		8		8		538				17	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		06/01/2007	SCHEDULED REDEMPTION		556	556	548	548		8		8		556				17	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		06/01/2007	SCHEDULED REDEMPTION		12,695	12,695	11,831	11,849		846		846		12,695				412	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		06/01/2007	SCHEDULED REDEMPTION		67	67	67	67		(1)		(1)		67				2	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		06/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11					07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		06/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13					07/01/2029	1
31293T-E6-0	FED HOME LOAN MTG CORP GOLD #C29157		06/01/2007	SCHEDULED REDEMPTION		32,721	32,721	33,034	33,022		(301)		(301)		32,721				1,143	07/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		06/01/2007	SCHEDULED REDEMPTION		42	42	42	42						42				1	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		06/01/2007	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				1	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		06/01/2007	SCHEDULED REDEMPTION		348	348	351	351		(3)		(3)		348				11	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		06/01/2007	SCHEDULED REDEMPTION		284	284	291	291		(7)		(7)		284				11	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		06/01/2007	SCHEDULED REDEMPTION		72	72	72	72		(1)		(1)		72				2	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2007	SCHEDULED REDEMPTION		9	9	10	9						9					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		06/01/2007	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				3	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		06/01/2007	SCHEDULED REDEMPTION		142	142	143	143		(1)		(1)		142				5	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		06/01/2007	SCHEDULED REDEMPTION		36	36	34	34		1		1		36				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		06/01/2007	SCHEDULED REDEMPTION		275	275	277	277		(3)		(3)		275				9	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		06/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		06/01/2007	SCHEDULED REDEMPTION		517	517	522	522		(5)		(5)		517				17	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		06/01/2007	SCHEDULED REDEMPTION		2,267	2,267	2,163	2,175		92		92		2,267				79	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		06/01/2007	SCHEDULED REDEMPTION		154	154	156	156		(1)		(1)		154				5	04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2007	SCHEDULED REDEMPTION		240	240	250	254		(14)		(14)		240				11	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		06/01/2007	SCHEDULED REDEMPTION		20	20	20	20						20				1	04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		06/01/2007	SCHEDULED REDEMPTION		17	17	17	17		1		1		17				1	04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		06/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		06/01/2007	SCHEDULED REDEMPTION		197	197	201	201		(3)		(3)		197				7	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		06/01/2007	SCHEDULED REDEMPTION		1,345	1,345	1,301	1,294		50		50		1,345				47	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		06/01/2007	SCHEDULED REDEMPTION		19,013	19,013	18,747	18,752		262		262		19,013				591	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2007	SCHEDULED REDEMPTION		1,937	1,937	2,020	2,047		(110)		(110)		1,937				87	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		06/01/2007	SCHEDULED REDEMPTION		123	123	128	131		(8)		(8)		123				5	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		06/01/2007	SCHEDULED REDEMPTION		877	877	849	851		26		26		877				31	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		06/01/2007	SCHEDULED REDEMPTION		236	236	239	238		(2)		(2)		236				8	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		06/01/2007	SCHEDULED REDEMPTION		205	205	216	216		(11)		(11)		205				7	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		06/01/2007	SCHEDULED REDEMPTION		419	419	412	413		7		7		419				10	12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		06/01/2007	SCHEDULED REDEMPTION		4,329	4,329	4,565	4,558		(230)		(230)		4,329				151	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		06/01/2007	SCHEDULED REDEMPTION		175	175	178	178		(3)		(3)		175				6	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		06/01/2007	SCHEDULED REDEMPTION		68	68	71	74		(5)		(5)		68				3	01/01/2031	1
31298J-CN-2	FED HOME LOAN MTG CORP GOLD #C49077		06/01/2007	SCHEDULED REDEMPTION		3,080	3,080	3,037	3,041		39		39		3,080				100	03/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		06/01/2007	SCHEDULED REDEMPTION		32,524	32,524	31,726	31,804		720		720		32,524				816	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		06/01/2007	SCHEDULED REDEMPTION		1,735	1,735	1,692	1,697		39		39		1,735				49	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		06/01/2007	SCHEDULED REDEMPTION		1,042	1,042	1,052	1,052		(9)		(9)		1,042				36	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		06/01/2007	SCHEDULED REDEMPTION		242	242	238	238		3		3		242				7	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		06/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		06/01/2007	SCHEDULED REDEMPTION		92	92	94	93		(1)		(1)		92				3	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2007	SCHEDULED REDEMPTION		1,180	1,180	1,163	1,164		16		16		1,180				38	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		06/01/2007	SCHEDULED REDEMPTION		558	558	551	551		7		7		558				17	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		06/01/2007	SCHEDULED REDEMPTION		401	401	420	420		(19)		(19)		401				13	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		06/01/2007	SCHEDULED REDEMPTION		160	160	158	158		2		2		160				5	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		06/01/2007	SCHEDULED REDEMPTION		319	319	314	315		4		4		319				10	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		06/01/2007	SCHEDULED REDEMPTION		258	258	272	271		(14)		(14)		258				9	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		06/01/2007	SCHEDULED REDEMPTION		2,288	2,288	2,328	2,327		(39)		(39)		2,288				79	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2007	SCHEDULED REDEMPTION		8,767	8,767	8,644	8,646		121		121		8,767				266	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		06/01/2007	SCHEDULED REDEMPTION		591	591	583	584		7		7		591				19	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2007	SCHEDULED REDEMPTION		236	236	233	233		3		3		236				7	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		06/01/2007	SCHEDULED REDEMPTION		518	518	510	511		6		6		518				17	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		06/01/2007	SCHEDULED REDEMPTION		1,739	1,739	1,715	1,717		22		22		1,739				56	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		06/01/2007	SCHEDULED REDEMPTION		90	90	95	95		(5)		(5)		90				3	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		06/01/2007	SCHEDULED REDEMPTION		280	280	276	277		3		3		280				9	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		06/01/2007	SCHEDULED REDEMPTION		905	905	892	893		12		12		905				29	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		06/01/2007	SCHEDULED REDEMPTION		174	174	172	172		2		2		174				5	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		06/01/2007	SCHEDULED REDEMPTION		92	92	91	91		1		1		92				3	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		06/01/2007	SCHEDULED REDEMPTION		434	434	428	428		6		6		434				12	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		06/01/2007	SCHEDULED REDEMPTION		9	9	8	8						9					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		06/01/2007	SCHEDULED REDEMPTION		38,655	38,655	40,769	40,590		(1,935)		(1,935)		38,655				1,137	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		06/01/2007	SCHEDULED REDEMPTION		926	926	913	915		10		10		926				30	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		06/01/2007	SCHEDULED REDEMPTION		13,149	13,149	12,965	12,992		157		157		13,149				372	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		06/01/2007	SCHEDULED REDEMPTION		705	705	695	697		8		8		705				22	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		06/01/2007	SCHEDULED REDEMPTION		6,605	6,605	6,668	6,654		(49)		(49)		6,605				230	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		06/01/2007	SCHEDULED REDEMPTION		250	250	252	251		(2)		(2)		250				8	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		06/01/2007	SCHEDULED REDEMPTION		240	240	242	241		(2)		(2)		240				8	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		06/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		06/01/2007	SCHEDULED REDEMPTION		12	12	11	11						12					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		06/01/2007	SCHEDULED REDEMPTION		465	465	470	469		(3)		(3)		465				15	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2007	SCHEDULED REDEMPTION		158,731	158,731	164,162	162,576		(3,845)		(3,845)		158,731				5,411	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		06/01/2007	SCHEDULED REDEMPTION		636	636	642	641		(5)		(5)		636				21	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		06/01/2007	SCHEDULED REDEMPTION		1,371	1,371	1,351	1,356		14		14		1,371				41	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		06/01/2007	SCHEDULED REDEMPTION		30,010	30,010	29,590	29,579		431		431		30,010				973	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		06/01/2007	SCHEDULED REDEMPTION		142	142	140	141		2		2		142				4	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		06/01/2007	SCHEDULED REDEMPTION		18	18	17	17						18				1	08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		06/01/2007	SCHEDULED REDEMPTION		25	25	24	24						25				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		06/01/2007	SCHEDULED REDEMPTION		162	162	160	161		2		2		162				5	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		06/01/2007	SCHEDULED REDEMPTION		30	30	29	30						30				1	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		06/01/2007	SCHEDULED REDEMPTION		100	100	99	99		1		1		100				3	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2007	SCHEDULED REDEMPTION		4,074	4,074	4,182	4,169		(95)		(95)		4,074				119	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		06/01/2007	SCHEDULED REDEMPTION		332	332	336	335		(4)		(4)		332				8	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		06/01/2007	SCHEDULED REDEMPTION		427	427	439	437		(10)		(10)		427				12	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		06/01/2007	SCHEDULED REDEMPTION		12,668	12,668	12,059	11,878		790		790		12,668				422	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2007	SCHEDULED REDEMPTION		83	83	87	86		(3)		(3)		83				4	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		06/01/2007	SCHEDULED REDEMPTION		13,346	13,346	13,727	13,836		(491)		(491)		13,346				543	09/01/2026	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		06/01/2007	SCHEDULED REDEMPTION		120,440	120,440	115,030	115,127		5,313		5,313		120,440				3,905	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		06/01/2007	SCHEDULED REDEMPTION		2,795	2,795	2,588	2,530		266		266		2,795				86	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		06/01/2007	SCHEDULED REDEMPTION		3,162	3,162	2,936	2,884		279		279		3,162				98	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		06/01/2007	SCHEDULED REDEMPTION		1,275	1,275	1,184	1,166		109		109		1,275				39	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		06/01/2007	SCHEDULED REDEMPTION		2,124	2,124	2,187	2,187		(63)		(63)		2,124				85	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		06/01/2007	SCHEDULED REDEMPTION		9,910	9,910	9,777	9,859		51		51		9,910				301	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		06/01/2007	SCHEDULED REDEMPTION		25,332	25,332	24,995	25,154		178		178		25,332				769	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		06/01/2007	SCHEDULED REDEMPTION		41,918	41,918	39,657	40,426		1,492		1,492		41,918				1,198	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		06/01/2007	SCHEDULED REDEMPTION		16,015	16,015	15,865	15,924		90		90		16,015				526	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		06/01/2007	SCHEDULED REDEMPTION		8,813	8,813	8,601	8,703		110		110		8,813				274	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		06/01/2007	SCHEDULED REDEMPTION		24,243	24,243	23,582	23,826		416		416		24,243				736	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		06/01/2007	SCHEDULED REDEMPTION		418	418	433	433		(14)		(14)		418				16	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		06/01/2007	SCHEDULED REDEMPTION		2,286	2,286	2,366	2,355		(69)		(69)		2,286				89	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2007	SCHEDULED REDEMPTION		4,623	4,623	4,786	4,762		(139)		(139)		4,623				166	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		06/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		06/01/2007	SCHEDULED REDEMPTION		6,346	6,346	6,120	6,161		184		184		6,346				118	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		06/01/2007	SCHEDULED REDEMPTION		11,351	11,351	11,074	11,170		181		181		11,351				349	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		06/01/2007	SCHEDULED REDEMPTION		15,137	15,137	14,768	14,948		189		189		15,137				466	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		06/01/2007	SCHEDULED REDEMPTION		7,057	7,057	6,743	6,895		162		162		7,057				192	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		06/01/2007	SCHEDULED REDEMPTION		1,276	1,276	1,219	1,240		35		35		1,276				36	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2007	SCHEDULED REDEMPTION		10,881	10,881	10,510	10,679		202		202		10,881				257	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		06/01/2007	SCHEDULED REDEMPTION		4,286	4,286	4,169	4,209		77		77		4,286				132	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		06/01/2007	SCHEDULED REDEMPTION		1,004	1,004	976	986		18		18		1,004				31	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		06/01/2007	SCHEDULED REDEMPTION		12,689	12,689	12,588	12,622		67		67		12,689				420	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2007	SCHEDULED REDEMPTION		2,383	2,383	2,467	2,437		(54)		(54)		2,383				90	02/01/2016	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		06/01/2007	SCHEDULED REDEMPTION		62,708	62,708	63,639	63,435		(726)		(726)		62,708				1,517	09/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		06/01/2007	SCHEDULED REDEMPTION		262	262	273	274		(12)		(12)		262				11	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		06/01/2007	SCHEDULED REDEMPTION		15,164	15,164	16,479	16,348		(1,184)		(1,184)		15,164				671	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		06/01/2007	SCHEDULED REDEMPTION		7,605	7,605	7,692	7,690		(85)		(85)		7,605				283	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2007	SCHEDULED REDEMPTION		8,500	8,500	8,755	8,766		(266)		(266)		8,500				279	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		06/01/2007	SCHEDULED REDEMPTION		345	345	340	340		5		5		345				11	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2007	SCHEDULED REDEMPTION		131	131	135	135		(4)		(4)		131				5	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		06/01/2007	SCHEDULED REDEMPTION		36,816	36,816	36,300	36,306		510		510		36,816				1,131	08/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2007	SCHEDULED REDEMPTION		16,366	16,366	16,773	16,778		(412)		(412)		16,366				586	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		06/01/2007	SCHEDULED REDEMPTION		2,457	2,457	2,591	2,587		(130)		(130)		2,457				84	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		06/01/2007	SCHEDULED REDEMPTION		5,065	5,065	5,026	5,027		38		38		5,065				155	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		06/01/2007	SCHEDULED REDEMPTION		242	242	245	244		(2)		(2)		242				8	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		06/01/2007	SCHEDULED REDEMPTION		4,698	4,698	4,743	4,740		(42)		(42)		4,698				155	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2007	SCHEDULED REDEMPTION		11,528	11,528	11,664	11,653		(125)		(125)		11,528				381	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2007	SCHEDULED REDEMPTION		287,473	287,473	291,204	290,909		(3,436)		(3,436)		287,473				9,416	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2007	SCHEDULED REDEMPTION		22,303	22,303	23,523	23,489		(1,185)		(1,185)		22,303				732	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		06/01/2007	SCHEDULED REDEMPTION		34,300	34,300	34,828	34,811		(511)		(511)		34,300				893	12/01/2034	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		06/01/2007	SCHEDULED REDEMPTION		33,370	33,370	33,748	33,739		(370)		(370)		33,370				864	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		06/01/2007	SCHEDULED REDEMPTION		33,196	33,196	33,665	33,655		(459)		(459)		33,196				870	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		06/01/2007	SCHEDULED REDEMPTION		16,373	16,373	16,622	16,616		(243)		(243)		16,373				427	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2007	SCHEDULED REDEMPTION		26,676	26,676	26,432	26,439		237		237		26,676				632	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		06/01/2007	SCHEDULED REDEMPTION		1,411	1,411	1,427	1,427		(16)		(16)		1,411				37	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		06/01/2007	SCHEDULED REDEMPTION		1,143	1,143	1,156	1,156		(13)		(13)		1,143				30	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		06/01/2007	SCHEDULED REDEMPTION		77,750	77,750	69,841	72,825		4,925		4,925		77,750				1,791	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		06/01/2007	SCHEDULED REDEMPTION		2,276	2,276	2,253	2,254		22		22		2,276				59	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		06/01/2007	SCHEDULED REDEMPTION		276,584	276,584	273,818	273,959		2,624		2,624		276,584				7,602	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2007	SCHEDULED REDEMPTION		2,308	2,308	2,361	2,357		(49)		(49)		2,308				82	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2007	SCHEDULED REDEMPTION		13,924	13,924	13,695	13,740		184		184		13,924				399	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		06/01/2007	SCHEDULED REDEMPTION		1,828	1,828	1,798	1,803		25		25		1,828				52	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		06/01/2007	SCHEDULED REDEMPTION		123,028	123,028	123,047	123,044		(16)		(16)		123,028				3,727	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		06/01/2007	SCHEDULED REDEMPTION		16,639	16,639	16,660	16,656		(17)		(17)		16,639				510	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		06/01/2007	SCHEDULED REDEMPTION		222,341	222,341	222,619	222,543		(202)		(202)		222,341				7,212	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		06/01/2007	SCHEDULED REDEMPTION		180,067	180,067	180,124	180,075		(8)		(8)		180,067				5,154	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		06/01/2007	SCHEDULED REDEMPTION		50	50	53	52		(2)		(2)		50				2	06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		06/01/2007	SCHEDULED REDEMPTION		840	840	776	831		9		9		840				35	05/01/2009	1
313610-JH-1	FED NATL MTG ASSOC #046164		06/01/2007	SCHEDULED REDEMPTION		4	4	3	3		1		1		4					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		06/01/2007	SCHEDULED REDEMPTION		54	54	51	52		2		2		54				2	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2007	SCHEDULED REDEMPTION		81	81	78	80		1		1		81				4	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2007	SCHEDULED REDEMPTION		2,418	2,418	2,654	2,695		(277)		(277)		2,418				100	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		06/01/2007	SCHEDULED REDEMPTION		185	185	185	185						185				8	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		06/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/01/2017	1
313627-U8-2	FED NATL MTG ASSOC #080707		06/01/2007	SCHEDULED REDEMPTION		735	735	710	730		5		5		735				31	09/01/2019	1
313628-AC-3	FED NATL MTG ASSOC #081003		06/01/2007	SCHEDULED REDEMPTION		78	78	76	77		2		2		78				3	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		06/01/2007	SCHEDULED REDEMPTION		260	260	252	254		6		6		260				11	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		06/01/2007	SCHEDULED REDEMPTION		147	147	142	135		12		12		147				6	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		06/01/2007	SCHEDULED REDEMPTION		114	114	110	112		2		2		114				5	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		06/01/2007	Various		68,731	68,731	72,443	94,315		13,179		13,179		68,731				3,528	10/15/2021	1
313633-HH-5	FED NATL MTG ASSOC #105632		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		06/01/2007	SCHEDULED REDEMPTION		141	141	143	143		(2)		(2)		141				6	12/01/2018	1
31364N-B3-7	FED NATL MTG ASSOC #111758		06/01/2007	SCHEDULED REDEMPTION		109	109	110	110						109				5	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		06/01/2007	SCHEDULED REDEMPTION		5,116	5,116	5,260	5,179		(63)		(63)		5,116				185	06/01/2017	1
31365D-G5-8	FED NATL MTG ASSOC #124520		06/01/2007	SCHEDULED REDEMPTION		4,195	4,195	4,150	4,143		52		52		4,195				142	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		06/01/2007	SCHEDULED REDEMPTION		2,138	2,138	2,115	2,112		26		26		2,138				71	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713		06/01/2007	SCHEDULED REDEMPTION		102	102	103	103						102				4	02/01/2008	1
31368H-KA-0	FED NATL MTG ASSOC #190289		06/01/2007	SCHEDULED REDEMPTION		1,324	1,324	1,379	1,377		(53)		(53)		1,324				43	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		06/01/2007	SCHEDULED REDEMPTION		2,118	2,118	2,177	2,157		(40)		(40)		2,118				75	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		06/01/2007	SCHEDULED REDEMPTION		223	223	221	222		1		1		223				6	10/01/2008	1
31371G-AG-5	FED NATL MTG ASSOC #251207		06/01/2007	SCHEDULED REDEMPTION		199	199	203	199						199				5	08/01/2007	1
31371G-EK-2	FED NATL MTG ASSOC #251338		06/01/2007	SCHEDULED REDEMPTION		19,481	19,481	19,607	19,563		(81)		(81)		19,481				605	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		06/01/2007	SCHEDULED REDEMPTION		3,660	3,660	3,544	3,552		109		109		3,660				97	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		06/01/2007	SCHEDULED REDEMPTION		181	181	174	174		7		7		181				6	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		06/01/2007	SCHEDULED REDEMPTION		1,836	1,836	1,778	1,782		55		55		1,836				54	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		06/01/2007	SCHEDULED REDEMPTION		3,510	3,510	3,398	3,412		98		98		3,510				98	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		06/01/2007	SCHEDULED REDEMPTION		2,314	2,314	2,296	2,301		12		12		2,314				66	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		06/01/2007	SCHEDULED REDEMPTION		303	303	300	301		2		2		303				9	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		06/01/2007	SCHEDULED REDEMPTION		6,083	6,083	5,889	5,911		171		171		6,083				175	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2007	SCHEDULED REDEMPTION		10,806	10,806	10,462	10,484		322		322		10,806				299	07/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371H-2C-1	FED NATL MTG ASSOC #252871		06/01/2007	SCHEDULED REDEMPTION		3,571	3,571	3,600	3,568		3		3		3,571				125	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		06/01/2007	SCHEDULED REDEMPTION		352	352	347	347		5		5		352				12	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		06/01/2007	SCHEDULED REDEMPTION		92	92	95	96		(4)		(4)		92				3	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2007	SCHEDULED REDEMPTION		739	739	729	729		10		10		739				26	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		06/01/2007	SCHEDULED REDEMPTION		6,513	6,513	6,578	6,559		(47)		(47)		6,513				247	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		06/01/2007	SCHEDULED REDEMPTION		3,314	3,314	3,391	3,403		(90)		(90)		3,314				117	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2007	SCHEDULED REDEMPTION		536	536	568	578		(42)		(42)		536				21	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2007	SCHEDULED REDEMPTION		2,042	2,042	2,162	2,209		(167)		(167)		2,042				79	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		06/01/2007	SCHEDULED REDEMPTION		202	202	206	204		(2)		(2)		202				7	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		06/01/2007	SCHEDULED REDEMPTION		1,230	1,230	1,258	1,261		(31)		(31)		1,230				42	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		06/01/2007	SCHEDULED REDEMPTION		56	56	57	56		(1)		(1)		56				2	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2007	SCHEDULED REDEMPTION		5,242	5,242	5,551	5,641		(399)		(399)		5,242				219	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2007	SCHEDULED REDEMPTION		2,608	2,608	2,653	2,633		(25)		(25)		2,608				83	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2007	SCHEDULED REDEMPTION		304	304	322	320		(16)		(16)		304				13	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		06/01/2007	SCHEDULED REDEMPTION		1,081	1,081	1,102	1,081						1,081				39	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2007	SCHEDULED REDEMPTION		18,150	18,150	18,607	18,634		(485)		(485)		18,150				643	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2007	SCHEDULED REDEMPTION		658	658	683	686		(28)		(28)		658				25	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		06/01/2007	SCHEDULED REDEMPTION		1,604	1,604	1,659	1,650		(46)		(46)		1,604				40	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2007	SCHEDULED REDEMPTION		6,647	6,647	6,435	6,450		197		197		6,647				182	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		06/01/2007	SCHEDULED REDEMPTION		237	237	246	250		(13)		(13)		237				9	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		06/01/2007	SCHEDULED REDEMPTION		18,247	18,247	18,507	18,541		(294)		(294)		18,247				578	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2007	SCHEDULED REDEMPTION		6,017	6,017	5,825	5,840		176		176		6,017				172	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2007	SCHEDULED REDEMPTION		1,478	1,478	1,431	1,435		43		43		1,478				41	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2007	SCHEDULED REDEMPTION		23,865	23,865	24,397	24,415		(550)		(550)		23,865				808	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2007	SCHEDULED REDEMPTION		8,256	8,256	7,993	8,023		233		233		8,256				238	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		06/01/2007	SCHEDULED REDEMPTION		7,264	7,264	7,369	7,357		(93)		(93)		7,264				264	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2007	SCHEDULED REDEMPTION		4,976	4,976	4,818	4,840		136		136		4,976				141	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		06/01/2007	SCHEDULED REDEMPTION		10,232	10,232	10,741	10,690		(459)		(459)		10,232				291	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2007	SCHEDULED REDEMPTION		43	43	45	44		(1)		(1)		43				2	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		06/01/2007	SCHEDULED REDEMPTION		24,794	24,794	25,332	25,240		(446)		(446)		24,794				783	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		06/01/2007	SCHEDULED REDEMPTION		53,120	53,120	55,763	55,540		(2,420)		(2,420)		53,120				1,485	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2007	SCHEDULED REDEMPTION		5,769	5,769	5,587	5,618		151		151		5,769				163	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2007	SCHEDULED REDEMPTION		7,781	7,781	7,535	7,582		199		199		7,781				223	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		06/01/2007	SCHEDULED REDEMPTION		1,471	1,471	1,504	1,495		(23)		(23)		1,471				47	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2007	SCHEDULED REDEMPTION		2,312	2,312	2,383	2,380		(69)		(69)		2,312				72	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2007	SCHEDULED REDEMPTION		6,420	6,420	6,215	6,264		156		156		6,420				182	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2007	SCHEDULED REDEMPTION		6,296	6,296	6,097	6,148		148		148		6,296				180	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2007	SCHEDULED REDEMPTION		12,557	12,557	12,158	12,281		277		277		12,557				360	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		06/01/2007	SCHEDULED REDEMPTION		6,347	6,347	6,301	6,303		44		44		6,347				167	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2007	SCHEDULED REDEMPTION		11,282	11,282	10,924	11,046		236		236		11,282				322	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		06/01/2007	SCHEDULED REDEMPTION		8,861	8,861	9,096	9,065		(204)		(204)		8,861				209	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		06/01/2007	SCHEDULED REDEMPTION		1,302	1,302	1,288	1,289		13		13		1,302				42	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2007	SCHEDULED REDEMPTION		45,080	45,080	45,361	45,358		(278)		(278)		45,080				1,160	03/01/2033	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2007	SCHEDULED REDEMPTION		588	588	600	598		(11)		(11)		588				15	03/01/2018	1
31371K-5U-1	FED NATL MTG ASSOC #254759		06/01/2007	SCHEDULED REDEMPTION		2,701	2,701	2,740	2,733		(31)		(31)		2,701				57	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		06/01/2007	SCHEDULED REDEMPTION		25,681	25,681	25,584	25,590		90		90		25,681				608	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		06/01/2007	SCHEDULED REDEMPTION		11,339	11,339	11,744	11,725		(386)		(386)		11,339				355	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		06/01/2007	SCHEDULED REDEMPTION		3,966	3,966	3,968	3,968		(2)		(2)		3,966				116	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		06/01/2007	SCHEDULED REDEMPTION		30,237	30,237	28,527	28,835		1,402		1,402		30,237				577	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		06/01/2007	SCHEDULED REDEMPTION		24,053	24,053	24,697	24,650		(597)		(597)		24,053				561	05/01/2019	1
31371L-PL-7	FED NATL MTG ASSOC #255227		06/01/2007	SCHEDULED REDEMPTION		1,788	1,788	1,814	1,810		(22)		(22)		1,788				38	05/01/2019	1
31371L-PP-8	FED NATL MTG ASSOC #255230		06/01/2007	SCHEDULED REDEMPTION		11,090	11,090	10,665	10,719		371		371		11,090				262	06/01/2034	1
31371L-2N-8	FED NATL MTG ASSOC #255581		06/01/2007	SCHEDULED REDEMPTION		6,471	6,471	6,661	6,652		(182)		(182)		6,471				180	02/01/2035	1
31371L-2Q-1	FED NATL MTG ASSOC #255583		06/01/2007	SCHEDULED REDEMPTION		3,658	3,658	3,781	3,766		(107)		(107)		3,658				97	01/01/2020	1
31371L-5P-0	FED NATL MTG ASSOC #255654		06/01/2007	SCHEDULED REDEMPTION		4,906	4,906	4,568	4,581		326		326		4,906				97	02/01/2035	1
31371L-6A-2	FED NATL MTG ASSOC #255665		06/01/2007	SCHEDULED REDEMPTION		67,711	67,711	68,254	68,228		(517)		(517)		67,711				1,428	04/01/2020	1
31371L-6E-4	FED NATL MTG ASSOC #255669		06/01/2007	SCHEDULED REDEMPTION		19,250	19,250	17,508	17,549		1,700		1,700		19,250				409	02/01/2035	1
31371M-AC-1	FED NATL MTG ASSOC #255703		06/01/2007	SCHEDULED REDEMPTION		18,744	18,744	17,450	17,499		1,245		1,245		18,744				382	04/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		06/01/2007	SCHEDULED REDEMPTION		8,131	8,131	8,386	8,378		(247)		(247)		8,131				261	04/01/2035	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)
31371M-DJ-3	FED NATL MTG ASSOC #255805		06/01/2007	SCHEDULED REDEMPTION		1,800	1,800	1,821	1,820		(20)		(20)		1,800				38	08/01/2020	1
31371M-F8-5	FED NATL MTG ASSOC #255891		06/01/2007	SCHEDULED REDEMPTION		2,508	2,508	2,575	2,570		(63)		(63)		2,508				59	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2007	SCHEDULED REDEMPTION		3,807	3,807	3,892	3,886		(79)		(79)		3,807				94	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2007	SCHEDULED REDEMPTION		460,957	460,957	454,043	454,564		6,393		6,393		460,957				11,868	02/01/2036	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		06/01/2007	SCHEDULED REDEMPTION		56,054	56,054	57,748	57,718		(1,664)		(1,664)		56,054				1,605	10/01/2021	1
31371N-EW-1	FED NATL MTG ASSOC #256749		05/11/2007	BARCLAYS BANK		4,025,402	4,000,400	3,952,391	3,950,738		1,653		1,653		3,952,391		73,011	73,011		06/01/2037	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		06/01/2007	SCHEDULED REDEMPTION		27,291	27,291	28,650	27,947		(656)		(656)		27,291				771	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		06/01/2007	SCHEDULED REDEMPTION		3,428	3,428	3,599	3,525		(96)		(96)		3,428				97	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		06/01/2007	SCHEDULED REDEMPTION		341	341	348	350		(9)		(9)		341				14	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		06/01/2007	SCHEDULED REDEMPTION		184	184	187	189		(5)		(5)		184				7	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		06/01/2007	SCHEDULED REDEMPTION		293,176	293,176	301,341	297,616		(4,440)		(4,440)		293,176				7,642	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		06/01/2007	SCHEDULED REDEMPTION		3,561	3,561	3,534	3,549		12		12		3,561				101	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		06/01/2007	SCHEDULED REDEMPTION		14,018	14,018	13,955	13,986		32		32		14,018				464	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		06/01/2007	SCHEDULED REDEMPTION		10,337	10,337	10,521	10,378		(40)		(40)		10,337				360	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		06/01/2007	SCHEDULED REDEMPTION		4,579	4,579	4,661	4,664		(85)		(85)		4,579				152	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		06/01/2007	SCHEDULED REDEMPTION		92	92	91	91		2		2		92				3	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		06/01/2007	SCHEDULED REDEMPTION		83	83	87	87		(4)		(4)		83				3	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		06/01/2007	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				3	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2007	SCHEDULED REDEMPTION		81	81	86	85		(4)		(4)		81				3	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		06/01/2007	SCHEDULED REDEMPTION		4,005	4,005	4,204	4,155		(150)		(150)		4,005				113	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		06/01/2007	SCHEDULED REDEMPTION		615	615	606	605		11		11		615				20	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		06/01/2007	SCHEDULED REDEMPTION		2,792	2,792	2,770	2,777		15		15		2,792				79	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		06/01/2007	SCHEDULED REDEMPTION		1,554	1,554	1,581	1,587		(33)		(33)		1,554				52	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		06/01/2007	SCHEDULED REDEMPTION		2,598	2,598	2,619	2,618		(20)		(20)		2,598				95	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		06/01/2007	SCHEDULED REDEMPTION		237	237	243	243		(6)		(6)		237				8	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		06/01/2007	SCHEDULED REDEMPTION		1,545	1,545	1,601	1,597		(52)		(52)		1,545				48	07/01/2029	1
31375E-U9-0	FED NATL MTG ASSOC #332808		06/01/2007	SCHEDULED REDEMPTION		8,353	8,353	8,592	8,367		(14)		(14)		8,353				289	05/01/2009	1
31375M-XC-2	FED NATL MTG ASSOC #339175		06/01/2007	SCHEDULED REDEMPTION		1,169	1,169	1,086	1,102		67		67		1,169				31	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		06/01/2007	SCHEDULED REDEMPTION		707	707	657	667		40		40		707				20	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		06/01/2007	SCHEDULED REDEMPTION		90,255	90,255	94,746	92,991		(2,736)		(2,736)		90,255				2,511	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		06/01/2007	SCHEDULED REDEMPTION		27,874	27,874	28,753	28,155		(280)		(280)		27,874				981	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		06/01/2007	SCHEDULED REDEMPTION		53,871	53,871	56,552	56,304		(2,433)		(2,433)		53,871				1,582	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		06/01/2007	SCHEDULED REDEMPTION		27,874	27,874	26,725	26,771		1,103		1,103		27,874				671	06/01/2020	1
31376K-SQ-0	FED NATL MTG ASSOC #357927		06/01/2007	SCHEDULED REDEMPTION		579	579	586	586		(6)		(6)		579				12	07/01/2020	1
31376K-T5-5	FED NATL MTG ASSOC #357972		06/01/2007	SCHEDULED REDEMPTION		171	171	155	156		15		15		171				4	08/01/2035	1
31376T-BV-8	FED NATL MTG ASSOC #364652		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2007	SCHEDULED REDEMPTION		4,242	4,242	4,209	4,218		24		24		4,242				118	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		06/01/2007	SCHEDULED REDEMPTION		892	892	857	858		34		34		892				27	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		06/01/2007	SCHEDULED REDEMPTION		521	521	511	513		8		8		521				16	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		06/01/2007	SCHEDULED REDEMPTION		10,632	10,632	10,654	10,736		(104)		(104)		10,632				396	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		06/01/2007	SCHEDULED REDEMPTION		1,102	1,102	1,109	1,106		(4)		(4)		1,102				34	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		06/01/2007	SCHEDULED REDEMPTION		616	616	642	641		(25)		(25)		616				18	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		06/01/2007	SCHEDULED REDEMPTION		1,532	1,532	1,557	1,551		(19)		(19)		1,532				40	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		06/01/2007	SCHEDULED REDEMPTION		1,688	1,688	1,697	1,694		(6)		(6)		1,688				52	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		06/01/2007	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		06/01/2007	SCHEDULED REDEMPTION		1,965	1,965	2,022	2,014		(49)		(49)		1,965				70	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		06/01/2007	SCHEDULED REDEMPTION		10,976	10,976	11,042	11,018		(42)		(42)		10,976				328	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		06/01/2007	SCHEDULED REDEMPTION		1,638	1,638	1,647	1,643		(5)		(5)		1,638				50	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		06/01/2007	SCHEDULED REDEMPTION		1,116	1,116	1,123	1,120		(4)		(4)		1,116				34	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2007	SCHEDULED REDEMPTION		3,790	3,790	3,761	3,771		19		19		3,790				105	07/01/2013	1
31380A-VM-1	FED NATL MTG ASSOC #434520		04/01/2007	SCHEDULED REDEMPTION		1,082	1,082	1,088	1,085		(3)		(3)		1,082				15	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		06/01/2007	SCHEDULED REDEMPTION		742	742	773	773		(31)		(31)		742				24	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		06/01/2007	SCHEDULED REDEMPTION		4,302	4,302	4,327	4,318		(16)		(16)		4,302				131	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		06/01/2007	SCHEDULED REDEMPTION		326	326	339	339		(13)		(13)		326				11	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		06/01/2007	SCHEDULED REDEMPTION		3,266	3,266	3,286	3,277		(11)		(11)		3,266				101	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		06/01/2007	SCHEDULED REDEMPTION		1,012	1,012	1,018	1,017		(4)		(4)		1,012				31	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		06/01/2007	SCHEDULED REDEMPTION		6,895	6,895	6,675	6,690		205		205		6,895				199	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		06/01/2007	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				1	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)
31380L-BP-2	FED NATL MTG ASSOC #442946		06/01/2007	SCHEDULED REDEMPTION		32,728	32,728	33,147	33,048		(320)		(320)		32,728				889	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		06/01/2007	SCHEDULED REDEMPTION		378	378	383	382		(3)		(3)		378				12	10/01/2028	1
31380L-B5-6	FED NATL MTG ASSOC #442960		06/01/2007	SCHEDULED REDEMPTION		517	517	523	521		(5)		(5)		517				16	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		06/01/2007	SCHEDULED REDEMPTION		1,953	1,953	1,948	1,948		4		4		1,953				62	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		06/01/2007	SCHEDULED REDEMPTION		3,132	3,132	3,149	3,146		(14)		(14)		3,132				101	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		06/01/2007	SCHEDULED REDEMPTION		3,636	3,636	3,683	3,676		(40)		(40)		3,636				100	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		06/01/2007	SCHEDULED REDEMPTION		261	261	263	262		(1)		(1)		261				8	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		06/01/2007	SCHEDULED REDEMPTION		792	792	761	762		30		30		792				27	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		06/01/2007	SCHEDULED REDEMPTION		1,373	1,373	1,362	1,365		7		7		1,373				38	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		06/01/2007	SCHEDULED REDEMPTION		493	493	518	520		(27)		(27)		493				15	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		06/01/2007	SCHEDULED REDEMPTION		4,098	4,098	4,120	4,117		(19)		(19)		4,098				133	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		06/01/2007	SCHEDULED REDEMPTION		56	56	56	55		1		1		56				2	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		06/01/2007	SCHEDULED REDEMPTION		1,864	1,864	1,746	1,793		71		71		1,864				53	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		06/01/2007	SCHEDULED REDEMPTION		1,808	1,808	1,898	1,885		(77)		(77)		1,808				49	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		06/01/2007	SCHEDULED REDEMPTION		5,422	5,422	5,534	5,498		(75)		(75)		5,422				179	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		06/01/2007	SCHEDULED REDEMPTION		374	374	393	393		(18)		(18)		374				12	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		06/01/2007	SCHEDULED REDEMPTION		72	72	72	72						72				2	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		06/01/2007	SCHEDULED REDEMPTION		574	574	570	571		3		3		574				16	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		06/01/2007	SCHEDULED REDEMPTION		1,517	1,517	1,526	1,526		(8)		(8)		1,517				47	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		06/01/2007	SCHEDULED REDEMPTION		343	343	343	343						343				10	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		06/01/2007	SCHEDULED REDEMPTION		8,149	8,149	8,440	8,422		(273)		(273)		8,149				262	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		06/01/2007	SCHEDULED REDEMPTION		936	936	976	975		(39)		(39)		936				27	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		06/01/2007	SCHEDULED REDEMPTION		217	217	217	217						217				7	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		06/01/2007	SCHEDULED REDEMPTION		2,473	2,473	2,317	2,376		97		97		2,473				72	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		06/01/2007	SCHEDULED REDEMPTION		118	118	113	113		5		5		118				4	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		06/01/2007	SCHEDULED REDEMPTION		2,427	2,427	2,550	2,541		(114)		(114)		2,427				79	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		06/01/2007	SCHEDULED REDEMPTION		1,024	1,024	1,009	1,009		15		15		1,024				36	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		06/01/2007	SCHEDULED REDEMPTION		1,162	1,162	1,147	1,147		15		15		1,162				41	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		06/01/2007	SCHEDULED REDEMPTION		83	83	80	80		3		3		83				3	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		06/01/2007	SCHEDULED REDEMPTION		78	78	76	76		3		3		78				3	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		06/01/2007	SCHEDULED REDEMPTION		1,844	1,844	1,901	1,900		(56)		(56)		1,844				52	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		06/01/2007	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		06/01/2007	SCHEDULED REDEMPTION		218	218	209	210		8		8		218				7	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		06/01/2007	SCHEDULED REDEMPTION		161	161	159	160		1		1		161				5	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		06/01/2007	SCHEDULED REDEMPTION		402	402	399	400		2		2		402				11	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		06/01/2007	SCHEDULED REDEMPTION		441	441	438	439		3		3		441				13	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		06/01/2007	SCHEDULED REDEMPTION		186	186	184	185		1		1		186				5	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		06/01/2007	SCHEDULED REDEMPTION		291	291	288	288		3		3		291				10	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		06/01/2007	SCHEDULED REDEMPTION		35	35	34	35						35				1	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		06/01/2007	SCHEDULED REDEMPTION		51	51	50	50						51				1	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		06/01/2007	SCHEDULED REDEMPTION		226	226	219	219		7		7		226				7	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		06/01/2007	SCHEDULED REDEMPTION		1,501	1,501	1,447	1,448		53		53		1,501				52	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		06/01/2007	SCHEDULED REDEMPTION		342	342	330	330		12		12		342				11	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		06/01/2007	SCHEDULED REDEMPTION		14,773	14,773	14,593	14,630		143		143		14,773				553	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		06/01/2007	SCHEDULED REDEMPTION		772	772	742	742		30		30		772				22	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		06/01/2007	SCHEDULED REDEMPTION		66	66	64	64		2		2		66				2	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		06/01/2007	SCHEDULED REDEMPTION		324	324	320	321		3		3		324				9	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		06/01/2007	SCHEDULED REDEMPTION		3,427	3,427	3,401	3,408		19		19		3,427				100	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		06/01/2007	SCHEDULED REDEMPTION		2,336	2,336	2,317	2,324		12		12		2,336				66	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		06/01/2007	SCHEDULED REDEMPTION		21	21	20	20						21				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		06/01/2007	SCHEDULED REDEMPTION		111	111	109	110		1		1		111				4	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		06/01/2007	SCHEDULED REDEMPTION		442	442	439	440		3		3		442				12	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		06/01/2007	SCHEDULED REDEMPTION		3,467	3,467	3,438	3,447		20		20		3,467				99	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		06/01/2007	SCHEDULED REDEMPTION		5,063	5,063	5,020	5,032		31		31		5,063				127	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		06/01/2007	SCHEDULED REDEMPTION		152	152	147	147		5		5		152				5	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		06/01/2007	SCHEDULED REDEMPTION		261	261	251	252		9		9		261				9	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		06/01/2007	SCHEDULED REDEMPTION		89	89	86	86		3		3		89				3	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		06/01/2007	SCHEDULED REDEMPTION		1,115	1,115	1,154	1,150		(35)		(35)		1,115				30	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)
31383S-Z3-7	FED NATL MTG ASSOC #512062		06/01/2007	SCHEDULED REDEMPTION		1,147	1,147	1,157	1,155		(8)		(8)		1,147				42	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		06/01/2007	SCHEDULED REDEMPTION		41	41	41	41						41				2	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		06/01/2007	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				1	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		06/01/2007	SCHEDULED REDEMPTION		4	4	5	4						4					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		06/01/2007	SCHEDULED REDEMPTION		80	80	77	77		3		3		80				3	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		06/01/2007	SCHEDULED REDEMPTION		370	370	355	355		15		15		370				11	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		06/01/2007	SCHEDULED REDEMPTION		50	50	48	48		2		2		50				2	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		06/01/2007	SCHEDULED REDEMPTION		77	77	76	77						77				3	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		06/01/2007	SCHEDULED REDEMPTION		511	511	520	517		(6)		(6)		511				17	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		06/01/2007	SCHEDULED REDEMPTION		3,818	3,818	3,771	3,771		47		47		3,818				143	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		06/01/2007	SCHEDULED REDEMPTION		19	19	19	19		1		1		19				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		06/01/2007	SCHEDULED REDEMPTION		89	89	91	89						89				3	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		06/01/2007	SCHEDULED REDEMPTION		409	409	419	407		2		2		409				13	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		06/01/2007	SCHEDULED REDEMPTION		56	56	56	56		1		1		56				2	11/01/2029	1
31384E-L8-1	FED NATL MTG ASSOC #521551		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31384F-FX-0	FED NATL MTG ASSOC #522282		06/01/2007	SCHEDULED REDEMPTION		116	116	119	119		(3)		(3)		116				4	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		06/01/2007	SCHEDULED REDEMPTION		60	60	62	62		(3)		(3)		60				2	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		06/01/2007	SCHEDULED REDEMPTION		74	74	77	78		(5)		(5)		74				3	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		06/01/2007	SCHEDULED REDEMPTION		13,173	13,173	13,243	13,243		(70)		(70)		13,173				440	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		06/01/2007	SCHEDULED REDEMPTION		114	114	118	121		(8)		(8)		114				4	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		06/01/2007	SCHEDULED REDEMPTION		1,062	1,062	1,072	1,070		(8)		(8)		1,062				40	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		06/01/2007	SCHEDULED REDEMPTION		428	428	425	426		2		2		428				12	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		06/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,599	1,599		(10)		(10)		1,589				60	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		06/01/2007	SCHEDULED REDEMPTION		316	316	317	317		(2)		(2)		316				12	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		06/01/2007	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				2	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		06/01/2007	SCHEDULED REDEMPTION		876	876	884	884		(8)		(8)		876				33	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-JZ-9	FED NATL MTG ASSOC #529580		06/01/2007	SCHEDULED REDEMPTION		373	373	376	372						373				13	04/01/2015	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		06/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/01/2015	1
31384Q-RH-8	FED NATL MTG ASSOC #530688		06/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2030	1
31384R-AX-9	FED NATL MTG ASSOC #531122		06/01/2007	SCHEDULED REDEMPTION		29	29	30	29						29				1	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		06/01/2007	SCHEDULED REDEMPTION		1,027	1,027	1,054	1,052		(25)		(25)		1,027				32	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		06/01/2007	SCHEDULED REDEMPTION		110	110	111	110						110				4	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		06/01/2007	SCHEDULED REDEMPTION		49	49	49	49		1		1		49				2	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		06/01/2007	SCHEDULED REDEMPTION		511	511	521	512						511				19	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		06/01/2007	SCHEDULED REDEMPTION		2,299	2,299	2,338	2,315		(16)		(16)		2,299				76	04/01/2016	1
31384T-AS-6	FED NATL MTG ASSOC #532917		06/01/2007	SCHEDULED REDEMPTION		41	41	42	43		(1)		(1)		41				2	04/01/2030	1
31384T-FN-2	FED NATL MTG ASSOC #533073		06/01/2007	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		06/01/2007	SCHEDULED REDEMPTION		440	440	427	430		10		10		440				14	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		06/01/2007	SCHEDULED REDEMPTION		271	271	273	271						271				10	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		06/01/2007	SCHEDULED REDEMPTION		60	60	61	60						60				2	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		06/01/2007	SCHEDULED REDEMPTION		370	370	377	370						370				13	04/01/2015	1
31384U-B6-0	FED NATL MTG ASSOC #533861		05/01/2007	SCHEDULED REDEMPTION		7,756	7,756	7,676	7,675		82		82		7,756				242	03/01/2030	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2007	SCHEDULED REDEMPTION		608	608	613	612		(5)		(5)		608				23	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		06/01/2007	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		06/01/2007	SCHEDULED REDEMPTION		3	3	3	4						3					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		06/01/2007	SCHEDULED REDEMPTION		1,119	1,119	1,166	1,163		(44)		(44)		1,119				37	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		06/01/2007	SCHEDULED REDEMPTION		1,836	1,836	1,906	1,916		(80)		(80)		1,836				69	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		06/01/2007	SCHEDULED REDEMPTION		2,512	2,512	2,608	2,616		(104)		(104)		2,512				91	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		06/01/2007	SCHEDULED REDEMPTION		1,162	1,162	1,207	1,212		(50)		(50)		1,162				44	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2007	SCHEDULED REDEMPTION		498	498	527	530		(32)		(32)		498				20	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		06/01/2007	SCHEDULED REDEMPTION		1,630	1,630	1,611	1,612		18		18		1,630				51	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		06/01/2007	SCHEDULED REDEMPTION		1,030	1,030	1,070	1,091		(61)		(61)		1,030				40	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2007	SCHEDULED REDEMPTION		801	801	848	846		(45)		(45)		801				32	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		06/01/2007	SCHEDULED REDEMPTION		468	468	476	473		(5)		(5)		468				15	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2007	SCHEDULED REDEMPTION		31,447	31,447	31,993	31,760		(313)		(313)		31,447				1,043	10/01/2015	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)
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2007	SCHEDULED REDEMPTION		1,225	1,225	1,256	1,257		(32)		(32)		1,225				40	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		06/01/2007	SCHEDULED REDEMPTION		2,947	2,947	3,069	3,060		(113)		(113)		2,947				97	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2007	SCHEDULED REDEMPTION		1,214	1,214	1,231	1,230		(17)		(17)		1,214				40	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		06/01/2007	SCHEDULED REDEMPTION		3,580	3,580	3,630	3,649		(70)		(70)		3,580				114	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2007	SCHEDULED REDEMPTION		10,963	10,963	11,138	11,079		(117)		(117)		10,963				340	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		06/01/2007	SCHEDULED REDEMPTION		48	48	50	51		(2)		(2)		48				2	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		06/01/2007	SCHEDULED REDEMPTION		1,109	1,109	1,106	1,106		2		2		1,109				33	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		06/01/2007	SCHEDULED REDEMPTION		2,522	2,522	2,650	2,649		(127)		(127)		2,522				77	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		06/01/2007	SCHEDULED REDEMPTION		52	52	55	55		(3)		(3)		52				2	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		06/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2007	SCHEDULED REDEMPTION		149	149	150	150		(1)		(1)		149				6	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		06/01/2007	SCHEDULED REDEMPTION		448	448	457	448						448				16	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		06/01/2007	SCHEDULED REDEMPTION		7,950	7,950	8,255	8,431		(482)		(482)		7,950				318	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		06/01/2007	SCHEDULED REDEMPTION		5	5	5	6						5					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		06/01/2007	SCHEDULED REDEMPTION		15,381	15,381	15,758	15,764		(384)		(384)		15,381				574	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		06/01/2007	SCHEDULED REDEMPTION		120	120	125	127		(7)		(7)		120				4	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		06/01/2007	SCHEDULED REDEMPTION		299	299	302	301		(2)		(2)		299				11	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		06/01/2007	SCHEDULED REDEMPTION		1,470	1,470	1,527	1,537		(67)		(67)		1,470				59	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		06/01/2007	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		06/01/2007	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		06/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				3	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		06/01/2007	SCHEDULED REDEMPTION		679	679	692	679						679				24	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		06/01/2007	SCHEDULED REDEMPTION		544	544	565	586		(42)		(42)		544				21	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2007	SCHEDULED REDEMPTION		126	126	131	133		(7)		(7)		126				5	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		06/01/2007	SCHEDULED REDEMPTION		17,656	17,656	18,534	18,438		(782)		(782)		17,656				481	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		06/01/2007	SCHEDULED REDEMPTION		3,450	3,450	3,622	3,606		(156)		(156)		3,450				93	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		06/01/2007	SCHEDULED REDEMPTION		1,076	1,076	1,097	1,076						1,076				38	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		06/01/2007	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		06/01/2007	SCHEDULED REDEMPTION		682	682	695	682						682				24	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		06/01/2007	SCHEDULED REDEMPTION		1,490	1,490	1,547	1,592		(102)		(102)		1,490				50	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		06/01/2007	SCHEDULED REDEMPTION		27	27	28	29		(1)		(1)		27				1	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		06/01/2007	SCHEDULED REDEMPTION		632	632	644	632						632				22	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		06/01/2007	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				2	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		06/01/2007	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2007	SCHEDULED REDEMPTION		161	161	170	169		(9)		(9)		161				6	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		06/01/2007	SCHEDULED REDEMPTION		50	50	52	54		(4)		(4)		50				2	07/01/2030	1
31385F-PH-3	FED NATL MTG ASSOC #543224		05/01/2007	SCHEDULED REDEMPTION		10,299	10,299	10,695	10,824		(525)		(525)		10,299				343	08/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		06/01/2007	SCHEDULED REDEMPTION		990	990	1,010	991						990				35	07/01/2015	1
31385F-6Y-7	FED NATL MTG ASSOC #543687		06/01/2007	SCHEDULED REDEMPTION		225	225	227	227		(2)		(2)		225				8	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		06/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		06/01/2007	SCHEDULED REDEMPTION		428	428	454	454		(26)		(26)		428				18	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		06/01/2007	SCHEDULED REDEMPTION		188	188	195	202		(15)		(15)		188				7	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		06/01/2007	SCHEDULED REDEMPTION		1,789	1,789	1,823	1,789		(1)		(1)		1,789				63	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		06/01/2007	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		06/01/2007	SCHEDULED REDEMPTION		2,330	2,330	2,420	2,370		(40)		(40)		2,330				72	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2007	SCHEDULED REDEMPTION		1,354	1,354	1,388	1,388		(34)		(34)		1,354				48	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		06/01/2007	SCHEDULED REDEMPTION		1,101	1,101	1,117	1,116		(15)		(15)		1,101				40	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		06/01/2007	SCHEDULED REDEMPTION		3,302	3,302	3,435	3,417		(115)		(115)		3,302				96	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		06/01/2007	SCHEDULED REDEMPTION		528	528	541	538		(10)		(10)		528				17	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		06/01/2007	SCHEDULED REDEMPTION		123,427	123,427	126,357	126,017		(2,590)		(2,590)		123,427				4,021	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2007	SCHEDULED REDEMPTION		39,161	39,161	40,990	40,815		(1,654)		(1,654)		39,161				1,110	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		06/01/2007	SCHEDULED REDEMPTION		7,594	7,594	7,791	7,781		(188)		(188)		7,594				242	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		06/01/2007	SCHEDULED REDEMPTION		2,095	2,095	2,138	2,136		(41)		(41)		2,095				63	07/01/2032	1
31385J-LC-0	FED NATL MTG ASSOC #545823		06/01/2007	SCHEDULED REDEMPTION		291	291	295	295		(4)		(4)		291				8	08/01/2017	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2007	SCHEDULED REDEMPTION		336	336	348	347		(11)		(11)		336				9	09/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		06/01/2007	SCHEDULED REDEMPTION		128	128	133	133		(4)		(4)		128				4	07/01/2032	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)
31385J-NQ-7	FED NATL MTG ASSOC #545899		06/01/2007	SCHEDULED REDEMPTION		1,256	1,256	1,281	1,278		(22)		(22)		1,256				33	09/01/2017	1
31385J-U7-1	FED NATL MTG ASSOC #546106		06/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(2)		(2)		36				1	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		06/01/2007	SCHEDULED REDEMPTION		831	831	844	842		(11)		(11)		831				22	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		06/01/2007	SCHEDULED REDEMPTION		200	200	204	202		(1)		(1)		200				7	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		06/01/2007	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				3	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		06/01/2007	SCHEDULED REDEMPTION		112	112	116	118		(6)		(6)		112				4	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		06/01/2007	SCHEDULED REDEMPTION		870	870	887	871						870				31	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		06/01/2007	SCHEDULED REDEMPTION		91	91	94	97		(6)		(6)		91				3	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		06/01/2007	SCHEDULED REDEMPTION		29	29	31	31		(2)		(2)		29				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2007	SCHEDULED REDEMPTION		262	262	273	274		(12)		(12)		262				9	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		06/01/2007	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		06/01/2007	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				2	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2007	SCHEDULED REDEMPTION		376	376	395	396		(20)		(20)		376				12	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		06/01/2007	SCHEDULED REDEMPTION		104	104	106	105		(1)		(1)		104				3	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		06/01/2007	SCHEDULED REDEMPTION		131	131	136	140		(9)		(9)		131				5	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2007	SCHEDULED REDEMPTION		2,601	2,601	2,755	2,739		(137)		(137)		2,601				110	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		06/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		06/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		06/01/2007	SCHEDULED REDEMPTION		268	268	278	278		(10)		(10)		268				8	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		06/01/2007	SCHEDULED REDEMPTION		1,892	1,892	1,928	1,892						1,892				67	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		06/01/2007	SCHEDULED REDEMPTION		170	170	177	182		(12)		(12)		170				6	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		06/01/2007	SCHEDULED REDEMPTION		207	207	215	219		(12)		(12)		207				8	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		06/01/2007	SCHEDULED REDEMPTION		618	618	629	624		(6)		(6)		618				20	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		06/01/2007	SCHEDULED REDEMPTION		77	77	78	77						77				3	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		06/01/2007	SCHEDULED REDEMPTION		252	252	262	266		(15)		(15)		252				10	02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		06/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		06/01/2007	SCHEDULED REDEMPTION		198	198	205	210		(12)		(12)		198				8	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		06/01/2007	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		06/01/2007	SCHEDULED REDEMPTION		661	661	689	687		(26)		(26)		661				23	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		06/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					11/01/2030	1
31385W-S9-1	FED NATL MTG ASSOC #555044		06/01/2007	SCHEDULED REDEMPTION		293,937	293,937	300,012	299,378		(5,440)		(5,440)		293,937				7,650	11/01/2017	1
31385W-UQ-0	FED NATL MTG ASSOC #555091		06/01/2007	SCHEDULED REDEMPTION		175,113	175,113	180,418	179,866		(4,753)		(4,753)		175,113				4,585	12/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		06/01/2007	SCHEDULED REDEMPTION		63,271	63,271	66,391	66,117		(2,846)		(2,846)		63,271				1,795	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		06/01/2007	SCHEDULED REDEMPTION		52,916	52,916	55,549	55,318		(2,402)		(2,402)		52,916				1,520	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		06/01/2007	SCHEDULED REDEMPTION		10,001	10,001	10,499	10,457		(456)		(456)		10,001				284	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		06/01/2007	SCHEDULED REDEMPTION		2,481	2,481	2,580	2,572		(92)		(92)		2,481				70	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		06/01/2007	SCHEDULED REDEMPTION		21,634	21,634	22,254	22,224		(590)		(590)		21,634				678	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		06/01/2007	SCHEDULED REDEMPTION		591	591	590	590		1		1		591				18	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2007	SCHEDULED REDEMPTION		232	232	232	232						232				7	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		06/01/2007	SCHEDULED REDEMPTION		137	137	136	136		1		1		137				4	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		06/01/2007	SCHEDULED REDEMPTION		1,344	1,344	1,367	1,355		(11)		(11)		1,344				44	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		06/01/2007	SCHEDULED REDEMPTION		105	105	109	112		(7)		(7)		105				4	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		06/01/2007	SCHEDULED REDEMPTION		31	31	32	31						31				1	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		06/01/2007	SCHEDULED REDEMPTION		402	402	398	396		6		6		402				12	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2007	SCHEDULED REDEMPTION		98	98	100	99		(1)		(1)		98				3	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		06/01/2007	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		06/01/2007	SCHEDULED REDEMPTION		805	805	825	826		(21)		(21)		805				27	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2007	SCHEDULED REDEMPTION		2,782	2,782	2,836	2,783		(1)		(1)		2,782				99	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2007	SCHEDULED REDEMPTION		129,972	129,972	132,490	130,001		(29)		(29)		129,972				4,845	12/01/2015	1
31386C-6A-5	FED NATL MTG ASSOC #559865		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2007	SCHEDULED REDEMPTION		706	706	724	724		(18)		(18)		706				23	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		06/01/2007	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		06/01/2007	SCHEDULED REDEMPTION		64	64	62	62		2		2		64				2	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		06/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		06/01/2007	SCHEDULED REDEMPTION		196	196	200	200		(4)		(4)		196				7	03/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
31386E-SS-8	FED NATL MTG ASSOC #561329		06/01/2007	SCHEDULED REDEMPTION		570	570	585	584		(14)		(14)		570				20	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		06/01/2007	SCHEDULED REDEMPTION		26,139	26,139	26,646	26,146		(6)		(6)		26,139				827	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		06/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		06/01/2007	SCHEDULED REDEMPTION		916	916	933	932		(16)		(16)		916				33	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		06/01/2007	SCHEDULED REDEMPTION		3,004	3,004	3,056	3,029		(24)		(24)		3,004				104	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		06/01/2007	SCHEDULED REDEMPTION		31,139	31,139	32,576	32,494		(1,355)		(1,355)		31,139				1,010	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		06/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		06/01/2007	SCHEDULED REDEMPTION		377	377	383	384		(7)		(7)		377				12	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		06/01/2007	SCHEDULED REDEMPTION		1,074	1,074	1,102	1,117		(43)		(43)		1,074				35	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		06/01/2007	SCHEDULED REDEMPTION		63	63	64	63		(1)		(1)		63				2	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		06/01/2007	SCHEDULED REDEMPTION		935	935	971	981		(46)		(46)		935				36	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		06/01/2007	SCHEDULED REDEMPTION		436	436	443	440		(4)		(4)		436				14	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2007	SCHEDULED REDEMPTION		450	450	461	460		(10)		(10)		450				15	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		06/01/2007	SCHEDULED REDEMPTION		5,496	5,496	5,443	5,417		79		79		5,496				179	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		06/01/2007	SCHEDULED REDEMPTION		388	388	402	405		(17)		(17)		388				15	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		06/01/2007	SCHEDULED REDEMPTION		2,247	2,247	2,283	2,269		(21)		(21)		2,247				69	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		06/01/2007	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		06/01/2007	SCHEDULED REDEMPTION		2,616	2,616	2,595	2,611		5		5		2,616				74	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		06/01/2007	SCHEDULED REDEMPTION		63	63	65	65		(1)		(1)		63				2	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		06/01/2007	SCHEDULED REDEMPTION		42	42	42	42						42				1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		06/01/2007	SCHEDULED REDEMPTION		1,114	1,114	1,139	1,136		(21)		(21)		1,114				35	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		06/01/2007	SCHEDULED REDEMPTION		622	622	634	622						622				22	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		06/01/2007	SCHEDULED REDEMPTION		2,353	2,353	2,399	2,354		(1)		(1)		2,353				83	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		06/01/2007	SCHEDULED REDEMPTION		5,168	5,168	5,250	5,212		(45)		(45)		5,168				159	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2007	SCHEDULED REDEMPTION		1,328	1,328	1,382	1,375		(47)		(47)		1,328				36	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		06/01/2007	SCHEDULED REDEMPTION		254	254	263	262		(9)		(9)		254				10	01/01/2031	1
31386P-US-0	FED NATL MTG ASSOC #569493		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		06/01/2007	SCHEDULED REDEMPTION		565	565	574	569		(4)		(4)		565				19	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		06/01/2007	SCHEDULED REDEMPTION		641	641	678	672		(31)		(31)		641				26	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2007	SCHEDULED REDEMPTION		554	554	564	561		(7)		(7)		554				18	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		06/01/2007	SCHEDULED REDEMPTION		117	117	121	121		(3)		(3)		117				4	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		06/01/2007	SCHEDULED REDEMPTION		712	712	726	712						712				25	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		06/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		06/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		06/01/2007	SCHEDULED REDEMPTION		783	783	776	778		5		5		783				20	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		06/01/2007	SCHEDULED REDEMPTION		476	476	472	475		1		1		476				13	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		06/01/2007	SCHEDULED REDEMPTION		103	103	107	110		(7)		(7)		103				4	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		06/01/2007	SCHEDULED REDEMPTION		1,552	1,552	1,579	1,569		(17)		(17)		1,552				51	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		06/01/2007	SCHEDULED REDEMPTION		1,980	1,980	2,014	1,997		(17)		(17)		1,980				65	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		06/01/2007	SCHEDULED REDEMPTION		209	209	217	216		(7)		(7)		209				8	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		06/01/2007	SCHEDULED REDEMPTION		87,873	87,873	89,384	88,698		(825)		(825)		87,873				2,242	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		06/01/2007	SCHEDULED REDEMPTION		351	351	360	359		(8)		(8)		351				12	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		06/01/2007	SCHEDULED REDEMPTION		186	186	189	188		(3)		(3)		186				5	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		06/01/2007	SCHEDULED REDEMPTION		840	840	816	816		24		24		840				25	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		06/01/2007	SCHEDULED REDEMPTION		1,147	1,147	1,137	1,144		2		2		1,147				33	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2007	SCHEDULED REDEMPTION		1,310	1,310	1,338	1,329		(19)		(19)		1,310				43	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		06/01/2007	SCHEDULED REDEMPTION		2,246	2,246	2,304	2,289		(43)		(43)		2,246				74	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		06/01/2007	SCHEDULED REDEMPTION		3,990	3,990	3,874	3,877		114		114		3,990				115	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2007	SCHEDULED REDEMPTION		12,608	12,608	12,206	12,235		373		373		12,608				375	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		06/01/2007	SCHEDULED REDEMPTION		930	930	903	904		27		27		930				28	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		06/01/2007	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		06/01/2007	SCHEDULED REDEMPTION		602	602	584	585		17		17		602				17	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		06/01/2007	SCHEDULED REDEMPTION		19,816	19,816	20,480	20,371		(555)		(555)		19,816				475	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2007	SCHEDULED REDEMPTION		843	843	875	895		(52)		(52)		843				32	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-F5-3	FED NATL MTG ASSOC #580788		06/01/2007	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		06/01/2007	SCHEDULED REDEMPTION		531	531	546	544		(13)		(13)		531				19	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		06/01/2007	SCHEDULED REDEMPTION		25,075	25,075	26,323	26,209		(1,134)		(1,134)		25,075				701	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		06/01/2007	SCHEDULED REDEMPTION		15,589	15,589	16,359	16,316		(728)		(728)		15,589				505	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		06/01/2007	SCHEDULED REDEMPTION		266	266	277	287		(21)		(21)		266				10	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		06/01/2007	SCHEDULED REDEMPTION		172	172	172	172						172				5	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		06/01/2007	SCHEDULED REDEMPTION		355	355	364	363		(8)		(8)		355				12	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		06/01/2007	SCHEDULED REDEMPTION		739	739	751	746		(7)		(7)		739				23	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		06/01/2007	SCHEDULED REDEMPTION		3,711	3,711	3,770	3,745		(34)		(34)		3,711				114	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		06/01/2007	SCHEDULED REDEMPTION		97	97	99	99		(1)		(1)		97				3	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		06/01/2007	SCHEDULED REDEMPTION		246	246	255	256		(10)		(10)		246				9	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		06/01/2007	SCHEDULED REDEMPTION		6,094	6,094	6,102	6,101		(7)		(7)		6,094				195	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		06/01/2007	SCHEDULED REDEMPTION		3,240	3,240	3,317	3,309		(69)		(69)		3,240				121	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		06/01/2007	SCHEDULED REDEMPTION		113	113	117	118		(6)		(6)		113				4	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		06/01/2007	SCHEDULED REDEMPTION		2,526	2,526	2,567	2,551		(25)		(25)		2,526				78	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		06/01/2007	SCHEDULED REDEMPTION		2,175	2,175	2,206	2,204		(29)		(29)		2,175				73	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		06/01/2007	SCHEDULED REDEMPTION		19	19	20	20						19				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2007	SCHEDULED REDEMPTION		680	680	658	660		20		20		680				19	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		06/01/2007	SCHEDULED REDEMPTION		1,074	1,074	1,076	1,076		(1)		(1)		1,074				33	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		06/01/2007	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				3	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		06/01/2007	SCHEDULED REDEMPTION		4,623	4,623	4,780	4,754		(132)		(132)		4,623				126	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		06/01/2007	SCHEDULED REDEMPTION		10,790	10,790	10,962	10,905		(115)		(115)		10,790				315	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		06/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		06/01/2007	SCHEDULED REDEMPTION		3,662	3,662	3,721	3,695		(33)		(33)		3,662				116	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		06/01/2007	SCHEDULED REDEMPTION		9,513	9,513	9,665	9,597		(84)		(84)		9,513				304	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		06/01/2007	SCHEDULED REDEMPTION		1,126	1,126	1,143	1,136		(10)		(10)		1,126				35	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		06/01/2007	SCHEDULED REDEMPTION		20	20	21	20						20				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		06/01/2007	SCHEDULED REDEMPTION		14,873	14,873	15,399	15,368		(495)		(495)		14,873				482	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		06/01/2007	SCHEDULED REDEMPTION		2,933	2,933	3,079	3,066		(133)		(133)		2,933				79	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		06/01/2007	SCHEDULED REDEMPTION		32	32	33	32						32				1	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		06/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		06/01/2007	SCHEDULED REDEMPTION		175	175	173	173		2		2		175				5	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		06/01/2007	SCHEDULED REDEMPTION		4,288	4,288	4,294	4,293		(5)		(5)		4,288				118	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		06/01/2007	SCHEDULED REDEMPTION		522	522	523	523		(1)		(1)		522				16	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		06/01/2007	SCHEDULED REDEMPTION		1,283	1,283	1,285	1,285		(2)		(2)		1,283				42	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		06/01/2007	SCHEDULED REDEMPTION		5	5	6	6						5					09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		06/01/2007	SCHEDULED REDEMPTION		123	123	125	125		(2)		(2)		123				4	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		06/01/2007	SCHEDULED REDEMPTION		2,376	2,376	2,413	2,398		(23)		(23)		2,376				76	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		06/01/2007	SCHEDULED REDEMPTION		418	418	419	418		(1)		(1)		418				13	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		06/01/2007	SCHEDULED REDEMPTION		2,838	2,838	2,947	3,020		(182)		(182)		2,838				108	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		06/01/2007	SCHEDULED REDEMPTION		163	163	165	164		(2)		(2)		163				5	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		06/01/2007	SCHEDULED REDEMPTION		219	219	227	235		(16)		(16)		219				8	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		06/01/2007	SCHEDULED REDEMPTION		179	179	183	183		(4)		(4)		179				6	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		06/01/2007	SCHEDULED REDEMPTION		39	39	39	39		(1)		(1)		39				1	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		06/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2007	SCHEDULED REDEMPTION		40,706	40,706	43,110	42,496		(1,790)		(1,790)		40,706				1,727	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		06/01/2007	SCHEDULED REDEMPTION		2,547	2,547	2,587	2,572		(26)		(26)		2,547				78	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		06/01/2007	SCHEDULED REDEMPTION		72	72	76	75		(4)		(4)		72				2	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		06/01/2007	SCHEDULED REDEMPTION		42,519	42,519	43,397	43,492		(973)		(973)		42,519				1,590	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		06/01/2007	SCHEDULED REDEMPTION		17,692	17,692	18,572	18,498		(806)		(806)		17,692				488	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		06/01/2007	SCHEDULED REDEMPTION		4,516	4,516	4,466	4,468		48		48		4,516				129	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		06/01/2007	SCHEDULED REDEMPTION		156	156	159	158		(2)		(2)		156				6	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		06/01/2007	SCHEDULED REDEMPTION		4,535	4,535	4,607	4,575		(41)		(41)		4,535				146	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2007	SCHEDULED REDEMPTION		159	159	168	165		(6)		(6)		159				6	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		06/01/2007	SCHEDULED REDEMPTION		578	578	588	586		(8)		(8)		578				20	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		06/01/2007	SCHEDULED REDEMPTION		17,854	17,854	18,314	18,205		(351)		(351)		17,854				558	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		06/01/2007	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2)		102				4	10/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31388P-G3-9	FED NATL MTG ASSOC #610518		06/01/2007	SCHEDULED REDEMPTION		22	22	23	23						22				1	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		06/01/2007	SCHEDULED REDEMPTION		441	441	460	455		(14)		(14)		441				14	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		06/01/2007	SCHEDULED REDEMPTION		162	162	165	165		(3)		(3)		162				6	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		06/01/2007	SCHEDULED REDEMPTION		22,178	22,178	23,282	23,187		(1,009)		(1,009)		22,178				608	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		06/01/2007	SCHEDULED REDEMPTION		2,587	2,587	2,691	2,677		(90)		(90)		2,587				72	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		06/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		06/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		06/01/2007	SCHEDULED REDEMPTION		400	400	401	401						400				12	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		06/01/2007	SCHEDULED REDEMPTION		494	494	511	508		(14)		(14)		494				13	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		06/01/2007	SCHEDULED REDEMPTION		22,721	22,721	23,233	23,210		(489)		(489)		22,721				851	12/01/2031	1
31389B-FS-5	FED NATL MTG ASSOC #620377		06/01/2007	SCHEDULED REDEMPTION		82	82	84	84		(1)		(1)		82				3	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		06/01/2007	SCHEDULED REDEMPTION		2,462	2,462	2,554	2,549		(87)		(87)		2,462				74	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		06/01/2007	SCHEDULED REDEMPTION		1,266	1,266	1,319	1,318		(52)		(52)		1,266				40	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		06/01/2007	SCHEDULED REDEMPTION		66,970	66,970	70,303	70,035		(3,065)		(3,065)		66,970				1,903	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		06/01/2007	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				2	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		06/01/2007	SCHEDULED REDEMPTION		50,831	50,831	51,600	51,513		(683)		(683)		50,831				1,319	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2007	SCHEDULED REDEMPTION		186	186	192	191		(5)		(5)		186				5	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		06/01/2007	SCHEDULED REDEMPTION		422	422	434	433		(10)		(10)		422				10	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		06/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		06/01/2007	SCHEDULED REDEMPTION		5,703	5,703	6,002	5,986		(283)		(283)		5,703				184	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		06/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		06/01/2007	SCHEDULED REDEMPTION		209	209	210	210		(1)		(1)		209				6	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		06/01/2007	SCHEDULED REDEMPTION		7,966	7,966	8,350	8,330		(363)		(363)		7,966				258	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		06/01/2007	SCHEDULED REDEMPTION		200	200	203	202		(2)		(2)		200				7	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		06/01/2007	SCHEDULED REDEMPTION		6,871	6,871	6,858	6,859		12		12		6,871				206	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		06/01/2007	SCHEDULED REDEMPTION		41	41	41	41						41				1	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		06/01/2007	SCHEDULED REDEMPTION		4,045	4,045	4,048	4,048		(3)		(3)		4,045				130	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		06/01/2007	SCHEDULED REDEMPTION		6,608	6,608	6,844	6,831		(224)		(224)		6,608				214	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		06/01/2007	SCHEDULED REDEMPTION		683	683	681	682		2		2		683				21	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		06/01/2007	SCHEDULED REDEMPTION		21,347	21,347	21,610	21,526		(179)		(179)		21,347				800	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		06/01/2007	SCHEDULED REDEMPTION		254	254	259	258		(3)		(3)		254				9	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		06/01/2007	SCHEDULED REDEMPTION		500	500	521	515		(15)		(15)		500				15	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		06/01/2007	SCHEDULED REDEMPTION		8,568	8,568	8,744	8,688		(120)		(120)		8,568				268	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		06/01/2007	SCHEDULED REDEMPTION		494	494	519	518		(23)		(23)		494				15	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		06/01/2007	SCHEDULED REDEMPTION		9,217	9,217	9,674	9,649		(433)		(433)		9,217				298	03/01/2032	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2007	SCHEDULED REDEMPTION		1,290	1,290	1,311	1,308		(17)		(17)		1,290				34	03/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		06/01/2007	SCHEDULED REDEMPTION		77,345	77,345	79,667	79,405		(2,060)		(2,060)		77,345				1,969	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		06/01/2007	SCHEDULED REDEMPTION		10,604	10,604	10,486	10,492		112		112		10,604				290	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		06/01/2007	SCHEDULED REDEMPTION		355	355	367	367		(12)		(12)		355				11	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		06/01/2007	SCHEDULED REDEMPTION		798	798	796	796		3		3		798				26	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		06/01/2007	SCHEDULED REDEMPTION		3,893	3,893	4,047	4,039		(145)		(145)		3,893				116	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		06/01/2007	SCHEDULED REDEMPTION		386	386	402	398		(12)		(12)		386				13	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		06/01/2007	SCHEDULED REDEMPTION		4,358	4,358	4,474	4,461		(103)		(103)		4,358				103	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		06/01/2007	SCHEDULED REDEMPTION		8,888	8,888	8,782	8,787		101		101		8,888				270	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		06/01/2007	SCHEDULED REDEMPTION		5,226	5,226	5,487	5,464		(238)		(238)		5,226				155	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		06/01/2007	SCHEDULED REDEMPTION		2,245	2,245	2,321	2,318		(73)		(73)		2,245				69	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		06/01/2007	SCHEDULED REDEMPTION		4,982	4,982	5,182	5,150		(168)		(168)		4,982				141	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		06/01/2007	SCHEDULED REDEMPTION		908	908	954	958		(50)		(50)		908				28	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		06/01/2007	SCHEDULED REDEMPTION		401	401	397	397		4		4		401				12	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		06/01/2007	SCHEDULED REDEMPTION		5,286	5,286	5,475	5,465		(179)		(179)		5,286				171	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		06/01/2007	SCHEDULED REDEMPTION		308	308	306	306		2		2		308				9	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		06/01/2007	SCHEDULED REDEMPTION		4,758	4,758	4,705	4,708		50		50		4,758				144	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		06/01/2007	SCHEDULED REDEMPTION		16,336	16,336	16,234	16,241		96		96		16,336				530	01/01/2033	1
31390H-SJ-5	FED NATL MTG ASSOC #646821		06/01/2007	SCHEDULED REDEMPTION		997	997	1,028	1,027		(30)		(30)		997				28	05/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		06/01/2007	SCHEDULED REDEMPTION		603	603	623	622		(19)		(19)		603				20	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		06/01/2007	SCHEDULED REDEMPTION		4,093	4,093	4,097	4,097		(4)		(4)		4,093				114	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		06/01/2007	SCHEDULED REDEMPTION		38	38	40	39		(1)		(1)		38				1	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		06/01/2007	SCHEDULED REDEMPTION		353	353	365	365		(12)		(12)		353				11	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		06/01/2007	SCHEDULED REDEMPTION		2,820	2,820	2,963	2,956		(136)		(136)		2,820				91	07/01/2032	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)
31390L-V4-5	FED NATL MTG ASSOC #649635		06/01/2007	SCHEDULED REDEMPTION		8,941	8,941	8,948	8,947		(6)		(6)		8,941				290	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		06/01/2007	SCHEDULED REDEMPTION		53	53	55	55		(1)		(1)		53				2	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		06/01/2007	SCHEDULED REDEMPTION		11,181	11,181	11,758	11,728		(546)		(546)		11,181				341	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		06/01/2007	SCHEDULED REDEMPTION		114	114	119	117		(3)		(3)		114				4	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		06/01/2007	SCHEDULED REDEMPTION		2,354	2,354	2,330	2,331		24		24		2,354				76	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		06/01/2007	SCHEDULED REDEMPTION		4,552	4,552	4,632	4,629		(77)		(77)		4,552				123	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		06/01/2007	SCHEDULED REDEMPTION		324	324	337	336		(12)		(12)		324				10	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		06/01/2007	SCHEDULED REDEMPTION		2,998	2,998	3,112	3,106		(108)		(108)		2,998				87	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		06/01/2007	SCHEDULED REDEMPTION		338	338	335	336		3		3		338				10	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		06/01/2007	SCHEDULED REDEMPTION		603	603	624	623		(20)		(20)		603				20	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		06/01/2007	SCHEDULED REDEMPTION		64	64	63	63						64				2	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		06/01/2007	SCHEDULED REDEMPTION		265	265	276	271		(6)		(6)		265				9	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		06/01/2007	SCHEDULED REDEMPTION		2,300	2,300	2,385	2,381		(80)		(80)		2,300				73	08/01/2032	1
31390Q-R6-4	FED NATL MTG ASSOC #653109		06/01/2007	SCHEDULED REDEMPTION		924	924	938	936		(13)		(13)		924				24	07/01/2017	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		06/01/2007	SCHEDULED REDEMPTION		5,685	5,685	5,956	5,934		(249)		(249)		5,685				184	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		06/01/2007	SCHEDULED REDEMPTION		826	826	816	817		9		9		826				25	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2007	SCHEDULED REDEMPTION		289	289	299	299		(10)		(10)		289				9	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		06/01/2007	SCHEDULED REDEMPTION		427	427	444	437		(10)		(10)		427				14	09/01/2032	1
31390S-MR-9	FED NATL MTG ASSOC #654768		06/01/2007	SCHEDULED REDEMPTION		1,400	1,400	1,422	1,419		(19)		(19)		1,400				37	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		06/01/2007	SCHEDULED REDEMPTION		3,882	3,882	4,038	4,012		(130)		(130)		3,882				110	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		06/01/2007	SCHEDULED REDEMPTION		1,018	1,018	1,016	1,016		2		2		1,018				33	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		06/01/2007	SCHEDULED REDEMPTION		689	689	701	700		(11)		(11)		689				21	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2007	SCHEDULED REDEMPTION		3,527	3,527	3,718	3,708		(180)		(180)		3,527				114	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		06/01/2007	SCHEDULED REDEMPTION		404	404	414	413		(10)		(10)		404				12	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		06/01/2007	SCHEDULED REDEMPTION		8,212	8,212	8,506	8,491		(278)		(278)		8,212				266	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2007	SCHEDULED REDEMPTION		849	849	879	878		(29)		(29)		849				25	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		06/01/2007	SCHEDULED REDEMPTION		5,454	5,454	5,744	5,729		(275)		(275)		5,454				150	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		06/01/2007	SCHEDULED REDEMPTION		8,125	8,125	8,107	8,108		17		17		8,125				253	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		06/01/2007	SCHEDULED REDEMPTION		157	157	156	156		1		1		157				5	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		06/01/2007	SCHEDULED REDEMPTION		9,273	9,273	9,712	9,689		(416)		(416)		9,273				300	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		06/01/2007	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				2	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		06/01/2007	SCHEDULED REDEMPTION		197	197	205	204		(7)		(7)		197				6	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		06/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2007	SCHEDULED REDEMPTION		216	216	223	222		(6)		(6)		216				6	09/01/2017	1
31391C-A5-4	FED NATL MTG ASSOC #662528		06/01/2007	SCHEDULED REDEMPTION		15,132	15,132	15,188	15,185		(54)		(54)		15,132				490	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		06/01/2007	SCHEDULED REDEMPTION		166,741	166,741	169,466	169,179		(2,437)		(2,437)		166,741				4,413	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		06/01/2007	SCHEDULED REDEMPTION		647	647	674	666		(19)		(19)		647				19	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		06/01/2007	SCHEDULED REDEMPTION		78	78	82	82		(4)		(4)		78				2	09/01/2032	1
31391D-NX-7	FED NATL MTG ASSOC #663806		06/01/2007	SCHEDULED REDEMPTION		27,555	27,555	28,494	28,355		(800)		(800)		27,555				738	10/01/2017	1
31391D-RP-0	FED NATL MTG ASSOC #663894		06/01/2007	SCHEDULED REDEMPTION		629	629	660	659		(29)		(29)		629				19	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		06/01/2007	SCHEDULED REDEMPTION		386	386	385	385		1		1		386				12	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		06/01/2007	SCHEDULED REDEMPTION		808	808	799	799		9		9		808				25	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		06/01/2007	SCHEDULED REDEMPTION		291	291	291	291						291				9	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2007	SCHEDULED REDEMPTION		371	371	384	384		(13)		(13)		371				11	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		06/01/2007	SCHEDULED REDEMPTION		132	132	131	131		1		1		132				4	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2007	SCHEDULED REDEMPTION		238,058	238,058	245,457	244,681		(6,623)		(6,623)		238,058				5,995	11/01/2017	1
31391H-CR-3	FED NATL MTG ASSOC #667080		06/01/2007	SCHEDULED REDEMPTION		7,322	7,322	7,708	7,687		(365)		(365)		7,322				223	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		06/01/2007	SCHEDULED REDEMPTION		1,846	1,846	1,940	1,930		(84)		(84)		1,846				53	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		06/01/2007	SCHEDULED REDEMPTION		1,642	1,642	1,700	1,697		(56)		(56)		1,642				53	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		06/01/2007	SCHEDULED REDEMPTION		2,037	2,037	2,091	2,084		(47)		(47)		2,037				49	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		06/01/2007	SCHEDULED REDEMPTION		68	68	71	70		(2)		(2)		68				2	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		06/01/2007	SCHEDULED REDEMPTION		20,011	20,011	20,098	20,094		(82)		(82)		20,011				594	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2007	SCHEDULED REDEMPTION		584	584	604	601		(17)		(17)		584				16	11/01/2017	1
31391N-PT-2	FED NATL MTG ASSOC #671934		06/01/2007	SCHEDULED REDEMPTION		5,351	5,351	5,292	5,295		57		57		5,351				173	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		06/01/2007	SCHEDULED REDEMPTION		286	286	296	296		(10)		(10)		286				9	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		06/01/2007	SCHEDULED REDEMPTION		10,352	10,352	10,627	10,589		(236)		(236)		10,352				245	12/01/2017	1
31391P-TH-9	FED NATL MTG ASSOC #672952		06/01/2007	SCHEDULED REDEMPTION		291,230	291,230	298,449	297,699		(6,469)		(6,469)		291,230				7,662	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		06/01/2007	SCHEDULED REDEMPTION		31,996	31,996	32,396	32,366		(370)		(370)		31,996				753	01/01/2018	1
31391P-VB-9	FED NATL MTG ASSOC #673010		06/01/2007	SCHEDULED REDEMPTION		2,495	2,495	2,576	2,565		(70)		(70)		2,495				65	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)
31391R-KQ-4	FED NATL MTG ASSOC #674503		06/01/2007	SCHEDULED REDEMPTION		857	857	887	881		(24)		(24)		857				22	09/01/2017	1
31391S-GV-6	FED NATL MTG ASSOC #675312		06/01/2007	SCHEDULED REDEMPTION		1,846	1,846	1,939	1,924		(78)		(78)		1,846				60	12/01/2032	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		06/01/2007	SCHEDULED REDEMPTION		462	462	457	457		5		5		462				14	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		06/01/2007	SCHEDULED REDEMPTION		5,551	5,551	5,524	5,526		25		25		5,551				180	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		06/01/2007	SCHEDULED REDEMPTION		9,180	9,180	9,114	9,117		63		63		9,180				242	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		06/01/2007	SCHEDULED REDEMPTION		1,452	1,452	1,491	1,485		(33)		(33)		1,452				34	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		06/01/2007	SCHEDULED REDEMPTION		167,273	167,273	164,058	164,434		2,839		2,839		167,273				3,102	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		06/01/2007	SCHEDULED REDEMPTION		38,623	38,623	37,881	37,971		652		652		38,623				74	08/01/2018	1
31400B-E2-8	FED NATL MTG ASSOC #682453		06/01/2007	SCHEDULED REDEMPTION		218,781	218,781	214,576	215,095		3,686		3,686		218,781				4,228	09/01/2018	1
31400B-WN-2	FED NATL MTG ASSOC #682953		06/01/2007	SCHEDULED REDEMPTION		571	571	590	587		(16)		(16)		571				14	02/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		06/01/2007	SCHEDULED REDEMPTION		5,332	5,332	5,299	5,301		31		31		5,332				173	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2007	SCHEDULED REDEMPTION		11,611	11,611	11,527	11,531		80		80		11,611				306	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		06/01/2007	SCHEDULED REDEMPTION		33,444	33,444	33,779	33,719		(274)		(274)		33,444				690	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		06/01/2007	SCHEDULED REDEMPTION		828	828	821	822		6		6		828				21	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		06/01/2007	SCHEDULED REDEMPTION		11,385	11,385	11,792	11,771		(386)		(386)		11,385				323	02/01/2033	1
31400J-E3-9	FED NATL MTG ASSOC #688754		06/01/2007	SCHEDULED REDEMPTION		229	229	237	235		(7)		(7)		229				6	04/01/2018	1
31400J-GD-5	FED NATL MTG ASSOC #688796		06/01/2007	SCHEDULED REDEMPTION		814	814	831	831		(16)		(16)		814				26	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		06/01/2007	SCHEDULED REDEMPTION		543	543	557	554		(12)		(12)		543				13	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		06/01/2007	SCHEDULED REDEMPTION		5,249	5,249	5,388	5,366		(117)		(117)		5,249				122	03/01/2018	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2007	SCHEDULED REDEMPTION		99,293	99,293	100,395	100,367		(1,074)		(1,074)		99,293				2,609	04/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2007	SCHEDULED REDEMPTION		4,175	4,175	4,370	4,312		(137)		(137)		4,175				128	05/01/2033	1
31400Q-7B-3	FED NATL MTG ASSOC #694890		06/01/2007	SCHEDULED REDEMPTION		2,469	2,469	2,549	2,541		(72)		(72)		2,469				62	04/01/2018	1
31400T-5J-2	FED NATL MTG ASSOC #697549		06/01/2007	SCHEDULED REDEMPTION		338	338	334	334		4		4		338				10	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		06/01/2007	SCHEDULED REDEMPTION		10,258	10,258	10,247	10,248		10		10		10,258				332	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		06/01/2007	SCHEDULED REDEMPTION		3,697	3,697	3,796	3,779		(82)		(82)		3,697				88	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2007	SCHEDULED REDEMPTION		266,567	266,567	272,107	271,483		(4,916)		(4,916)		266,567				6,298	05/01/2018	1
31401B-YU-3	FED NATL MTG ASSOC #703723		06/01/2007	SCHEDULED REDEMPTION		1,924	1,924	1,991	1,983		(59)		(59)		1,924				48	02/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		06/01/2007	SCHEDULED REDEMPTION		323	323	320	320		3		3		323				10	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		06/01/2007	SCHEDULED REDEMPTION		350	350	367	362		(12)		(12)		350				10	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		06/01/2007	SCHEDULED REDEMPTION		390	390	405	401		(11)		(11)		390				12	06/01/2033	1
31401H-F7-2	FED NATL MTG ASSOC #708590		06/01/2007	SCHEDULED REDEMPTION		873	873	837	839		34		34		873				19	06/01/2033	1
31401H-Z2-1	FED NATL MTG ASSOC #709161		06/01/2007	SCHEDULED REDEMPTION		13,364	13,364	12,817	12,845		518		518		13,364				278	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		06/01/2007	SCHEDULED REDEMPTION		640	640	657	654		(14)		(14)		640				15	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		06/01/2007	SCHEDULED REDEMPTION		375	375	393	388		(13)		(13)		375				12	04/01/2033	1
31401N-3J-6	FED NATL MTG ASSOC #713701		06/01/2007	SCHEDULED REDEMPTION		11,833	11,833	11,349	11,375		458		458		11,833				253	08/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		06/01/2007	SCHEDULED REDEMPTION		5,304	5,304	5,357	5,348		(44)		(44)		5,304				104	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		06/01/2007	SCHEDULED REDEMPTION		346,216	346,216	362,445	357,360		(11,144)		(11,144)		346,216				11,247	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		06/01/2007	SCHEDULED REDEMPTION		183	183	181	181		2		2		183				6	09/01/2033	1
31401Y-LH-6	FED NATL MTG ASSOC #722228		06/01/2007	SCHEDULED REDEMPTION		113	113	108	109		4		4		113				2	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2007	SCHEDULED REDEMPTION		45,242	45,242	45,079	45,087		155		155		45,242				1,005	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2007	SCHEDULED REDEMPTION		19,672	19,672	19,368	19,380		292		292		19,672				558	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		06/01/2007	SCHEDULED REDEMPTION		13,595	13,595	13,712	13,698		(103)		(103)		13,595				284	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		06/01/2007	SCHEDULED REDEMPTION		33,946	33,946	35,636	35,485		(1,539)		(1,539)		33,946				956	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		06/01/2007	SCHEDULED REDEMPTION		14,596	14,596	15,322	15,259		(663)		(663)		14,596				418	05/01/2018	1
31402C-W6-5	FED NATL MTG ASSOC #725269		06/01/2007	SCHEDULED REDEMPTION		1,053	1,053	1,075	1,074		(20)		(20)		1,053				28	03/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		06/01/2007	SCHEDULED REDEMPTION		7,089	7,089	7,278	7,243		(153)		(153)		7,089				159	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125		06/01/2007	SCHEDULED REDEMPTION		17,974	17,974	17,239	17,284		690		690		17,974				390	09/01/2033	1
31402G-QS-5	FED NATL MTG ASSOC #728665		06/01/2007	SCHEDULED REDEMPTION		105,859	105,859	103,957	104,023		1,836		1,836		105,859				2,544	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2007	SCHEDULED REDEMPTION		267,212	267,212	264,206	264,282		2,930		2,930		267,212				6,437	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		06/01/2007	SCHEDULED REDEMPTION		1,630	1,630	1,644	1,642		(12)		(12)		1,630				35	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		06/01/2007	SCHEDULED REDEMPTION		148	148	153	153		(5)		(5)		148				5	02/01/2033	1
31402J-RH-2	FED NATL MTG ASSOC #730488		06/01/2007	SCHEDULED REDEMPTION		106,882	106,882	102,506	102,765		4,117		4,117		106,882				2,198	08/01/2033	1
31402J-RQ-2	FED NATL MTG ASSOC #730495		06/01/2007	SCHEDULED REDEMPTION		5,887	5,887	5,646	5,661		227		227		5,887				128	08/01/2033	1
31402K-HZ-0	FED NATL MTG ASSOC #731148		06/01/2007	SCHEDULED REDEMPTION		30,233	30,233	28,996	29,069		1,164		1,164		30,233				666	08/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2007	SCHEDULED REDEMPTION		2,472	2,472	2,588	2,546		(74)		(74)		2,472				76	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		06/01/2007	SCHEDULED REDEMPTION		914	914	956	942		(29)		(29)		914				28	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		06/01/2007	SCHEDULED REDEMPTION		12,695	12,695	13,148	13,127		(432)		(432)		12,695				410	10/01/2033	1
31402L-K8-4	FED NATL MTG ASSOC #732119		06/01/2007	SCHEDULED REDEMPTION		20,458	20,458	19,620	19,666		791		791		20,458				429	08/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		06/01/2007	SCHEDULED REDEMPTION		19,002	19,002	19,192	19,158		(157)		(157)		19,002				402	08/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402L-5L-2	FED NATL MTG ASSOC #732651		06/01/2007	SCHEDULED REDEMPTION		145	145	152	150		(5)		(5)		145				4	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		06/01/2007	SCHEDULED REDEMPTION		269	269	281	277		(8)		(8)		269				8	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		06/01/2007	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		06/01/2007	SCHEDULED REDEMPTION		2,739	2,739	2,812	2,796		(57)		(57)		2,739				67	08/01/2018	1
31402N-CL-0	FED NATL MTG ASSOC #733675		06/01/2007	SCHEDULED REDEMPTION		10,402	10,402	9,976	10,003		399		399		10,402				224	08/01/2033	1
31402N-4B-1	FED NATL MTG ASSOC #734418		06/01/2007	SCHEDULED REDEMPTION		178,859	178,859	171,427	171,894		6,965		6,965		178,859				3,974	08/01/2033	1
31402Q-TU-5	FED NATL MTG ASSOC #735063		06/01/2007	SCHEDULED REDEMPTION		1,684	1,684	1,698	1,696		(13)		(13)		1,684				36	12/01/2019	1
31402R-SU-4	FED NATL MTG ASSOC #735931		06/01/2007	SCHEDULED REDEMPTION		1,763	1,763	1,810	1,807		(44)		(44)		1,763				42	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		06/01/2007	SCHEDULED REDEMPTION		41,007	41,007	42,472	42,402		(1,395)		(1,395)		41,007				1,249	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		06/01/2007	SCHEDULED REDEMPTION		5,419	5,419	5,473	5,462		(43)		(43)		5,419				118	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		06/01/2007	SCHEDULED REDEMPTION		922	922	912	912		10		10		922				27	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		06/01/2007	SCHEDULED REDEMPTION		903	903	935	934		(31)		(31)		903				28	10/01/2032	1
31402V-D8-0	FED NATL MTG ASSOC #739127		06/01/2007	SCHEDULED REDEMPTION		371,493	371,493	383,102	382,502		(11,009)		(11,009)		371,493				10,245	09/01/2033	1
31402V-FR-6	FED NATL MTG ASSOC #739176		06/01/2007	SCHEDULED REDEMPTION		17,684	17,684	18,242	18,121		(437)		(437)		17,684				500	09/01/2033	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		06/01/2007	SCHEDULED REDEMPTION		291	291	287	288		2		2		291				9	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		06/01/2007	SCHEDULED REDEMPTION		5,925	5,925	5,895	5,896		29		29		5,925				175	09/01/2033	1
31402W-PD-4	FED NATL MTG ASSOC #740320		06/01/2007	SCHEDULED REDEMPTION		6,141	6,141	5,969	5,981		160		160		6,141				131	10/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		06/01/2007	SCHEDULED REDEMPTION		9,566	9,566	9,547	9,553		14		14		9,566				262	09/01/2033	1
31402W-3U-0	FED NATL MTG ASSOC #740711		06/01/2007	SCHEDULED REDEMPTION		20,204	20,204	20,385	20,376		(172)		(172)		20,204				442	09/01/2018	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		06/01/2007	SCHEDULED REDEMPTION		7,976	7,976	8,056	8,042		(66)		(66)		7,976				170	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		06/01/2007	SCHEDULED REDEMPTION		1,020	1,020	1,068	1,051		(31)		(31)		1,020				31	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		06/01/2007	SCHEDULED REDEMPTION		986	986	1,012	1,007		(20)		(20)		986				23	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		06/01/2007	SCHEDULED REDEMPTION		433	433	428	428		5		5		433				13	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		06/01/2007	SCHEDULED REDEMPTION		3,247	3,247	3,401	3,351		(104)		(104)		3,247				100	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		06/01/2007	SCHEDULED REDEMPTION		615	615	647	645		(30)		(30)		615				19	10/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #742089		06/01/2007	SCHEDULED REDEMPTION		791	791	791	791						791				16	04/01/2019	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2007	SCHEDULED REDEMPTION		1,728	1,728	1,809	1,780		(52)		(52)		1,728				53	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		06/01/2007	SCHEDULED REDEMPTION		19,298	19,298	19,987	19,954		(656)		(656)		19,298				604	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		06/01/2007	SCHEDULED REDEMPTION		17,299	17,299	17,266	17,268		31		31		17,299				515	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		06/01/2007	SCHEDULED REDEMPTION		451	451	468	467		(15)		(15)		451				14	11/01/2033	1
31403B-Z0-9	FED NATL MTG ASSOC #744251		06/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/01/2033	1
31403C-GH-8	FED NATL MTG ASSOC #744600		06/01/2007	SCHEDULED REDEMPTION		1,120	1,120	1,088	1,091		29		29		1,120				25	09/01/2033	1
31403C-TV-3	FED NATL MTG ASSOC #744964		06/01/2007	SCHEDULED REDEMPTION		244	244	234	235		9		9		244				5	11/01/2033	1
31403D-BS-7	FED NATL MTG ASSOC #745349		06/01/2007	SCHEDULED REDEMPTION		82,961	82,961	83,386	83,362		(401)		(401)		82,961				2,482	02/01/2036	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2007	SCHEDULED REDEMPTION		4,313	4,313	4,335	4,334		(21)		(21)		4,313				132	05/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		06/01/2007	SCHEDULED REDEMPTION		468	468	485	484		(16)		(16)		468				15	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		06/01/2007	SCHEDULED REDEMPTION		3,508	3,508	3,634	3,628		(119)		(119)		3,508				110	10/01/2033	1
31403F-PN-8	FED NATL MTG ASSOC #747529		06/01/2007	SCHEDULED REDEMPTION		1,120	1,120	1,075	1,079		41		41		1,120				24	10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		06/01/2007	SCHEDULED REDEMPTION		744	744	723	724		20		20		744				16	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		06/01/2007	SCHEDULED REDEMPTION		9,640	9,640	9,622	9,623		17		17		9,640				293	11/01/2033	1
31403F-US-1	FED NATL MTG ASSOC #747693		06/01/2007	SCHEDULED REDEMPTION		2,347	2,347	2,252	2,261		85		85		2,347				53	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		06/01/2007	SCHEDULED REDEMPTION		659	659	682	681		(22)		(22)		659				20	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		06/01/2007	SCHEDULED REDEMPTION		3,998	3,998	4,204	4,194		(196)		(196)		3,998				130	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		06/01/2007	SCHEDULED REDEMPTION		8,938	8,938	9,093	9,072		(134)		(134)		8,938				212	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		06/01/2007	SCHEDULED REDEMPTION		1,356	1,356	1,423	1,413		(57)		(57)		1,356				38	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		06/01/2007	SCHEDULED REDEMPTION		6,504	6,504	6,834	6,821		(317)		(317)		6,504				194	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		06/01/2007	SCHEDULED REDEMPTION		7,687	7,687	7,799	7,783		(97)		(97)		7,687				163	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		06/01/2007	SCHEDULED REDEMPTION		11,121	11,121	11,291	11,283		(162)		(162)		11,121				359	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		06/01/2007	SCHEDULED REDEMPTION		3,406	3,406	3,528	3,521		(115)		(115)		3,406				108	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		06/01/2007	SCHEDULED REDEMPTION		803	803	804	804		(1)		(1)		803				25	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		06/01/2007	SCHEDULED REDEMPTION		66	66	68	68		(2)		(2)		66				2	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		06/01/2007	SCHEDULED REDEMPTION		22,734	22,734	23,814	23,465		(731)		(731)		22,734				723	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		06/01/2007	SCHEDULED REDEMPTION		4,037	4,037	4,241	4,179		(142)		(142)		4,037				131	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		06/01/2007	SCHEDULED REDEMPTION		3,862	3,862	4,014	4,009		(147)		(147)		3,862				117	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		06/01/2007	SCHEDULED REDEMPTION		21,948	21,948	22,732	22,694		(746)		(746)		21,948				642	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		06/01/2007	SCHEDULED REDEMPTION		11,916	11,916	12,035	12,013		(97)		(97)		11,916				257	12/01/2018	1
31403M-UU-1	FED NATL MTG ASSOC #753095		06/01/2007	SCHEDULED REDEMPTION		673,796	673,796	687,693	684,333		(10,538)		(10,538)		673,796				17,118	12/01/2033	1
31403M-WW-5	FED NATL MTG ASSOC #753161		06/01/2007	SCHEDULED REDEMPTION		2,219	2,219	2,156	2,161		58		58		2,219				47	12/01/2033	1
31403M-W6-2	FED NATL MTG ASSOC #753169		06/01/2007	SCHEDULED REDEMPTION		5,259	5,259	5,201	5,203		56		56		5,259				149	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-HR-1	FED NATL MTG ASSOC #753640		06/01/2007	SCHEDULED REDEMPTION		3,309	3,309	3,427	3,422		(113)		(113)		3,309				94	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		06/01/2007	SCHEDULED REDEMPTION		20,328	20,328	20,532	20,494		(165)		(165)		20,328				417	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		06/01/2007	SCHEDULED REDEMPTION		20,180	20,180	20,238	20,236		(56)		(56)		20,180				655	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		06/01/2007	SCHEDULED REDEMPTION		13,774	13,774	14,014	13,979		(205)		(205)		13,774				332	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		06/01/2007	SCHEDULED REDEMPTION		32,350	32,350	31,991	32,007		343		343		32,350				1,051	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		06/01/2007	SCHEDULED REDEMPTION		12,419	12,419	12,863	12,842		(422)		(422)		12,419				374	12/01/2033	1
31403R-PQ-5	FED NATL MTG ASSOC #755631		06/01/2007	SCHEDULED REDEMPTION		1,029	1,029	990	994		35		35		1,029				25	03/01/2034	1
31403R-VE-5	FED NATL MTG ASSOC #755813		06/01/2007	SCHEDULED REDEMPTION		1,175	1,175	1,216	1,214		(39)		(39)		1,175				32	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		06/01/2007	SCHEDULED REDEMPTION		437	437	423	424		13		13		437				9	12/01/2033	1
31403S-FD-3	FED NATL MTG ASSOC #756264		06/01/2007	SCHEDULED REDEMPTION		32,575	32,575	33,415	33,228		(653)		(653)		32,575				846	11/01/2033	1
31403T-L8-5	FED NATL MTG ASSOC #757351		06/01/2007	SCHEDULED REDEMPTION		516	516	521	521		(5)		(5)		516				11	10/01/2020	1
31403U-ZL-8	FED NATL MTG ASSOC #758647		06/01/2007	SCHEDULED REDEMPTION		252	252	254	254		(2)		(2)		252				5	08/01/2019	1
31403V-J2-6	FED NATL MTG ASSOC #759081		06/01/2007	SCHEDULED REDEMPTION		215,417	215,417	224,303	224,320		(8,903)		(8,903)		215,417				6,043	01/01/2034	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		06/01/2007	SCHEDULED REDEMPTION		9,277	9,277	9,438	9,413		(136)		(136)		9,277				219	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		06/01/2007	SCHEDULED REDEMPTION		4,481	4,481	4,559	4,546		(65)		(65)		4,481				106	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		06/01/2007	SCHEDULED REDEMPTION		2,767	2,767	2,859	2,847		(80)		(80)		2,767				72	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		06/01/2007	SCHEDULED REDEMPTION		1,056	1,056	1,071	1,069		(13)		(13)		1,056				23	04/01/2019	1
31403X-3K-9	FED NATL MTG ASSOC #761402		06/01/2007	SCHEDULED REDEMPTION		14,082	14,082	14,283	14,257		(174)		(174)		14,082				297	05/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		06/01/2007	SCHEDULED REDEMPTION		1,144	1,144	1,079	1,092		53		53		1,144				22	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		06/01/2007	SCHEDULED REDEMPTION		1,711	1,711	1,756	1,746		(35)		(35)		1,711				41	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		06/01/2007	SCHEDULED REDEMPTION		4,954	4,954	4,673	4,726		228		228		4,954				94	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		06/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		06/01/2007	SCHEDULED REDEMPTION		784	784	811	807		(23)		(23)		784				21	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		06/01/2007	SCHEDULED REDEMPTION		880	880	911	910		(30)		(30)		880				27	10/01/2032	1
31404B-FP-2	FED NATL MTG ASSOC #763474		06/01/2007	SCHEDULED REDEMPTION		315	315	303	304		11		11		315				7	04/01/2034	1
31404B-GD-8	FED NATL MTG ASSOC #763496		06/01/2007	SCHEDULED REDEMPTION		13,081	13,081	12,901	12,923		158		158		13,081				309	08/01/2034	1
31404B-GH-9	FED NATL MTG ASSOC #763500		06/01/2007	SCHEDULED REDEMPTION		8,648	8,648	8,529	8,544		104		104		8,648				204	08/01/2034	1
31404B-QV-7	FED NATL MTG ASSOC #763768		06/01/2007	SCHEDULED REDEMPTION		115,309	115,309	118,246	117,477		(2,167)		(2,167)		115,309				2,921	01/01/2034	1
31404B-RQ-7	FED NATL MTG ASSOC #763795		06/01/2007	SCHEDULED REDEMPTION		21,753	21,753	21,522	21,545		208		208		21,753				536	02/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		06/01/2007	SCHEDULED REDEMPTION		515	515	533	533		(18)		(18)		515				16	02/01/2034	1
31404C-AS-9	FED NATL MTG ASSOC #764217		06/01/2007	SCHEDULED REDEMPTION		7,907	7,907	7,604	7,641		266		266		7,907				188	05/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		06/01/2007	SCHEDULED REDEMPTION		1,417	1,417	1,455	1,447		(30)		(30)		1,417				34	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		06/01/2007	SCHEDULED REDEMPTION		4,694	4,694	4,776	4,762		(68)		(68)		4,694				111	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		06/01/2007	SCHEDULED REDEMPTION		5,925	5,925	6,123	6,097		(172)		(172)		5,925				160	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		06/01/2007	SCHEDULED REDEMPTION		243	243	251	251		(8)		(8)		243				7	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		06/01/2007	SCHEDULED REDEMPTION		22,056	22,056	22,844	22,806		(751)		(751)		22,056				715	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		06/01/2007	SCHEDULED REDEMPTION		583	583	576	577		6		6		583				18	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		06/01/2007	SCHEDULED REDEMPTION		26,558	26,558	27,968	27,900		(1,342)		(1,342)		26,558				787	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		06/01/2007	SCHEDULED REDEMPTION		878	878	898	897		(19)		(19)		878				27	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		06/01/2007	SCHEDULED REDEMPTION		343	343	359	358		(15)		(15)		343				11	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		06/01/2007	SCHEDULED REDEMPTION		36,749	36,749	36,790	36,788		(39)		(39)		36,749				1,020	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		06/01/2007	SCHEDULED REDEMPTION		408	408	417	416		(8)		(8)		408				13	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		06/01/2007	SCHEDULED REDEMPTION		16,130	16,130	16,738	16,710		(579)		(579)		16,130				440	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		06/01/2007	SCHEDULED REDEMPTION		700	700	722	721		(21)		(21)		700				22	03/01/2034	1
31404F-VE-0	FED NATL MTG ASSOC #767513		06/01/2007	SCHEDULED REDEMPTION		6,165	6,165	5,928	5,956		209		209		6,165				153	04/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2007	SCHEDULED REDEMPTION		6,806	6,806	6,957	6,922		(116)		(116)		6,806				177	02/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		06/01/2007	SCHEDULED REDEMPTION		632	632	654	651		(19)		(19)		632				16	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		06/01/2007	SCHEDULED REDEMPTION		17,355	17,355	17,658	17,611		(256)		(256)		17,355				394	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		06/01/2007	SCHEDULED REDEMPTION		33,007	33,007	34,650	34,364		(1,357)		(1,357)		33,007				975	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		06/01/2007	SCHEDULED REDEMPTION		10,983	10,983	10,962	10,963		20		20		10,983				344	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		06/01/2007	SCHEDULED REDEMPTION		87	87	91	90		(3)		(3)		87				3	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		06/01/2007	SCHEDULED REDEMPTION		52,556	52,556	53,044	53,019		(464)		(464)		52,556				1,705	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		06/01/2007	SCHEDULED REDEMPTION		19,675	19,675	20,198	20,134		(459)		(459)		19,675				474	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		06/01/2007	SCHEDULED REDEMPTION		10,619	10,619	10,650	10,649		(29)		(29)		10,619				345	06/01/2034	1
31404H-6Q-7	FED NATL MTG ASSOC #769579		06/01/2007	SCHEDULED REDEMPTION		17,973	17,973	17,284	17,368		605		605		17,973				447	04/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		06/01/2007	SCHEDULED REDEMPTION		668	668	695	694		(26)		(26)		668				20	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		06/01/2007	SCHEDULED REDEMPTION		4,060	4,060	4,053	4,053		7		7		4,060				120	04/01/2034	1
31404J-YS-8	FED NATL MTG ASSOC #770321		06/01/2007	SCHEDULED REDEMPTION		85,203	85,203	85,843	85,722		(519)		(519)		85,203				1,982	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		06/01/2007	SCHEDULED REDEMPTION		5,984	5,984	6,161	6,138		(154)		(154)		5,984				140	04/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404K-PC-0	FED NATL MTG ASSOC #770919		06/01/2007	SCHEDULED REDEMPTION		1,885	1,885	1,972	1,968		(83)		(83)		1,885				51	04/01/2034	1
31404K-PJ-5	FED NATL MTG ASSOC #770925		06/01/2007	SCHEDULED REDEMPTION		17,631	17,631	16,954	17,034		597		597		17,631				397	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		06/01/2007	SCHEDULED REDEMPTION		13,278	13,278	12,769	12,828		450		450		13,278				308	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		06/01/2007	SCHEDULED REDEMPTION		241	241	246	246		(4)		(4)		241				6	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		06/01/2007	SCHEDULED REDEMPTION		788	788	828	826		(37)		(37)		788				24	06/01/2032	1
31404L-2G-4	FED NATL MTG ASSOC #772175		06/01/2007	SCHEDULED REDEMPTION		1,356	1,356	1,304	1,310		46		46		1,356				32	05/01/2034	1
31404M-GY-8	FED NATL MTG ASSOC #772515		06/01/2007	SCHEDULED REDEMPTION		104	104	100	101		4		4		104				2	04/01/2034	1
31404N-GP-5	FED NATL MTG ASSOC #773406		06/01/2007	SCHEDULED REDEMPTION		14,069	14,069	13,529	13,598		471		471		14,069				324	05/01/2034	1
31404N-NR-3	FED NATL MTG ASSOC #773600		06/01/2007	SCHEDULED REDEMPTION		4,364	4,364	4,316	4,318		46		46		4,364				141	08/01/2034	1
31404N-QL-3	FED NATL MTG ASSOC #773659		06/01/2007	SCHEDULED REDEMPTION		237	237	228	229		8		8		237				6	04/01/2034	1
31404P-FL-0	FED NATL MTG ASSOC #774271		06/01/2007	SCHEDULED REDEMPTION		615	615	624	623		(8)		(8)		615				13	04/01/2019	1
31404P-G5-4	FED NATL MTG ASSOC #774320		06/01/2007	SCHEDULED REDEMPTION		1,649	1,649	1,585	1,593		55		55		1,649				39	04/01/2034	1
31404P-G8-8	FED NATL MTG ASSOC #774323		06/01/2007	SCHEDULED REDEMPTION		790	790	760	764		26		26		790				20	05/01/2034	1
31404P-J4-4	FED NATL MTG ASSOC #774383		06/01/2007	SCHEDULED REDEMPTION		2,571	2,571	2,472	2,484		87		87		2,571				63	04/01/2034	1
31404P-KY-6	FED NATL MTG ASSOC #774411		06/01/2007	SCHEDULED REDEMPTION		335	335	322	323		11		11		335				8	05/01/2034	1
31404P-NT-4	FED NATL MTG ASSOC #774502		06/01/2007	SCHEDULED REDEMPTION		1,088	1,088	1,046	1,051		37		37		1,088				26	04/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2007	SCHEDULED REDEMPTION		1,799	1,799	1,851	1,849		(49)		(49)		1,799				55	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		06/01/2007	SCHEDULED REDEMPTION		153,166	153,166	150,964	151,209		1,957		1,957		153,166				3,663	04/01/2034	1
31404P-2R-1	FED NATL MTG ASSOC #774884		06/01/2007	SCHEDULED REDEMPTION		6,097	6,097	5,863	5,890		206		206		6,097				137	05/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		06/01/2007	SCHEDULED REDEMPTION		230	230	238	237		(8)		(8)		230				7	04/01/2034	1
31404P-3K-5	FED NATL MTG ASSOC #774902		06/01/2007	SCHEDULED REDEMPTION		1,199	1,199	1,153	1,158		40		40		1,199				27	04/01/2034	1
31404Q-EJ-4	FED NATL MTG ASSOC #775137		06/01/2007	SCHEDULED REDEMPTION		68,182	68,182	67,191	67,301		881		881		68,182				1,694	05/01/2034	1
31404Q-H7-7	FED NATL MTG ASSOC #775254		06/01/2007	SCHEDULED REDEMPTION		64,480	64,480	65,956	65,813		(1,333)		(1,333)		64,480				1,623	05/01/2034	1
31404Q-M2-2	FED NATL MTG ASSOC #775377		06/01/2007	SCHEDULED REDEMPTION		1,132	1,132	1,089	1,094		38		38		1,132				27	05/01/2034	1
31404Q-UD-9	FED NATL MTG ASSOC #775580		06/01/2007	SCHEDULED REDEMPTION		24,931	24,931	23,975	24,092		839		839		24,931				575	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		06/01/2007	SCHEDULED REDEMPTION		4,131	4,131	4,312	4,318		(186)		(186)		4,131				132	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		06/01/2007	SCHEDULED REDEMPTION		21,338	21,338	21,101	21,112		226		226		21,338				656	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		06/01/2007	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				2	03/01/2034	1
31404R-4C-8	FED NATL MTG ASSOC #776719		06/01/2007	SCHEDULED REDEMPTION		3,658	3,658	3,518	3,535		123		123		3,658				87	05/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		06/01/2007	SCHEDULED REDEMPTION		5,148	5,148	5,093	5,100		48		48		5,148				122	08/01/2034	1
31404S-NV-3	FED NATL MTG ASSOC #777204		06/01/2007	SCHEDULED REDEMPTION		83,786	83,786	83,962	83,939		(153)		(153)		83,786				1,827	05/01/2019	1
31404S-N3-5	FED NATL MTG ASSOC #777210		06/01/2007	SCHEDULED REDEMPTION		695	695	705	704		(9)		(9)		695				14	05/01/2019	1
31404T-S9-5	FED NATL MTG ASSOC #778244		06/01/2007	SCHEDULED REDEMPTION		14,271	14,271	14,407	14,400		(129)		(129)		14,271				279	06/01/2019	1
31404T-TD-5	FED NATL MTG ASSOC #778248		06/01/2007	SCHEDULED REDEMPTION		2,078	2,078	1,998	2,009		70		70		2,078				52	05/01/2034	1
31404U-QM-5	FED NATL MTG ASSOC #779060		06/01/2007	SCHEDULED REDEMPTION		7,219	7,219	6,942	6,976		243		243		7,219				179	06/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		06/01/2007	SCHEDULED REDEMPTION		12,183	12,183	11,494	11,623		560		560		12,183				239	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		06/01/2007	SCHEDULED REDEMPTION		2,062	2,062	2,131	2,129		(67)		(67)		2,062				67	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		06/01/2007	SCHEDULED REDEMPTION		10,959	10,959	10,999	10,997		(38)		(38)		10,959				354	06/01/2031	1
31404W-RJ-7	FED NATL MTG ASSOC #780889		06/01/2007	Various		54,347	54,347	52,262	51,365		7,826		7,826		54,347				1,217	05/01/2034	1
31404W-SP-2	FED NATL MTG ASSOC #780926		06/01/2007	SCHEDULED REDEMPTION		4,639	4,639	4,461	4,484		155		155		4,639				110	05/01/2034	1
31404W-VR-4	FED NATL MTG ASSOC #781024		06/01/2007	SCHEDULED REDEMPTION		957	957	920	925		32		32		957				21	05/01/2034	1
31404W-VU-7	FED NATL MTG ASSOC #781027		06/01/2007	SCHEDULED REDEMPTION		2,002	2,002	1,925	1,935		67		67		2,002				47	05/01/2034	1
31404W-WF-9	FED NATL MTG ASSOC #781046		06/01/2007	SCHEDULED REDEMPTION		603,849	603,849	597,433	598,170		5,679		5,679		603,849				15,067	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		06/01/2007	SCHEDULED REDEMPTION		4,613	4,613	4,792	4,786		(173)		(173)		4,613				126	06/01/2034	1
31404X-UP-7	FED NATL MTG ASSOC #781890		06/01/2007	SCHEDULED REDEMPTION		2,598	2,598	2,460	2,472		127		127		2,598				55	02/01/2035	1
31405C-M8-9	FED NATL MTG ASSOC #785283		06/01/2007	SCHEDULED REDEMPTION		17,587	17,587	17,511	17,515		72		72		17,587				571	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		06/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2007	SCHEDULED REDEMPTION		36,071	36,071	37,866	37,461		(1,390)		(1,390)		36,071				979	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		06/01/2007	SCHEDULED REDEMPTION		11,169	11,169	11,571	11,558		(389)		(389)		11,169				362	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		06/01/2007	SCHEDULED REDEMPTION		220	220	225	225		(5)		(5)		220				7	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2007	SCHEDULED REDEMPTION		14,232	14,232	14,737	14,653		(420)		(420)		14,232				380	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		06/01/2007	SCHEDULED REDEMPTION		919	919	909	909		10		10		919				28	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		06/01/2007	SCHEDULED REDEMPTION		27,944	27,944	29,166	26,103		(915)		(915)		27,944				972	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		06/01/2007	SCHEDULED REDEMPTION		11,892	11,892	12,249	12,240		(348)		(348)		11,892				326	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		06/01/2007	SCHEDULED REDEMPTION		323	323	335	334		(11)		(11)		323				10	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		06/01/2007	SCHEDULED REDEMPTION		462	462	479	478		(16)		(16)		462				14	09/01/2034	1
31405J-UG-7	FED NATL MTG ASSOC #790883		06/01/2007	SCHEDULED REDEMPTION		87,611	87,611	89,616	89,393		(1,782)		(1,782)		87,611				2,416	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2007	SCHEDULED REDEMPTION		138,881	138,881	139,591	139,574		(694)		(694)		138,881				3,799	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		06/01/2007	SCHEDULED REDEMPTION		27,349	27,349	28,250	28,226		(877)		(877)		27,349				793	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31405K-NA-5	FED NATL MTG ASSOC #791585		06/01/2007	SCHEDULED REDEMPTION		59,009	59,009	60,360	60,198		(1,189)		(1,189)		59,009				1,738	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		06/01/2007	SCHEDULED REDEMPTION		5,863	5,863	6,079	6,072		(209)		(209)		5,863				190	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		06/01/2007	SCHEDULED REDEMPTION		2,790	2,790	2,886	2,883		(93)		(93)		2,790				76	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		06/01/2007	SCHEDULED REDEMPTION		472	472	480	480		(8)		(8)		472				15	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		06/01/2007	SCHEDULED REDEMPTION		12,176	12,176	12,609	12,595		(419)		(419)		12,176				332	09/01/2034	1
31405Q-T6-5	FED NATL MTG ASSOC #796273		06/01/2007	SCHEDULED REDEMPTION		132,619	132,619	135,654	135,244		(2,625)		(2,625)		132,619				3,953	12/01/2034	1
31405R-MR-4	FED NATL MTG ASSOC #796968		06/01/2007	SCHEDULED REDEMPTION		130,579	130,579	133,569	133,236		(2,657)		(2,657)		130,579				3,892	10/01/2034	1
31405R-7F-7	FED NATL MTG ASSOC #797494		06/01/2007	SCHEDULED REDEMPTION		4,492	4,492	4,310	4,317		175		175		4,492				90	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		06/01/2007	SCHEDULED REDEMPTION		2,230	2,230	2,142	2,145		85		85		2,230				48	08/01/2035	1
31405S-FB-5	FED NATL MTG ASSOC #797662		06/01/2007	SCHEDULED REDEMPTION		1,978	1,978	1,796	1,800		178		178		1,978				44	09/01/2035	1
31405S-F3-3	FED NATL MTG ASSOC #797686		06/01/2007	SCHEDULED REDEMPTION		2,981	2,981	2,784	2,790		192		192		2,981				57	10/01/2035	1
31405S-LE-2	FED NATL MTG ASSOC #797825		06/01/2007	SCHEDULED REDEMPTION		2,922	2,922	2,950	2,948		(26)		(26)		2,922				65	04/01/2020	1
31405T-MG-4	FED NATL MTG ASSOC #798759		06/01/2007	SCHEDULED REDEMPTION		2,616	2,616	2,675	2,668		(52)		(52)		2,616				74	11/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		06/01/2007	SCHEDULED REDEMPTION		700	700	720	718		(18)		(18)		700				17	10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079		06/01/2007	SCHEDULED REDEMPTION		439,725	439,725	449,790	448,433		(8,708)		(8,708)		439,725				12,360	11/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2007	SCHEDULED REDEMPTION		21,370	21,370	21,743	21,660		(290)		(290)		21,370				513	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		06/01/2007	SCHEDULED REDEMPTION		6,253	6,253	6,362	6,338		(85)		(85)		6,253				151	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		06/01/2007	SCHEDULED REDEMPTION		536	536	549	548		(12)		(12)		536				17	11/01/2034	1
31406A-XY-3	FED NATL MTG ASSOC #804495		06/01/2007	SCHEDULED REDEMPTION		269,991	269,991	276,171	275,338		(5,347)		(5,347)		269,991				8,063	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689		06/01/2007	SCHEDULED REDEMPTION		355,630	355,630	363,771	362,615		(6,985)		(6,985)		355,630				10,045	12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934		06/01/2007	SCHEDULED REDEMPTION		377	377	385	384		(7)		(7)		377				11	12/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		06/01/2007	SCHEDULED REDEMPTION		529	529	548	547		(18)		(18)		529				16	11/01/2034	1
31406D-PC-4	FED NATL MTG ASSOC #806919		06/01/2007	SCHEDULED REDEMPTION		4,257	4,257	4,354	4,341		(84)		(84)		4,257				121	12/01/2034	1
31406E-TP-9	FED NATL MTG ASSOC #807958		06/01/2007	SCHEDULED REDEMPTION		10,489	10,489	10,729	10,695		(206)		(206)		10,489				298	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				8,114	01/01/2035	1
31406E-WL-4	FED NATL MTG ASSOC #808051		06/01/2007	SCHEDULED REDEMPTION		13,695	13,695	12,434	12,461		1,235		1,235		13,695				301	02/01/2035	1
31406E-3F-9	FED NATL MTG ASSOC #808198		06/01/2007	SCHEDULED REDEMPTION		5,280	5,280	4,991	5,002		278		278		5,280				115	03/01/2035	1
31406F-GW-5	FED NATL MTG ASSOC #808513		06/01/2007	SCHEDULED REDEMPTION		15,295	15,295	15,432	15,425		(130)		(130)		15,295				306	03/01/2020	1
31406G-BS-7	FED NATL MTG ASSOC #809249		06/01/2007	SCHEDULED REDEMPTION		19,713	19,713	20,297	20,271		(558)		(558)		19,713				551	01/01/2035	1
31406G-GT-0	FED NATL MTG ASSOC #809410		06/01/2007	SCHEDULED REDEMPTION		111,532	111,532	112,103	112,082		(551)		(551)		111,532				3,614	02/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725		06/01/2007	SCHEDULED REDEMPTION		13,320	13,320	12,401	12,436		884		884		13,320				284	02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938		06/01/2007	SCHEDULED REDEMPTION		15,756	15,756	15,149	15,173		583		583		15,756				327	03/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		06/01/2007	SCHEDULED REDEMPTION		16,626	16,626	15,496	15,590		1,036		1,036		16,626				348	03/01/2035	1
31406H-5N-3	FED NATL MTG ASSOC #810953		06/01/2007	SCHEDULED REDEMPTION		112,490	112,490	113,348	113,307		(817)		(817)		112,490				2,368	04/01/2020	1
31406K-J6-8	FED NATL MTG ASSOC #812185		06/01/2007	SCHEDULED REDEMPTION		4,266	4,266	4,051	4,059		207		207		4,266				94	02/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		06/01/2007	SCHEDULED REDEMPTION		20,845	20,845	21,273	21,260		(414)		(414)		20,845				665	03/01/2035	1
31406K-QJ-2	FED NATL MTG ASSOC #812357		06/01/2007	SCHEDULED REDEMPTION		116	116	120	120		(3)		(3)		116				4	04/01/2035	1
31406L-G9-3	FED NATL MTG ASSOC #813024		06/01/2007	SCHEDULED REDEMPTION		37,017	37,017	37,306	37,293		(275)		(275)		37,017				802	03/01/2020	1
31406M-HB-5	FED NATL MTG ASSOC #813926		06/01/2007	SCHEDULED REDEMPTION		998	998	1,029	1,027		(30)		(30)		998				27	11/01/2020	1
31406M-HH-2	FED NATL MTG ASSOC #813932		06/01/2007	SCHEDULED REDEMPTION		906	906	915	914		(9)		(9)		906				19	11/01/2020	1
31406M-H6-6	FED NATL MTG ASSOC #813953		06/01/2007	SCHEDULED REDEMPTION		5,444	5,444	5,617	5,607		(163)		(163)		5,444				139	12/01/2020	1
31406M-SQ-0	FED NATL MTG ASSOC #814227		06/01/2007	SCHEDULED REDEMPTION		2,227	2,227	2,244	2,243		(16)		(16)		2,227				47	03/01/2020	1
31406M-WL-6	FED NATL MTG ASSOC #814351		06/01/2007	SCHEDULED REDEMPTION		4,082	4,082	3,815	3,838		244		244		4,082				90	03/01/2035	1
31406M-Y6-7	FED NATL MTG ASSOC #814433		06/01/2007	SCHEDULED REDEMPTION		5,869	5,869	5,469	5,484		385		385		5,869				130	03/01/2035	1
31406M-2F-2	FED NATL MTG ASSOC #814474		06/01/2007	SCHEDULED REDEMPTION		8,461	8,461	7,878	7,900		561		561		8,461				174	03/01/2035	1
31406M-4F-0	FED NATL MTG ASSOC #814522		06/01/2007	SCHEDULED REDEMPTION		15,405	15,405	14,481	14,516		889		889		15,405				328	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		06/01/2007	SCHEDULED REDEMPTION		15,332	15,332	14,274	14,315		1,018		1,018		15,332				316	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		06/01/2007	SCHEDULED REDEMPTION		16,182	16,182	14,774	14,809		1,374		1,374		16,182				319	02/01/2035	1
31406N-4S-0	FED NATL MTG ASSOC #815433		06/01/2007	SCHEDULED REDEMPTION		4,451	4,451	4,478	4,477		(26)		(26)		4,451				94	02/01/2020	1
31406P-UZ-0	FED NATL MTG ASSOC #816100		06/01/2007	SCHEDULED REDEMPTION		2,947	2,947	2,833	2,845		102		102		2,947				62	03/01/2035	1
31406P-V8-9	FED NATL MTG ASSOC #816139		06/01/2007	SCHEDULED REDEMPTION		22,713	22,713	21,777	21,819		894		894		22,713				544	02/01/2021	1
31406P-6Q-7	FED NATL MTG ASSOC #816379		06/01/2007	SCHEDULED REDEMPTION		2,413	2,413	2,436	2,435		(22)		(22)		2,413				52	05/01/2020	1
31406R-G2-5	FED NATL MTG ASSOC #817517		06/01/2007	SCHEDULED REDEMPTION		1,892	1,892	1,906	1,905		(14)		(14)		1,892				42	09/01/2020	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		06/01/2007	SCHEDULED REDEMPTION		3,912	3,912	3,999	3,993		(81)		(81)		3,912				125	07/01/2036	1
31406R-YP-4	FED NATL MTG ASSOC #818018		05/11/2007	BARCLAYS BANK		2,278,085	2,263,936	2,236,701	2,235,807		894		894		2,236,701		41,384	41,384		03/01/2037	1
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2007	SCHEDULED REDEMPTION		203,870	203,870	204,913	204,878		(1,008)		(1,008)		203,870				6,542	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		06/01/2007	SCHEDULED REDEMPTION		43	43	44	44		(2)		(2)		43				1	03/01/2035	1
31406T-JC-6	FED NATL MTG ASSOC #819359		06/01/2007	SCHEDULED REDEMPTION		1,406	1,406	1,309	1,312		93		93		1,406				30	03/01/2035	1
31406T-JE-2	FED NATL MTG ASSOC #819361		06/01/2007	SCHEDULED REDEMPTION		4,816	4,816	4,484	4,497		320		320		4,816				107	04/01/2035	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)
31406T-JS-1	FED NATL MTG ASSOC #819373		06/01/2007	SCHEDULED REDEMPTION		2,565	2,565	2,595	2,590		(25)		(25)		2,565				54	03/01/2020	1
31406U-B4-9	FED NATL MTG ASSOC #820059		06/01/2007	SCHEDULED REDEMPTION		29,785	29,785	30,839	30,807		(1,022)		(1,022)		29,785				967	04/01/2035	1
31406U-T7-3	FED NATL MTG ASSOC #820574		06/01/2007	SCHEDULED REDEMPTION		4,854	4,854	4,407	4,417		437		437		4,854				103	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		06/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	06/01/2035	1
31406X-E3-2	FED NATL MTG ASSOC #822854		06/01/2007	SCHEDULED REDEMPTION		3,549	3,549	3,459	3,467		82		82		3,549				78	05/01/2035	1
31406X-K3-5	FED NATL MTG ASSOC #823014		06/01/2007	SCHEDULED REDEMPTION		6,058	6,058	5,737	5,749		309		309		6,058				127	05/01/2035	1
31406Y-DB-3	FED NATL MTG ASSOC #823698		06/01/2007	SCHEDULED REDEMPTION		4,933	4,933	5,086	5,077		(144)		(144)		4,933				135	07/01/2020	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		06/01/2007	SCHEDULED REDEMPTION		37,152	37,152	38,269	38,241		(1,089)		(1,089)		37,152				1,111	05/01/2035	1
31406Y-6A-3	FED NATL MTG ASSOC #824465		06/01/2007	SCHEDULED REDEMPTION		788	788	794	793		(5)		(5)		788				16	05/01/2020	1
31407A-FQ-9	FED NATL MTG ASSOC #824675		06/01/2007	SCHEDULED REDEMPTION		2,757	2,757	2,775	2,775		(18)		(18)		2,757				61	11/01/2020	1
31407A-FU-0	FED NATL MTG ASSOC #824679		06/01/2007	SCHEDULED REDEMPTION		2,526	2,526	2,576	2,574		(48)		(48)		2,526				71	05/01/2035	1
31407A-F3-0	FED NATL MTG ASSOC #824686		06/01/2007	SCHEDULED REDEMPTION		54,429	54,429	54,804	54,787		(358)		(358)		54,429				1,039	05/01/2020	1
31407A-2K-6	FED NATL MTG ASSOC #825278		06/01/2007	SCHEDULED REDEMPTION		1,799	1,799	1,764	1,765		34		34		1,799				42	07/01/2035	1
31407A-6D-8	FED NATL MTG ASSOC #825368		06/01/2007	SCHEDULED REDEMPTION		361	361	367	367		(6)		(6)		361				9	07/01/2020	1
31407B-RP-6	FED NATL MTG ASSOC #825894		06/01/2007	SCHEDULED REDEMPTION		980	980	1,011	1,009		(29)		(29)		980				25	09/01/2020	1
31407B-RT-8	FED NATL MTG ASSOC #825898		06/01/2007	SCHEDULED REDEMPTION		2,358	2,358	2,382	2,381		(23)		(23)		2,358				51	09/01/2020	1
31407C-NX-1	FED NATL MTG ASSOC #826706		06/01/2007	SCHEDULED REDEMPTION		797	797	723	725		72		72		797				17	08/01/2035	1
31407C-N4-5	FED NATL MTG ASSOC #826711		06/01/2007	SCHEDULED REDEMPTION		1,232	1,232	1,240	1,240		(8)		(8)		1,232				27	08/01/2020	1
31407C-Q9-1	FED NATL MTG ASSOC #826780		06/01/2007	SCHEDULED REDEMPTION		900	900	924	923		(23)		(23)		900				24	08/01/2020	1
31407C-T7-2	FED NATL MTG ASSOC #826874		06/01/2007	SCHEDULED REDEMPTION		759	759	765	765		(6)		(6)		759				16	08/01/2020	1
31407C-XD-4	FED NATL MTG ASSOC #826976		06/01/2007	SCHEDULED REDEMPTION		48,946	48,946	50,163	50,133		(1,187)		(1,187)		48,946				1,466	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		06/01/2007	SCHEDULED REDEMPTION		10,379	10,379	10,677	10,668		(289)		(289)		10,379				336	06/01/2035	1
31407D-TE-5	FED NATL MTG ASSOC #827749		06/01/2007	SCHEDULED REDEMPTION		1,485	1,485	1,348	1,351		133		133		1,485				33	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		06/01/2007	SCHEDULED REDEMPTION		784	784	812	811		(27)		(27)		784				24	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		06/01/2007	SCHEDULED REDEMPTION		47,537	47,537	49,102	49,064		(1,527)		(1,527)		47,537				1,424	07/01/2035	1
31407E-PR-8	FED NATL MTG ASSOC #828532		06/01/2007	SCHEDULED REDEMPTION		968	968	930	931		37		37		968				19	07/01/2035	1
31407E-S2-0	FED NATL MTG ASSOC #828637		06/01/2007	SCHEDULED REDEMPTION		767	767	776	775		(9)		(9)		767				15	07/01/2020	1
31407F-A5-9	FED NATL MTG ASSOC #829028		06/01/2007	SCHEDULED REDEMPTION		1,335	1,335	1,350	1,349		(13)		(13)		1,335				29	07/01/2020	1
31407F-BD-1	FED NATL MTG ASSOC #829036		06/01/2007	SCHEDULED REDEMPTION		328	328	334	334		(6)		(6)		328				9	07/01/2020	1
31407F-CF-5	FED NATL MTG ASSOC #829070		06/01/2007	SCHEDULED REDEMPTION		3,060	3,060	3,096	3,093		(34)		(34)		3,060				68	09/01/2020	1
31407F-DK-3	FED NATL MTG ASSOC #829106		06/01/2007	SCHEDULED REDEMPTION		1,141	1,141	1,150	1,149		(8)		(8)		1,141				24	10/01/2020	1
31407F-DP-2	FED NATL MTG ASSOC #829110		06/01/2007	SCHEDULED REDEMPTION		1,506	1,506	1,515	1,515		(9)		(9)		1,506				30	10/01/2020	1
31407F-ER-7	FED NATL MTG ASSOC #829144		06/01/2007	SCHEDULED REDEMPTION		1,231	1,231	1,118	1,121		110		110		1,231				26	10/01/2035	1
31407F-LA-6	FED NATL MTG ASSOC #829321		06/01/2007	SCHEDULED REDEMPTION		687	687	655	656		31		31		687				13	09/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		06/01/2007	SCHEDULED REDEMPTION		2,377	2,377	2,441	2,437		(60)		(60)		2,377				54	07/01/2020	1
31407F-UG-3	FED NATL MTG ASSOC #829583		06/01/2007	SCHEDULED REDEMPTION		348	348	316	317		31		31		348				7	07/01/2035	1
31407H-L5-3	FED NATL MTG ASSOC #831148		06/01/2007	SCHEDULED REDEMPTION		12,518	12,518	12,881	12,872		(354)		(354)		12,518				353	12/01/2035	1
31407J-LN-0	FED NATL MTG ASSOC #832033		06/01/2007	SCHEDULED REDEMPTION		769	769	793	792		(22)		(22)		769				20	07/01/2020	1
31407J-PL-0	FED NATL MTG ASSOC #832127		06/01/2007	SCHEDULED REDEMPTION		272	272	278	278		(5)		(5)		272				8	07/01/2035	1
31407J-UY-6	FED NATL MTG ASSOC #832299		06/01/2007	SCHEDULED REDEMPTION		2,055	2,055	2,117	2,113		(58)		(58)		2,055				56	08/01/2020	1
31407J-2G-6	FED NATL MTG ASSOC #832475		06/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,605	1,604		(15)		(15)		1,589				35	08/01/2020	1
31407K-PV-5	FED NATL MTG ASSOC #833036		06/01/2007	SCHEDULED REDEMPTION		1,265	1,265	1,276	1,275		(10)		(10)		1,265				27	09/01/2020	1
31407L-DM-6	FED NATL MTG ASSOC #833608		06/01/2007	Various		13,465,647	13,070,277	13,648,229	13,538,314		(56,084)		(56,084)		13,482,230		(16,583)	(16,583)	473,111	12/01/2035	1
31407L-DV-6	FED NATL MTG ASSOC #833616		06/01/2007	SCHEDULED REDEMPTION		58,704	58,704	60,020	59,892		(1,188)		(1,188)		58,704				1,941	01/01/2036	1
31407L-HL-4	FED NATL MTG ASSOC #833735		06/01/2007	SCHEDULED REDEMPTION		4,841	4,841	4,892	4,889		(48)		(48)		4,841				108	07/01/2020	1
31407M-DG-7	FED NATL MTG ASSOC #834503		06/01/2007	SCHEDULED REDEMPTION		1,818	1,818	1,832	1,831		(13)		(13)		1,818				39	07/01/2020	1
31407M-TX-3	FED NATL MTG ASSOC #834966		06/01/2007	SCHEDULED REDEMPTION		27,111	27,111	27,718	27,684		(574)		(574)		27,111				904	07/01/2035	1
31407M-ZE-8	FED NATL MTG ASSOC #835141		06/01/2007	SCHEDULED REDEMPTION		1,485	1,485	1,423	1,425		61		61		1,485				32	10/01/2035	1
31407M-4E-2	FED NATL MTG ASSOC #835221		06/01/2007	SCHEDULED REDEMPTION		1,638	1,638	1,654	1,654		(16)		(16)		1,638				36	08/01/2020	1
31407M-4L-6	FED NATL MTG ASSOC #835227		06/01/2007	SCHEDULED REDEMPTION		1,514	1,514	1,555	1,552		(38)		(38)		1,514				36	08/01/2020	1
31407N-FE-8	FED NATL MTG ASSOC #835465		06/01/2007	SCHEDULED REDEMPTION		562	562	565	565		(3)		(3)		562				12	09/01/2020	1
31407N-QL-0	FED NATL MTG ASSOC #835759		06/01/2007	SCHEDULED REDEMPTION		13,968	13,968	12,681	12,713		1,255		1,255		13,968				305	08/01/2035	1
31407N-QM-8	FED NATL MTG ASSOC #835760		06/01/2007	SCHEDULED REDEMPTION		120,123	120,123	113,496	8,958		6,601		6,601		120,123				2,139	09/01/2035	1
31407N-4F-7	FED NATL MTG ASSOC #836122		06/01/2007	SCHEDULED REDEMPTION		6,783	6,783	6,229	6,252		531		531		6,783				144	10/01/2035	1
31407N-5T-6	FED NATL MTG ASSOC #836158		06/01/2007	SCHEDULED REDEMPTION		4,400	4,400	4,465	4,461		(61)		(61)		4,400				120	08/01/2020	1
31407P-AW-8	FED NATL MTG ASSOC #836221		06/01/2007	SCHEDULED REDEMPTION		2,853	2,853	2,932	2,928		(75)		(75)		2,853				74	10/01/2020	1
31407P-B3-1	FED NATL MTG ASSOC #836258		06/01/2007	SCHEDULED REDEMPTION		2,106	2,106	2,163	2,160		(53)		(53)		2,106				51	10/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		06/01/2007	SCHEDULED REDEMPTION		23,307	23,307	23,883	23,869		(562)		(562)		23,307				587	10/01/2035	1
31407P-XF-0	FED NATL MTG ASSOC #836878		06/01/2007	SCHEDULED REDEMPTION		1,861	1,861	1,876	1,875		(14)		(14)		1,861				38	10/01/2020	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)
31407P-ZX-9	FED NATL MTG ASSOC #836958		06/01/2007	SCHEDULED REDEMPTION		15,830	15,830	15,131	15,149		681		681		15,830				339	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		06/01/2007	SCHEDULED REDEMPTION		12,165	12,165	12,492	12,470		(305)		(305)		12,165				288	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		06/01/2007	SCHEDULED REDEMPTION		6,617	6,617	6,344	6,356		261		261		6,617				161	02/01/2021	1
31407Q-D8-6	FED NATL MTG ASSOC #837227		06/01/2007	SCHEDULED REDEMPTION		2,080	2,080	2,097	2,096		(16)		(16)		2,080				42	08/01/2020	1
31407R-QM-9	FED NATL MTG ASSOC #838460		06/01/2007	SCHEDULED REDEMPTION		6,294	6,294	6,522	6,516		(222)		(222)		6,294				179	09/01/2035	1
31407R-RA-4	FED NATL MTG ASSOC #838481		06/01/2007	SCHEDULED REDEMPTION		1,042	1,042	1,068	1,066		(24)		(24)		1,042				28	09/01/2020	1
31407R-2D-5	FED NATL MTG ASSOC #838772		06/01/2007	SCHEDULED REDEMPTION		2,153	2,153	1,955	1,960		193		193		2,153				46	10/01/2035	1
31407S-DC-3	FED NATL MTG ASSOC #838999		06/01/2007	SCHEDULED REDEMPTION		4,160	4,160	4,264	4,258		(98)		(98)		4,160				113	08/01/2020	1
31407S-JP-8	FED NATL MTG ASSOC #839170		06/01/2007	SCHEDULED REDEMPTION		1,437	1,437	1,480	1,479		(42)		(42)		1,437				41	11/01/2035	1
31407S-LV-2	FED NATL MTG ASSOC #839240		06/01/2007	SCHEDULED REDEMPTION		4,021	4,021	3,692	3,707		314		314		4,021				83	09/01/2035	1
31407S-ND-0	FED NATL MTG ASSOC #839288		06/01/2007	SCHEDULED REDEMPTION		7,074	7,074	7,139	7,136		(62)		(62)		7,074				154	09/01/2020	1
31407S-PL-0	FED NATL MTG ASSOC #839327		06/01/2007	SCHEDULED REDEMPTION		2,025	2,025	2,071	2,068		(42)		(42)		2,025				64	10/01/2035	1
31407S-TX-0	FED NATL MTG ASSOC #839466		06/01/2007	SCHEDULED REDEMPTION		11,835	11,835	10,745	10,774		1,061		1,061		11,835				254	09/01/2035	1
31407T-2F-6	FED NATL MTG ASSOC #840574		06/01/2007	SCHEDULED REDEMPTION		1,714	1,714	1,727	1,727		(13)		(13)		1,714				37	10/01/2020	1
31407U-M3-8	FED NATL MTG ASSOC #841078		06/01/2007	SCHEDULED REDEMPTION		283	283	292	291		(8)		(8)		283				7	09/01/2020	1
31407U-M4-6	FED NATL MTG ASSOC #841079		06/01/2007	SCHEDULED REDEMPTION		851	851	815	816		35		35		851				17	09/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		06/01/2007	SCHEDULED REDEMPTION		407	407	418	417		(10)		(10)		407				10	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		06/01/2007	SCHEDULED REDEMPTION		383	383	393	392		(10)		(10)		383				9	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		06/06/2007	Various		1,240,657	1,227,767	1,234,049	1,233,754		(1,214)		(1,214)		1,232,540		8,117	8,117	41,862	09/01/2035	1
31407W-V9-1	FED NATL MTG ASSOC #843140		06/01/2007	SCHEDULED REDEMPTION		138,812	138,812	139,522	139,486		(673)		(673)		138,812				4,503	11/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		06/01/2007	SCHEDULED REDEMPTION		7,636	7,636	7,103	7,121		515		515		7,636				189	10/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		06/01/2007	SCHEDULED REDEMPTION		3,201	3,201	3,227	3,226		(25)		(25)		3,201				69	11/01/2020	1
31407Y-LC-1	FED NATL MTG ASSOC #844623		06/01/2007	SCHEDULED REDEMPTION		1,358	1,358	1,383	1,381		(23)		(23)		1,358				35	12/01/2020	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		06/01/2007	SCHEDULED REDEMPTION		8,142	8,142	7,392	7,415		727		727		8,142				174	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		06/01/2007	SCHEDULED REDEMPTION		770	770	776	776		(5)		(5)		770				20	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		06/01/2007	SCHEDULED REDEMPTION		1,534	1,534	1,575	1,572		(38)		(38)		1,534				37	12/01/2020	1
31407Y-4Q-9	FED NATL MTG ASSOC #845131		06/01/2007	SCHEDULED REDEMPTION		8,603	8,603	8,689	8,686		(82)		(82)		8,603				189	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		06/01/2007	SCHEDULED REDEMPTION		7,232	7,232	7,426	7,414		(181)		(181)		7,232				178	12/01/2020	1
31407Y-7K-9	FED NATL MTG ASSOC #845198		06/01/2007	SCHEDULED REDEMPTION		30,143	30,143	30,297	30,289		(146)		(146)		30,143				975	11/01/2035	1
31408A-HH-6	FED NATL MTG ASSOC #845432		06/01/2007	SCHEDULED REDEMPTION		1,071	1,071	1,105	1,103		(31)		(31)		1,071				28	02/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		06/01/2007	SCHEDULED REDEMPTION		5,910	5,910	5,667	5,678		232		232		5,910				139	06/01/2021	1
31408B-LR-7	FED NATL MTG ASSOC #846436		06/01/2007	SCHEDULED REDEMPTION		2,584	2,584	2,653	2,649		(65)		(65)		2,584				68	01/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2007	SCHEDULED REDEMPTION		22,761	22,761	23,271	23,236		(475)		(475)		22,761				732	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		06/01/2007	SCHEDULED REDEMPTION		4,264	4,264	4,379	4,371		(107)		(107)		4,264				105	11/01/2020	1
31408D-QC-1	FED NATL MTG ASSOC #848351		06/01/2007	SCHEDULED REDEMPTION		1,279	1,279	1,292	1,291		(12)		(12)		1,279				28	11/01/2020	1
31408D-SB-1	FED NATL MTG ASSOC #848414		06/01/2007	SCHEDULED REDEMPTION		3,500	3,500	3,609	3,603		(103)		(103)		3,500				95	12/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		06/01/2007	SCHEDULED REDEMPTION		19,604	19,604	20,043	20,013		(409)		(409)		19,604				526	01/01/2036	1
31408F-QB-8	FED NATL MTG ASSOC #850150		06/01/2007	SCHEDULED REDEMPTION		627	627	643	642		(16)		(16)		627				15	12/01/2020	1
31408F-Q7-7	FED NATL MTG ASSOC #850178		06/01/2007	SCHEDULED REDEMPTION		5,387	5,387	5,557	5,547		(161)		(161)		5,387				139	01/01/2021	1
31408F-3K-3	FED NATL MTG ASSOC #850502		06/01/2007	SCHEDULED REDEMPTION		7,697	7,697	7,903	7,890		(193)		(193)		7,697				188	12/01/2020	1
31408G-K4-8	FED NATL MTG ASSOC #850915		06/01/2007	SCHEDULED REDEMPTION		2,137	2,137	2,204	2,201		(64)		(64)		2,137				55	12/01/2020	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2007	SCHEDULED REDEMPTION		7,045	7,045	7,081	7,079		(34)		(34)		7,045				182	04/01/2036	1
31408J-LG-4	FED NATL MTG ASSOC #852727		06/01/2007	SCHEDULED REDEMPTION		2,796	2,796	2,884	2,879		(83)		(83)		2,796				76	01/01/2021	1
31408X-C4-0	FED NATL MTG ASSOC #863291		06/01/2007	SCHEDULED REDEMPTION		5,314	5,314	5,456	5,447		(133)		(133)		5,314				126	11/01/2020	1
31409A-HM-4	FED NATL MTG ASSOC #865236		06/01/2007	SCHEDULED REDEMPTION		3,301	3,301	3,405	3,394		(94)		(94)		3,301				86	02/01/2021	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2007	SCHEDULED REDEMPTION		543	543	546	546		(3)		(3)		543				14	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		06/01/2007	SCHEDULED REDEMPTION		2,768	2,768	2,654	2,659		109		109		2,768				65	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2007	SCHEDULED REDEMPTION		32,386	32,386	32,553	32,544		(157)		(157)		32,386				898	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		06/01/2007	SCHEDULED REDEMPTION		2,487	2,487	2,314	2,320		167		167		2,487				59	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		06/01/2007	Various		6,716	6,716	6,629	6,632		84		84		6,716				194	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		06/01/2007	SCHEDULED REDEMPTION		10,848	10,848	10,904	10,900		(53)		(53)		10,848				236	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		06/01/2007	SCHEDULED REDEMPTION		12,761	12,761	12,195	12,214		547		547		12,761				335	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		06/01/2007	SCHEDULED REDEMPTION		141,374	141,374	142,103	142,059		(685)		(685)		141,374				4,204	04/01/2036	1
31409G-HP-4	FED NATL MTG ASSOC #870638		06/01/2007	SCHEDULED REDEMPTION		35,859	35,859	36,027	36,026		(167)		(167)		35,859				910	10/01/2021	1
31409H-DW-1	FED NATL MTG ASSOC #871417		06/01/2007	SCHEDULED REDEMPTION		12,739	12,739	13,025	13,004		(264)		(264)		12,739				315	05/01/2036	1
31409T-ZD-3	FED NATL MTG ASSOC #878340		05/11/2007	BARCLAYS BANK		69,347	68,916	68,089	68,061		28		28		68,089		1,258	1,258		04/01/2037	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2007	SCHEDULED REDEMPTION		4,087	4,087	4,108	4,107		(20)		(20)		4,087				130	02/01/2036	1
31409V-2C-6	FED NATL MTG ASSOC #880171		06/01/2007	SCHEDULED REDEMPTION		6,889	6,889	6,800	6,803		86		86		6,889				196	02/01/2036	1
31409V-2K-8	FED NATL MTG ASSOC #880178		06/01/2007	SCHEDULED REDEMPTION		129,003	129,003	129,664	129,626		(623)		(623)		129,003				3,930	02/01/2036	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)
31409V-5D-1	FED NATL MTG ASSOC #880244		06/01/2007	SCHEDULED REDEMPTION		383	383	386	386		(3)		(3)		383				8	11/01/2020	1
31409X-NG-0	FED NATL MTG ASSOC #881591		06/01/2007	Various		1,501	1,501	1,482	1,482		20		20		1,501				40	06/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		06/01/2007	SCHEDULED REDEMPTION		1,347	1,347	1,287	1,289		57		57		1,347				35	07/01/2036	1
31409Y-DJ-3	FED NATL MTG ASSOC #882205		06/01/2007	SCHEDULED REDEMPTION		2,738	2,738	2,821	2,819		(81)		(81)		2,738				78	09/01/2021	1
31409Y-EC-7	FED NATL MTG ASSOC #882231		06/01/2007	SCHEDULED REDEMPTION		595	595	613	613		(18)		(18)		595				17	09/01/2021	1
31409Y-GU-5	FED NATL MTG ASSOC #882311		06/01/2007	Various		2,261,118	2,218,120	2,229,471	2,228,740		(1,127)		(1,127)		2,227,613		33,505	33,505	74,499	07/01/2036	1
31409Y-G8-4	FED NATL MTG ASSOC #882323		05/11/2007	BARCLAYS BANK		162,360	161,351	159,410	159,347		64		64		159,410		2,949	2,949		09/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		06/01/2007	SCHEDULED REDEMPTION		36,513	36,513	37,331	37,270		(758)		(758)		36,513				1,231	04/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		06/01/2007	SCHEDULED REDEMPTION		189,447	189,447	193,695	193,378		(3,931)		(3,931)		189,447				6,623	05/01/2036	1
31410C-RA-2	FED NATL MTG ASSOC #885281		12/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1		1		1		1					06/01/2036	1
31410C-RM-6	FED NATL MTG ASSOC #885292		12/08/2006	UNION BANK OF SWITZERLAND		1	1	1	1		1		1		1					06/01/2036	1
31410E-XG-8	FED NATL MTG ASSOC #887279		06/01/2007	SCHEDULED REDEMPTION		172,698	172,698	176,570	176,258		(3,561)		(3,561)		172,698				6,032	07/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		06/01/2007	SCHEDULED REDEMPTION		17,434	17,434	17,825	17,794		(359)		(359)		17,434				506	07/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		06/01/2007	SCHEDULED REDEMPTION		47,175	47,175	48,233	48,148		(973)		(973)		47,175				1,650	07/01/2036	1
31410P-GX-5	FED NATL MTG ASSOC #893114		06/01/2007	SCHEDULED REDEMPTION		3,229	3,229	3,327	3,325		(96)		(96)		3,229				91	09/01/2021	1
31410P-JP-9	FED NATL MTG ASSOC #893170		05/11/2007	BARCLAYS BANK		861,230	855,880	845,585	845,246		338		338		845,585		15,645	15,645		06/01/2037	1
31410Q-CE-9	FED NATL MTG ASSOC #893869		06/01/2007	SCHEDULED REDEMPTION		5,893	5,893	6,071	6,067		(175)		(175)		5,893				169	10/01/2021	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2007	SCHEDULED REDEMPTION		8,823	8,823	9,021	9,006		(183)		(183)		8,823				267	05/01/2036	1
31410U-F6-4	FED NATL MTG ASSOC #897589		05/11/2007	BARCLAYS BANK		41,510	41,252	40,757	40,740		17		17		40,757		753	753		05/01/2037	1
31410U-VW-9	FED NATL MTG ASSOC #898029		06/01/2007	SCHEDULED REDEMPTION		705	705	726	726		(21)		(21)		705				20	09/01/2021	1
31410W-GF-9	FED NATL MTG ASSOC #899398		05/11/2007	BARCLAYS BANK		878,031	872,577	862,105	861,745		361		361		862,105		15,925	15,925		04/01/2037	1
31410X-F7-6	FED NATL MTG ASSOC #900290		06/01/2007	SCHEDULED REDEMPTION		72,967	72,967	74,058	74,003		(1,037)		(1,037)		72,967				2,205	09/01/2036	1
31410X-GH-3	FED NATL MTG ASSOC #900300		05/11/2007	BARCLAYS BANK		100,434	99,810	98,609	98,570		39		39		98,609		1,824	1,824		09/01/2036	1
31410X-G3-4	FED NATL MTG ASSOC #900318		05/11/2007	BARCLAYS BANK		629,527	625,617	618,091	617,844		247		247		618,091		11,436	11,436		09/01/2036	1
31410X-JF-4	FED NATL MTG ASSOC #900362		05/11/2007	BARCLAYS BANK		711,361	706,942	698,438	698,159		279		279		698,438		12,923	12,923		09/01/2036	1
31410X-2Q-8	FED NATL MTG ASSOC #900883		05/11/2007	BARCLAYS BANK		874,882	869,448	859,014	858,655		359		359		859,014		15,868	15,868		01/01/2037	1
31411A-R9-8	FED NATL MTG ASSOC #902412		05/11/2007	BARCLAYS BANK		107,288	106,622	105,342	105,298		44		44		105,342		1,946	1,946		11/01/2036	1
31411C-CZ-2	FED NATL MTG ASSOC #903788		05/11/2007	BARCLAYS BANK		423,614	420,983	415,919	415,752		166		166		415,919		7,695	7,695		11/01/2036	1
31411C-MS-7	FED NATL MTG ASSOC #904069		05/11/2007	BARCLAYS BANK		186,256	185,099	182,872	182,799		73		73		182,872		3,384	3,384		11/01/2036	1
31411E-FP-7	FED NATL MTG ASSOC #905674		05/11/2007	BARCLAYS BANK		1,160,454	1,153,246	1,139,373	1,138,918		456		456		1,139,373		21,081	21,081		12/01/2036	1
31411E-PS-0	FED NATL MTG ASSOC #905933		05/11/2007	BARCLAYS BANK		733,205	728,651	719,885	719,598		288		288		719,885		13,319	13,319		01/01/2037	1
31411E-ZC-4	FED NATL MTG ASSOC #906239		05/11/2007	BARCLAYS BANK		790,854	785,942	776,487	776,177		311		311		776,487		14,367	14,367		01/01/2037	1
31411K-BA-0	FED NATL MTG ASSOC #910033		05/11/2007	BARCLAYS BANK		243,190	241,680	238,839	235,930		103		103		238,839		4,351	4,351	5	03/01/2037	1
31411L-B9-1	FED NATL MTG ASSOC #910964		05/11/2007	BARCLAYS BANK		201,269	200,019	197,613	197,534		79		79		197,613		3,656	3,656		02/01/2037	1
31411L-CE-9	FED NATL MTG ASSOC #910969		05/11/2007	BARCLAYS BANK		89,958	89,399	88,326	88,289		37		37		88,326		1,632	1,632		01/01/2037	1
31411L-YE-5	FED NATL MTG ASSOC #911609		05/11/2007	BARCLAYS BANK		120,957	120,205	118,766	118,714		52		52		118,766		2,191	2,191		04/01/2037	1
31411U-HA-2	FED NATL MTG ASSOC #914725		05/11/2007	BARCLAYS BANK		1,171,344	1,164,069	1,150,069	1,149,607		462		462		1,150,069		21,275	21,275		04/01/2037	1
31411V-SR-1	FED NATL MTG ASSOC #915928		05/11/2007	BARCLAYS BANK		58,973	58,607	57,903	57,879		24		24		57,903		1,070	1,070		04/01/2037	1
31411V-YF-0	FED NATL MTG ASSOC #916110		05/11/2007	BARCLAYS BANK		160,893	159,894	157,971	157,907		63		63		157,971		2,923	2,923		05/01/2037	1
31411Y-HV-8	FED NATL MTG ASSOC #918344		05/11/2007	BARCLAYS BANK		1,705,048	1,694,457	1,674,074	1,673,404		669		669		1,674,074		30,974	30,974		05/01/2037	1
31411Y-Y7-2	FED NATL MTG ASSOC #918834		05/11/2007	BARCLAYS BANK		2,743,429	2,726,389	2,693,612	2,692,522		1,090		1,090		2,693,612		49,817	49,817		04/01/2037	1
31412A-M9-2	FED NATL MTG ASSOC #919384		05/11/2007	BARCLAYS BANK		70,690	70,251	69,406	69,378		28		28		69,406		1,284	1,284		05/01/2037	1
31412A-NX-8	FED NATL MTG ASSOC #919406		05/11/2007	BARCLAYS BANK		25,459	25,301	24,997	24,987		10		10		24,997		462	462		06/01/2037	1
31412B-ZX-3	FED NATL MTG ASSOC #920658		05/11/2007	BARCLAYS BANK		69,828	69,395	68,560	68,532		27		27		68,560		1,269	1,269		05/01/2037	1
31412B-5B-4	FED NATL MTG ASSOC #920742		05/11/2007	BARCLAYS BANK		100,665	100,040	98,836	98,797		40		40		98,836		1,829	1,829		12/01/2036	1
31412D-LZ-9	FED NATL MTG ASSOC #922044		05/11/2007	BARCLAYS BANK		93,203	92,625	91,510	91,474		37		37		91,510		1,693	1,693		02/01/2037	1
31412L-KV-1	FED NATL MTG ASSOC #928308		05/11/2007	BARCLAYS BANK		131,990	131,170	129,592	129,540		52		52		129,592		2,398	2,398		04/01/2037	1
31412W-F8-4	FED NATL MTG ASSOC #936791		05/11/2007	BARCLAYS BANK		846,308	841,051	830,933	830,601		332		332		830,933		15,374	15,374		06/01/2037	1
31412W-GG-5	FED NATL MTG ASSOC #936799		05/11/2007	BARCLAYS BANK		1,504,974	1,495,626	1,477,634	1,477,043		591		591		1,477,634		27,340	27,340		06/01/2037	1
31412W-GY-6	FED NATL MTG ASSOC #936815		05/11/2007	BARCLAYS BANK		275,622	273,910	270,623	270,510		113		113		270,623		4,999	4,999		06/01/2037	1
31412W-XS-0	FED NATL MTG ASSOC #937289		05/11/2007	BARCLAYS BANK		753,404	748,724	739,717	739,422		296		296		739,717		13,686	13,686		04/01/2037	1
31412X-LY-8	FED NATL MTG ASSOC #937843		05/11/2007	BARCLAYS BANK		865,832	860,454	850,103	849,763		340		340		850,103		15,729	15,729		05/01/2037	1
31413A-FM-0	FED NATL MTG ASSOC #939472		05/11/2007	BARCLAYS BANK		740,964	736,362	727,504	727,213		291		291		727,504		13,460	13,460		06/01/2037	1
31413A-LJ-0	FED NATL MTG ASSOC #939629		05/11/2007	BARCLAYS BANK		213,718	212,391	209,836	209,752		84		84		209,836		3,882	3,882		06/01/2037	1
31413A-LM-3	FED NATL MTG ASSOC #939632		05/11/2007	BARCLAYS BANK		740,107	735,510	726,662	726,371		291		291		726,662		13,445	13,445		06/01/2037	1
31413B-XQ-9	FED NATL MTG ASSOC #940887		05/11/2007	BARCLAYS BANK		798,397	793,438	783,908	783,585		323		323		783,908		14,489	14,489		06/01/2037	1
31413B-3B-5	FED NATL MTG ASSOC #940994		05/11/2007	BARCLAYS BANK		417,742	415,147	410,174	409,996		177		177		410,174		7,568	7,568		06/01/2037	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)
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		06/01/2007	SCHEDULED REDEMPTION		1,774	1,774	1,823	1,836		(62)		(62)		1,774				78	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		06/01/2007	SCHEDULED REDEMPTION		1,533	1,533	1,603	1,581		(48)		(48)		1,533				75	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		06/01/2007	SCHEDULED REDEMPTION		38,212	38,212	28,172	34,603		3,608		3,608		38,212				1,189	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		06/01/2007	SCHEDULED REDEMPTION		144,002	144,002	116,667	136,102		7,900		7,900		144,002				5,109	06/25/2022	1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH		06/01/2007	SCHEDULED REDEMPTION		39,284	39,284	38,757	39,284						39,284				1,294	10/25/2007	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		06/01/2007	SCHEDULED REDEMPTION		260,083	260,083	241,057	250,659		9,424		9,424		260,083				9,610	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		06/01/2007	Various		527,242	527,242	489,214	689,694		12,811		12,811		527,242				23,694	11/25/2022	1
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E		06/01/2007	SCHEDULED REDEMPTION		604,513	604,513	598,657	604,399		113		113		604,513				15,987	04/25/2013	1
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH		06/01/2007	SCHEDULED REDEMPTION		561,655	561,655	549,646	560,601		1,053		1,053		561,655				17,202	05/25/2008	1
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH		06/01/2007	SCHEDULED REDEMPTION		513,028	513,028	499,882	512,101		927		927		513,028				15,674	06/25/2008	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		06/01/2007	SCHEDULED REDEMPTION		137,964	137,964	103,751	124,095		13,869		13,869		137,964				4,482	07/25/2022	1
312911-5B-2	FHR 1364 N		06/01/2007	SCHEDULED REDEMPTION		14,046	14,046	13,506	14,022		25		25		14,046				429	09/15/2007	1
313398-QA-0	FHR 2335 PZ		06/01/2007	SCHEDULED REDEMPTION		614,842	614,842	578,563	578,545		36,297		36,297		614,842				19,056	07/15/2031	1
313399-AJ-6	FHR 2344 QG		06/01/2007	SCHEDULED REDEMPTION		631,970	631,970	616,565	621,849		10,121		10,121		631,970				18,070	08/15/2016	1
313399-TE-7	FHR 2345 PZ		06/01/2007	SCHEDULED REDEMPTION		500,780	500,780	472,774	471,614		29,166		29,166		500,780				15,406	08/15/2031	1
313399-FX-0	FHR 2351 AZ		06/01/2007	SCHEDULED REDEMPTION		200,725	200,725	192,525	192,240		8,485		8,485		200,725				6,101	08/15/2031	1
31339L-J9-2	FHR 2396 PE		06/01/2007	SCHEDULED REDEMPTION		1,720,828	1,720,828	1,767,613	1,724,463		(3,635)		(3,635)		1,720,828				48,663	04/15/2030	1
3133TV-NM-4	FHR 2433 PD		05/01/2007	SCHEDULED REDEMPTION		606,095	606,095	610,546	607,883		(1,788)		(1,788)		606,095				8,305	01/15/2031	1
31392M-TX-0	FHR 2463 VC		06/01/2007	SCHEDULED REDEMPTION		1,041,874	1,041,874	1,072,153	1,060,126		(18,252)		(18,252)		1,041,874				29,766	04/15/2013	1
31392R-PX-3	FHR 2468 PE		06/01/2007	SCHEDULED REDEMPTION		1,067,505	1,067,505	1,098,196	1,082,471		(14,965)		(14,965)		1,067,505				30,963	04/15/2031	1
31392R-4A-6	FHR 2471 EH		06/01/2007	SCHEDULED REDEMPTION		444,138	444,138	456,907	449,403		(5,265)		(5,265)		444,138				12,557	02/15/2031	1
31392R-X5-5	FHR 2491 PG		06/01/2007	SCHEDULED REDEMPTION		388,897	388,897	399,957	393,810		(4,912)		(4,912)		388,897				11,064	03/15/2031	1
31392V-4R-0	FHR 2494 EH		06/01/2007	SCHEDULED REDEMPTION		1,458,765	1,458,765	1,487,940	1,473,238		(14,473)		(14,473)		1,458,765				41,718	04/15/2031	1
31392V-P8-9	FHR 2496 QN		06/01/2007	SCHEDULED REDEMPTION		1,181,150	1,181,150	1,212,340	1,196,366		(15,215)		(15,215)		1,181,150				33,315	05/15/2031	1
31392V-7G-1	FHR 2498 BM		06/01/2007	SCHEDULED REDEMPTION		113,582	113,582	116,200	115,596		(2,014)		(2,014)		113,582				2,964	09/15/2017	1
31392U-M7-6	FHR 2503 PG		06/01/2007	SCHEDULED REDEMPTION		1,470,967	1,470,967	1,498,986	1,481,936		(10,969)		(10,969)		1,470,967				41,651	04/15/2031	1
31393N-JZ-3	FHR 2590 NU		06/26/2007	LEHMAN BROTHERS INC.		20,367,968	20,869,320	21,286,706	21,097,303		(29,923)		(29,923)		21,067,380		(699,412)	(699,412)	602,891	06/15/2017	1
31394P-DY-6	FHR 2738 QE		06/26/2007	MORGAN STANLEY DEAN WITTER		12,791,371	13,542,000	13,167,967	13,362,322		13,187		13,187		13,219,418		(428,047)	(428,047)	391,213	07/15/2032	1
31394T-Y7-4	FHR 2764 YF		06/15/2007	SCHEDULED REDEMPTION		1,641,244	1,641,244	1,641,244	1,641,244						1,641,244				44,173	03/15/2034	1
31395H-J4-3	FHR 2877 AL		06/26/2007	BARCLAYS BANK		18,503,906	20,000,000	20,043,750	20,037,978		(1,920)		(1,920)		20,036,058		(1,532,152)	(1,532,152)	577,778	10/15/2024	1
31395M-W7-0	FHR 2938 EB		06/26/2007	JEFFERIES & COMPANY, INC.		35,993,091	39,103,000	36,115,288	36,246,219		95,438		95,438		36,341,657		(348,566)	(348,566)	1,129,642	02/15/2025	1
31396G-CC-3	FHR 3087 VJ		06/01/2007	SCHEDULED REDEMPTION		143,333	143,333	136,043	136,493		6,840		6,840		143,333				3,047	06/15/2022	1
31396H-Z9-3	FHR 3116 ZB		06/01/2007	SCHEDULED REDEMPTION		780,987	780,987	761,951	766,196		14,791		14,791		780,987				18,065	02/15/2036	1
31395N-PD-3	FNBR 2006-B1 AB		06/01/2007	SCHEDULED REDEMPTION		1,230,258	1,230,258	1,225,068	1,225,374		4,883		4,883		1,230,258				34,926	06/25/2016	1
31358U-7D-2	FNR 1993-70 Z		06/01/2007	SCHEDULED REDEMPTION		22,183	22,183	23,125	23,098		(915)		(915)		22,183				740	05/25/2023	1
31359G-RL-2	FNR 1994-22 D		06/01/2007	SCHEDULED REDEMPTION		4,353	4,353	4,429	4,427		(74)		(74)		4,353				109	01/25/2024	1
31392A-DF-2	FNR 2001-62 VB		06/01/2007	SCHEDULED REDEMPTION		1,255,913	1,255,913	1,292,953	1,277,431		(21,518)		(21,518)		1,255,913				40,280	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		06/01/2007	SCHEDULED REDEMPTION		416,920	416,920	426,561	421,473		(4,553)		(4,553)		416,920				11,840	05/25/2031	1
31392E-Q7-8	FNR 2002-64 PC		05/01/2007	SCHEDULED REDEMPTION		33,180	33,180	34,606	33,626		(447)		(447)		33,180				369	12/25/2026	1
31394A-L7-9	FNR 2004-67 VE		06/01/2007	SCHEDULED REDEMPTION		367,765	367,765	363,513	364,308		3,457		3,457		367,765				7,817	12/25/2020	1
31396K-MG-4	FNR 2006-74 FL		06/25/2007	SCHEDULED REDEMPTION		2,825,668	2,825,668	2,825,227	2,825,256		412		412		2,825,668				75,549	08/25/2036	1
31396P-L9-0	FNR 2007-12 BA		06/25/2007	SCHEDULED REDEMPTION		1,515	1,515	1,492			23		23		1,515				28	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
01F052-64-9	TBA		04/04/2007	UNION BANK OF SWITZERLAND		8,911,407	9,000,000	8,621,521	8,615,187		6,333		6,333		8,621,521		289,886	289,886		04/01/2037	1FE
01F060-64-2	TBA		04/04/2007	UNION BANK OF SWITZERLAND		31,244,609	31,000,000	30,623,057	30,615,065		7,993		7,993		30,623,057		621,551	621,551		04/01/2037	1FE
26116P-BH-2	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		06/25/2007	CITIGROUP GLOBAL MARKETS		3,307,311	3,420,000	3,420,000	3,420,000						3,420,000		(112,689)	(112,689)	176,019	07/01/2014	1FE
26116P-BJ-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		06/25/2007	CITIGROUP GLOBAL MARKETS		3,463,632	3,600,000	3,600,000	3,600,000						3,600,000		(136,368)	(136,368)	185,997	07/01/2015	1FE
26116P-BK-5	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		06/25/2007	CITIGROUP GLOBAL MARKETS		3,632,905	3,790,000	3,790,000	3,790,000						3,790,000		(157,096)	(157,096)	196,941	07/01/2016	1FE
718937-AB-1	PHOENIX AZ INDL DEV STADIUM BANKONE 98		06/26/2007	RAYMOND JAMES & ASSOCIATES, INC.		8,366,143	8,025,000	8,962,160	8,733,981		(45,059)		(45,059)		8,688,922		(322,779)	(322,779)	310,657	12/01/2016	1FE
055053-AA-0	AZUSA PACIFIC UNIV CA TXBL SER 1999		04/01/2007	SCHEDULED REDEMPTION		1,530,000	1,530,000	1,675,350	1,575,013		(45,013)		(45,013)		1,530,000				55,463	04/01/2009	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)
07201T-XA-1	BAY AREA CA GOVT ASSN TIF REDEV 04 B		06/25/2007	DAIN RAUSCHER INCORPORATED		2,618,267	2,710,000	2,749,647	2,744,943		(1,879)		(1,879)		2,743,064		(124,797)	(124,797)	113,129	09/01/2014	1FE
73208R-AA-5	POMONA CA PUB FIN HSG MERGED REDEV 06AQ		06/28/2007	BB&T CAPITAL MARKETS		2,235,461	2,285,000	2,238,158	2,243,140		1,795		1,795		2,244,935		(9,474)	(9,474)	108,883	02/01/2016	1FE
79771P-XQ-3	SAN FRANCISCO CA REDEV TAX ALLOC 04D		06/28/2007	MORGAN KEEGAN & COMPANY, INC.		2,255,650	2,290,000	2,286,267	2,287,682		296		296		2,287,978		(32,328)	(32,328)	104,322	08/01/2010	1FE
79771P-XR-1	SAN FRANCISCO CA REDEV TAX ALLOC 04D		06/28/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,376,813	2,405,000	2,404,832	2,404,885		11		11		2,404,896		(28,083)	(28,083)	115,039	08/01/2011	1FE
798147-ZN-7	SAN JOSE CA REDEV SET-ASIDE TAX 05 B		04/18/2007	RAYMOND JAMES & ASSOCIATES, INC.		3,018,029	3,105,000	3,138,565	3,132,323		(1,358)		(1,358)		3,130,964		(112,935)	(112,935)	102,593	08/01/2012	1FE
798147-ZR-8	SAN JOSE CA REDEV SET-ASIDE TAX 05 B		06/26/2007	MORGAN KEEGAN & COMPANY, INC.		3,298,685	3,535,000	3,558,225	3,555,413		(969)		(969)		3,554,445		(255,759)	(255,759)	153,631	08/01/2015	1FE
834125-AY-2	SOLANO CA IRR MONTICELLO PACIFIC GAS 06		05/24/2007	UNION BANK OF SWITZERLAND		7,851,260	7,965,000	7,653,330	7,667,328		13,407		13,407		7,680,735		170,525	170,525	383,895	01/01/2016	1FE
20773A-AV-2	CONNECTICUT DEV AUTH G O 04 C REF		06/25/2007	MORGAN KEEGAN & COMPANY, INC.		1,559,551	1,630,000	1,630,000	1,630,000						1,630,000		(70,449)	(70,449)	65,900	08/15/2012	1FE
20773A-AW-0	CONNECTICUT DEV AUTH G O 04 C REF		06/25/2007	MORGAN KEEGAN & COMPANY, INC.		1,634,157	1,705,000	1,705,000	1,683,404		1,370		1,370		1,684,774		(50,616)	(50,616)	71,748	08/15/2013	1FE
20773A-AX-8	CONNECTICUT DEV AUTH G O 04 C REF		06/25/2007	CITIGROUP GLOBAL MARKETS		1,694,435	1,780,000	1,780,000	1,754,994		1,338		1,338		1,756,332		(61,897)	(61,897)	76,142	08/15/2014	1FE
114894-HA-9	BROWARD COUNTY FLORIDA AIRPORT SYSTEM RE		06/27/2007	DAIN RAUSCHER INCORPORATED		37,841,300	35,000,000	40,881,400	39,001,692		(113,081)		(113,081)		38,888,611		(1,047,311)	(1,047,311)	1,797,833	10/01/2021	1FE
524360-FA-7	LEESBURG FL HOSP LEESBURG REGL MED 03A		04/19/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,544,757	4,415,000	4,723,653	4,475,664		(2,535)		(2,535)		4,473,129		71,628	71,628	179,666	07/01/2014	2FE
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C		04/01/2007	SCHEDULED REDEMPTION		95,000	95,000	94,128	94,249		751		751		95,000				2,318	04/01/2022	1FE
454623-7C-7	INDIANA BOND BK TXBL SCH SEVER 04-6A		05/23/2007	UNION BANK OF SWITZERLAND		3,492,676	3,525,000	3,525,000	3,525,000						3,525,000		(32,324)	(32,324)	154,037	01/15/2011	1FE
454623-7D-5	INDIANA BOND BK TXBL SCH SEVER 04-6A		05/23/2007	UNION BANK OF SWITZERLAND		2,528,127	2,545,000	2,545,000	2,545,000						2,545,000		(16,873)	(16,873)	113,432	07/15/2011	1FE
454623-7F-0	INDIANA BOND BK TXBL SCH SEVER 04-6A		05/23/2007	RAYMOND JAMES & ASSOCIATES, INC.		1,997,200	2,000,000	2,000,000	2,000,000						2,000,000		(2,800)	(2,800)	92,456	07/15/2012	1FE
454623-7G-8	INDIANA BOND BK TXBL SCH SEVER 04-6A		05/23/2007	UNION BANK OF SWITZERLAND		2,498,750	2,500,000	2,500,000	2,500,000						2,500,000		(1,250)	(1,250)	116,878	01/15/2013	1FE
454623-7H-6	INDIANA BOND BK TXBL SCH SEVER 04-6A		05/23/2007	UNION BANK OF SWITZERLAND		2,508,975	2,500,000	2,500,000	2,500,000						2,500,000		8,975	8,975	118,622	07/15/2013	1FE
454623-7K-9	INDIANA BOND BK TXBL SCH SEVER 04-6A		05/23/2007	UNION BANK OF SWITZERLAND		3,013,980	3,000,000	3,000,000	3,000,000						3,000,000		13,980	13,980	143,655	07/15/2014	1FE
454623-8A-0	INDIANA BOND BK TXBL SCH SEVER 04-6B		05/23/2007	RAYMOND JAMES & ASSOCIATES, INC.		4,683,553	4,625,000	4,625,000	4,625,000						4,625,000		58,553	58,553	233,570	07/15/2014	1FE
454624-RF-6	INDIANA BOND BK TXBL SCH SEVER 06-11		05/23/2007	UNION BANK OF SWITZERLAND		4,019,284	3,945,000	3,945,000	3,945,000						3,945,000		74,284	74,284	216,002	07/15/2015	1FE
46844M-CH-5	JACKSON MS MUN ARPT AUTH 2005 C		06/25/2007	MORGAN KEEGAN & COMPANY, INC.		2,116,264	2,260,000	2,212,156	2,218,697		2,195		2,195		2,220,893		(104,629)	(104,629)	75,428	10/01/2014	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2007	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				3,760	06/01/2028	1FE
14760N-AT-7	CASINO REINVEST DEV NJ PKG FEE 05 B		06/25/2007	CITIGROUP GLOBAL MARKETS		10,571,795	10,925,000	10,959,800	10,953,738		(1,779)		(1,779)		10,951,959		(380,165)	(380,165)	322,888	06/01/2015	1FE
645905-D2-3	NEW JERSEY ECON N JERSEY PORT DIST 96		06/25/2007	CITIGROUP GLOBAL MARKETS		2,587,480	2,435,000	2,870,451	2,729,881		(25,445)		(25,445)		2,704,436		(116,957)	(116,957)	153,490	02/15/2012	1FE
645905-E7-1	NEW JERSEY ECON N JERSEY PORT DIST 96		04/19/2007	BB&T CAPITAL MARKETS		1,632,336	1,550,000	1,805,192	1,689,380		(13,243)		(13,243)		1,676,137		(43,801)	(43,801)	77,190	02/15/2010	1FE
645905-E8-9	NEW JERSEY ECON N JERSEY PORT DIST 96		04/19/2007	BB&T CAPITAL MARKETS		1,776,731	1,660,000	1,943,528	1,836,015		(12,344)		(12,344)		1,823,671		(46,940)	(46,940)	82,668	02/15/2011	1FE
646139-D7-7	NEW JERSEY TURNPIKE AUTH 2003 A		05/01/2007	MORGAN KEEGAN & COMPANY, INC.		417,868	440,000	427,149	428,823		400		400		429,223		(11,355)	(11,355)	15,747	01/01/2016	1FE
013538-GW-7	ALBUQUERQUE NM ARPT SUB LIEN 04A TXBL		05/02/2007	CITIGROUP GLOBAL MARKETS		1,625,655	1,675,000	1,675,000	1,675,000						1,675,000		(49,346)	(49,346)	65,920	07/01/2013	1FE
013538-GY-3	ALBUQUERQUE NM ARPT SUB LIEN 04A TXBL		06/25/2007	CITIGROUP GLOBAL MARKETS		1,254,736	1,340,000	1,340,000	1,340,000						1,340,000		(85,264)	(85,264)	63,917	07/01/2015	1FE
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E		06/15/2007	Various		12,341,761	12,906,754	12,713,152	12,741,665		3,538		3,538		12,745,203		(403,442)	(403,442)	424,253	06/01/2028	2FE
62947Y-AF-8	NEW YORK CNTIES NY TOBACCO TRST IV 05B		06/15/2007	Various		14,473,921	15,000,000	14,891,700	14,914,181		(9,591)		(9,591)		14,904,590		(430,669)	(430,669)	494,508	06/01/2027	2FE
64983T-GL-1	NEW YORK ST DORM PERS INC ECON DEV 04B		04/20/2007	RAYMOND JAMES & ASSOCIATES, INC.		4,911,030	5,160,000	5,160,000	4,982,482		10,165		10,165		4,992,647		(81,617)	(81,617)	74,533	12/15/2011	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)
64983T-ET-6	NEW YORK ST DORM PERS INC EDUCATION 04B		04/20/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,083,245	2,185,000	2,182,312	2,183,294		119		119		2,183,413		(100,168)	(100,168)	51,408	03/15/2011	1FE
40782N-AN-9	HAMILTON OH NORTHN OH SD GAS SUP 99		06/28/2007	LEHMAN BROTHERS INC.		5,285,800	5,000,000	5,601,600	5,435,429		(60,460)		(60,460)		5,374,968		(89,168)	(89,168)	352,600	02/01/2012	1FE
720175-SS-8	PIEDMONT SC MUN PWR AGY ELEC 04 A-1		06/28/2007	BB&T CAPITAL MARKETS		2,430,550	2,500,000	2,496,800	2,497,710		202		202		2,497,912		(67,362)	(67,362)	123,063	01/01/2012	1FE
720175-ST-6	PIEDMONT SC MUN PWR AGY ELEC 04 A-1		06/28/2007	BB&T CAPITAL MARKETS		4,955,466	5,100,000	5,100,000	5,100,000						5,100,000		(144,534)	(144,534)	258,655	01/01/2013	1FE
763793-CB-0	RICHLAND-LEXINGTON SC ARPT COLUMBIA 01B		06/26/2007	DAIN RAUSCHER INCORPORATED		1,040,200	1,000,000	1,169,420	1,131,789		(7,245)		(7,245)		1,124,545		(84,345)	(84,345)	65,534	01/01/2017	1FE
837147-B2-2	SOUTH CAROLINA PUB SVC SANTEE 04B TXBL		04/19/2007	DAIN RAUSCHER INCORPORATED		3,103,165	3,250,000	3,250,000	3,250,000						3,250,000		(146,835)	(146,835)	119,560	01/01/2015	1FE
796245-AJ-7	SAN ANTONIO TX CONV CTR HOTEL 05B		06/26/2007	CITIGROUP GLOBAL MARKETS		937,560	1,000,000	1,012,390	1,010,839		(516)		(516)		1,010,322		(72,762)	(72,762)	46,822	07/15/2015	1FE
171265-AC-5	CHUGACH ELECTRIC ASSOC AK 2001 A		05/01/2007	RAYMOND JAMES & ASSOCIATES, INC.		5,246,100	5,000,000	5,437,300	5,341,189		(25,270)		(25,270)		5,315,919		(69,819)	(69,819)	208,326	03/15/2011	1FE
3199999. Bonds - Special Revenues						415,540,789	420,070,673	425,538,757	433,117,809		(342,207)		(342,207)		421,807,985		(6,267,196)	(6,267,196)	13,273,967	XXX	XXX
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2007	SCHEDULED REDEMPTION		196,000	196,000	196,000	196,000						196,000				6,733	06/30/2022	2
018522-A*-3	ALLETE INC FMB		03/27/2007	J. P. MORGAN SECURITIES, INC.		11,674,680	12,000,000	12,000,000	12,000,000						12,000,000		(325,320)	(325,320)	425,920	08/01/2020	2
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		04/01/2007	SCHEDULED REDEMPTION		150,071	150,071	150,071	150,071						150,071				6,842	07/01/2024	3
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS		04/15/2007	SCHEDULED REDEMPTION		210,360	210,360	210,360	210,360						210,360				10,981	10/15/2017	2
02765*-AB-7	AMERICAN MUN PWR OH REV		04/02/2007	Various		3,895,253	3,895,253	3,895,253	3,895,253						3,895,253				329,199	04/01/2008	1
02765*-AC-5	AMERICAN MUN PWR OH REV COLUMBUS		04/02/2007	Various		371,978	371,978	353,965	379,703		(2,468)		(2,468)		377,235		(5,257)	(5,257)	31,452	04/01/2008	1
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		04/01/2007	SCHEDULED REDEMPTION		494,500	494,500	494,500	499,120		(4,620)		(4,620)		494,500				23,489	04/01/2013	2
09071*-AA-3	BIRCHWOOD POWER PARTNERS		06/30/2007	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,794		(314)		(314)		30,480				2,229	09/30/2016	2
128017-AK-6	CAITHNESS COSO FUNDING CORP. SUB NTS		06/15/2007	SCHEDULED REDEMPTION		266,730	266,730	266,730	266,730						266,730				8,353	06/15/2014	3FE
12565#-AA-6	CL POWER SALES, LLC SR SECURED NOTES		05/30/2007	MATURED		708,744	708,744	708,744	708,744						708,744				26,862	05/30/2007	2
202795-HN-3	COMMONWEALTH EDISON		05/23/2007	J. P. MORGAN SECURITIES, INC.		2,996,100	3,000,000	3,024,300	3,023,895		(774)		(774)		3,023,121		(27,021)	(27,021)	134,371	08/15/2016	2FE
226829-AA-7	CROCKET COGENERATION		06/30/2007	SCHEDULED REDEMPTION		151,153	151,153	151,153	151,153						151,153				4,436	03/30/2025	2FE
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH		04/26/2007	Various		532,315	532,315	532,315	528,304		3,824		3,824		532,128		187	187	21,293	04/26/2015	1
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		06/29/2007	MCMAHAN SECURITIES CO LP		407,593	350,000	355,688	350,000						350,000		57,593	57,593	4,132	12/15/2023	2FE
48203@-AA-0	DOMINION RESOURCES/JUNIPER CAPITAL SER.		04/20/2007	MERRILL LYNCH CAPITAL MARKETS		5,970,228	6,200,000	6,200,000	6,200,000						6,200,000		(229,772)	(229,772)	261,616	08/15/2013	2
48203@-AB-8	DOMINION RESOURCES/JUNIPER CAPITAL SER.		04/20/2007	MERRILL LYNCH CAPITAL MARKETS		2,226,745	2,300,000	2,300,000	2,300,000						2,300,000		(73,255)	(73,255)	98,981	08/15/2013	2
29266M-AF-6	ENERGY EAST CORP		06/07/2007	WACHOVIA SECURITIES		2,514,100	2,500,000	2,487,175	2,487,226		63		63		2,487,288		26,812	26,812	149,063	07/15/2036	2FE
28500#-AA-0	ERCOT 6.17% SR NTS		05/15/2007	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,272,833						2,272,833				70,117	05/15/2014	1
341081-EV-5	FLORIDA POWER & LIGHT		06/07/2007	MERRILL LYNCH CAPITAL MARKETS		2,791,350	3,000,000	2,978,640	2,978,889		122		122		2,979,011		(187,661)	(187,661)	146,429	02/01/2037	1FE
302567-AA-0	FPL ENERGY AMER		06/20/2007	SCHEDULED REDEMPTION		2,106,000	2,106,000	2,132,313	2,127,816		(21,816)		(21,816)		2,106,000				139,817	06/20/2023	2FE
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG		05/06/2007	SCHEDULED REDEMPTION		371,318	371,318	371,318	371,318						371,318				10,588	05/06/2025	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2007	SCHEDULED REDEMPTION		135,188	135,188	135,188	135,188						135,188				4,874	02/10/2024	2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		22,244	22,244	22,249	21,068		(4)		(4)		22,244				30,017	11/03/2012	4FE
476556-BR-5	JERSEY CENTRAL PWR & LT		05/14/2007	CALLED @ 102.00		1,020,000	1,000,000	919,332	931,092		756		756		931,848		88,152	88,152	40,208	05/01/2023	2FE
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2007	SCHEDULED REDEMPTION		1,189,320	1,189,320	1,189,320	1,189,320						1,189,320				29,971	12/31/2014	2FE
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2007	SCHEDULED REDEMPTION		666,667	666,667	666,667	666,667						666,667				22,633	12/31/2014	3
49228R-AC-7	KERN RIVER FUNDG 144A		06/30/2007	SCHEDULED REDEMPTION		108,333	108,333	109,410	109,130		(797)		(797)		108,333				3,616	07/31/2016	1FE
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		6,250	6,250	6,250							6,250				11,133	02/08/2014	3FE
482620-AV-3	KINDER MORGAN INC		05/07/2007	CALLED @ 101.39		25,347,500	25,000,000	24,211,946	24,853,857		42,300		42,300		24,896,157		451,343	451,343	1,161,667	03/01/2008	3FE
990170-9F-1	LA PALOMA GENERATING CO 1ST LIEN TERM LO		06/29/2007	Various		1,397,162	1,398,905	1,398,905	1,398,905						1,398,905		(1,743)	(1,743)	26,995	08/16/2012	4FE
990170-9D-6	LA PALOMA GENERATING CO DELAYED DRAW		06/29/2007	Various		111,274	111,413	111,413	111,413						111,413		(139)	(139)	2,150	08/16/2012	4FE
990170-9C-8	LA PALOMA GENERATING CO SYNTHETIC L/C		05/16/2007	MORGAN STANLEY DEAN WITTER		244,019	244,324	244,324	244,324						244,324		(305)	(305)	294	08/16/2012	4FE
990475-9B-3	LSP GEN FINANCE CO 1ST LIEN DELAYED DRAW		05/24/2007	SCHEDULED REDEMPTION		118,948	118,948	118,948	118,948						118,948				3,426	05/04/2013	3FE
990475-9A-5	LSP GEN FINANCE CO 1ST LIEN TERM B		05/24/2007	SCHEDULED REDEMPTION		2,666,667	2,666,667	2,666,667	2,666,667						2,666,667				28,926	05/04/2013	3FE
990836-9B-6	MACH GEN, LLC SYNTHETIC L/C DEPOSIT		05/22/2007	Various		375,234	375,000	375,000							375,000		234	234	4,536	02/22/2013	4FE
990836-9A-8	MACH GEN, LLC TERM B LOAN		05/22/2007	Various		3,627,260	3,625,000	3,625,000							3,625,000		2,260	2,260	51,658	02/22/2014	4FE
55607#-AB-3	MACQUARIE DISTRICT ENERGY 6.4% SR SECD N		06/30/2007	SCHEDULED REDEMPTION		83,333	83,333	83,333	83,333						83,333				1,333	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)
991876-9C-9	MIDWEST GENERATION TERM LOAN (4/05)		05/07/2007	SCHEDULED REDEMPTION		2,158,007	2,158,007	2,158,007	2,158,007						2,158,007				44,951	04/27/2011	3FE
60467M-9A-9	MIRANT MID-ATLANTIC LLC		06/30/2007	SCHEDULED REDEMPTION		181,023	181,023	167,747	171,807		9,216		9,216		181,023				7,807	06/30/2012	3FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		06/29/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					01/03/2013	3FE
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		06/30/2007	SCHEDULED REDEMPTION		90,561	90,561	90,561	90,561						90,561				3,210	07/30/2008	2
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		06/17/2007	SCHEDULED REDEMPTION		228,000	228,000	228,000	226,900		1,100		1,100		228,000				10,727	10/17/2015	1
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)		04/30/2007	SCHEDULED REDEMPTION		510,772	510,772	519,243	511,892		(1,121)		(1,121)		510,772				18,720	10/30/2007	1
653522-DL-3	NIAGARA MHWK PWR		05/15/2007	MATURED		20,000,000	20,000,000	21,410,969	20,272,027		(272,027)		(272,027)		20,000,000				887,500	05/15/2007	2FE
65473Q-B*-3	NISOURCE FINANCE CORP. 5.89% SERIES D SR		05/04/2007	LEHMAN BROTHERS INC.		19,089,200	20,000,000	19,063,829	19,063,975		9,909		9,909		19,073,884		15,316	15,316	553,006	11/28/2025	2
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		06/01/2007	SCHEDULED REDEMPTION		150,000	150,000	150,000	149,428		572		572		150,000				5,363	06/01/2018	3
664787-AF-5	NORTHERN BORDER PIPELINE		05/01/2007	MATURED		9,000,000	9,000,000	9,060,935	9,012,240		(12,240)		(12,240)		9,000,000				281,250	05/01/2007	1FE
990328-9B-4	NRG ENERGY, INC. PRE-FUNDED LC (2/06)		06/08/2007	Various		12,084,588	12,084,588	12,120,579	12,121,821		(37,233)		(37,233)		12,084,588				323,195	02/01/2013	3FE
990328-9A-6	NRG ENERGY, INC. TERM LOAN (2/06)		06/08/2007	SCHEDULED REDEMPTION		8,731,630	8,731,630	8,754,571	8,756,052		(24,422)		(24,422)		8,731,630				286,965	02/01/2013	3FE
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		06/30/2007	SCHEDULED REDEMPTION		393,228	393,228	393,228	393,228						393,228				12,210	12/30/2020	2FE
694308-GJ-0	PACIFIC GAS & ELECTRIC		05/23/2007	GREENWICH CAPITAL MARKETS, INC.		3,823,760	4,000,000	3,978,160			58		58		3,978,218		(154,458)	(154,458)	48,978	03/01/2037	2FE
69512E-GH-2	PACIFICORP MTN		06/01/2007	MATURED		10,000,000	10,000,000	9,854,128	10,056,436		(56,436)		(56,436)		10,000,000				331,250	06/01/2007	1FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		06/21/2007	SCHEDULED REDEMPTION		293,137	293,137	296,990	297,159		(4,021)		(4,021)		293,137				33,532	07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		06/21/2007	SCHEDULED REDEMPTION		222,484	222,484	222,484	222,484						222,484				47,449	12/10/2012	3
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		06/15/2007	SCHEDULED REDEMPTION		77,881	77,881	77,881	77,881						77,881				1,806	07/15/2030	1
808086-A#-9	PORTLAND GEN ELEC/J.H.S. BANK SER C		06/30/2007	SCHEDULED REDEMPTION		1,649,700	1,649,700	1,649,700	1,649,700						1,649,700					06/30/2013	1
73932L-AA-1	POWER RECEIVABLES FINANC		04/01/2007	SCHEDULED REDEMPTION		378,812	378,812	378,701	378,747		66		66		378,812				11,914	01/01/2012	2FE
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		06/30/2007	SCHEDULED REDEMPTION		398,704	398,704	398,704	398,704						398,704				12,440	12/30/2019	3Z
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005		06/15/2007	SCHEDULED REDEMPTION		279,440	279,440	279,440	279,440						279,440				7,070	06/15/2025	1
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		06/22/2007	SCHEDULED REDEMPTION		342,104	342,104	342,104	344,939		(2,836)		(2,836)		342,104				13,889	12/22/2018	2
86771*-AA-4	SUNRISE POWER CO. LLC, DUE 2011		04/30/2007	SCHEDULED REDEMPTION		1,193,125	1,193,125	1,193,125	1,193,125						1,193,125				42,296	10/31/2011	2
872375-AF-7	TECO ENERGY INC		05/01/2007	MATURED		1,500,000	1,500,000	1,495,995	1,499,693		307		307		1,500,000				45,938	05/01/2007	3FE
88031R-AA-6	TENASKA ALABAMA II PART		06/30/2007	SCHEDULED REDEMPTION		166,156	166,156	167,328	167,188		(1,031)		(1,031)		166,156				5,089	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNRS		06/30/2007	SCHEDULED REDEMPTION		143,905	143,905	144,207	144,172		(267)		(267)		143,905				4,403	03/30/2024	2FE
87275@-AA-1	TPF CHESAPEAKE, LLC (PEPCO) 1ST LIEN TER		06/29/2007	SCHEDULED REDEMPTION		618,750	1,237,500	618,750	618,181		569		569		618,750					04/19/2012	2
87275@-AB-9	TPF CHESAPEAKE, LLC (PEPCO) 2ND LIEN TER		06/29/2007	SCHEDULED REDEMPTION		22,454	22,454	22,454	22,454						22,454				204,383	04/19/2012	3
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		03/30/2007	SCHEDULED REDEMPTION		12,034	12,034	12,034							12,034				84,749	12/15/2013	4FE
91802M-AA-8	UTILITY CONTRACT FUNDING		04/01/2007	SCHEDULED REDEMPTION		246,183	246,183	246,048	246,085		98		98		246,183				9,778	10/01/2016	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		04/30/2007	SCHEDULED REDEMPTION		304,411	304,411	304,411	304,411						304,411				6,986	04/30/2019	1
92966*-AA-7	WABASH VALLEY POWER ASSOC. TERM A		04/30/2007	SCHEDULED REDEMPTION		83,641	83,641	83,641	83,641						83,641				2,124	04/30/2024	1
96638#-AA-2	WHITING LEASING LLC (NISOURCE) 8.33% SR		06/30/2007	SCHEDULED REDEMPTION		45,238	45,238	45,238	44,998						45,238				1,884	06/30/2011	2
96638#-AC-8	WHITING LEASING LLC (NISOURCE) 8.58% SR		06/30/2007	SCHEDULED REDEMPTION		52,331	52,331	52,331	52,054						52,331				2,245	06/30/2011	2
G1252@-AA-2	BORD GAIS EIREANN, SER A SR NTS, DUE 201	F	04/20/2007	DEUTSCHE BANK SECURITIES		22,436,270	23,000,000	23,000,000	23,000,000						23,000,000		(563,730)	(563,730)	541,331	10/22/2010	1
J86914-EY-0	TOKYO ELEC POWER	F	06/13/2007	MATURED		10,000,000	10,000,000	10,251,400	10,015,186		(15,186)		(15,186)		10,000,000				712,500	06/13/2007	1FE
636274-AC-6	NATL GRID PLC	F	05/17/2007	J. P. MORGAN SECURITIES, INC.		2,610,275	2,500,000	2,494,625	2,494,796		158		158		2,494,954		115,321	115,321	130,375	08/01/2016	1FE
91311Q-AE-5	UNITED UTILITIES	F	06/11/2007	LEHMAN BROTHERS INC.		22,813,836	24,825,000	24,308,023	24,371,653		11,682		11,682		24,383,335		(1,569,499)	(1,569,499)	1,151,179	02/01/2019	1FE
3899999. Bonds - Public Utilities						229,794,568	234,366,375	233,036,128	224,554,184		(376,813)		(376,813)		232,175,511		(2,380,943)	(2,380,943)	9,224,827	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		310,150	310,150	310,150	310,150						310,150				6,962	09/26/2035	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		06/15/2007	SCHEDULED REDEMPTION		2,403,080	2,403,080	2,422,480	1,011,009		(18,487)		(18,487)		2,403,080				63,347	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		05/27/2007	SCHEDULED REDEMPTION		696,980	696,980	696,762	696,794		185		185		696,980				22,652	07/27/2036	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005-1		06/01/2007	CITIGROUP GLOBAL MARKETS		14,600,000	14,600,000	14,600,000							14,600,000				25,710	06/01/2041	1FE
003890-AC-4	ACADEMIC FIN CORP SERIES 2005-1		04/25/2007	CITIGROUP GLOBAL MARKETS		7,400,000	7,400,000	7,400,000							7,400,000				131,591	06/01/2042	1FE
004375-CF-6	ACCR 2004-4, A2D		05/25/2007	Various		5,457,651	5,447,381	5,447,381	5,447,381						5,447,381		10,269	10,269	119,393	01/25/2035	1FE
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-LL-5	ACE 2005-RM1 M1		05/25/2007	SCHEDULED REDEMPTION		592,997	592,997	594,039			(1,042)		(1,042)		592,997				11,330	03/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		06/25/2007	SCHEDULED REDEMPTION		775,106	775,106	775,106	775,106						775,106				19,963	02/25/2031	1FE
00441W-AA-4	ACE 2006-SL4, A-1		06/25/2007	SCHEDULED REDEMPTION		1,920,300	1,920,300	1,920,300	1,920,300						1,920,300				46,746	09/25/2036	1FE
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		06/29/2007	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				140	08/11/2013	4FE
005125-9A-9	ACXIOM CORP. TERM LOAN		06/15/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				12,105	09/15/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
990857-9A-4	ADVANCE FOOD COMPANY 1ST LIEN		03/13/2007	WACHOVIA SECURITIES		1,561,389	1,555,556	1,555,556							1,555,556		5,833	5,833		03/16/2014	1Z
990857-9B-2	ADVANCE FOOD COMPANY 1ST LIEN DELAYED DR		03/13/2007	WACHOVIA SECURITIES		446,111	444,444	444,444							444,444		1,667	1,667		03/16/2014	1Z
990857-9C-0	ADVANCE FOOD COMPANY 2ND LIEN		03/13/2007	WACHOVIA SECURITIES		252,188	250,000	250,000							250,000		2,188	2,188		09/16/2014	1Z
007903-9A-7	ADVANCED MICRO DEVICES, INC. LOAN		06/29/2007	SCHEDULED REDEMPTION		1,815,357	1,815,357	1,815,357	1,815,357						1,815,357				50,313	12/31/2013	3FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		06/30/2007	Various		375,675	64,866	210,946	41,021		23,845		23,845		233,980		141,694	141,694		02/28/2008	1Z
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		06/15/2007	SCHEDULED REDEMPTION		20,834	20,834	12,868	18,311		2,523		2,523		20,834					12/15/2008	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2007	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,720		486		486		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2007	SCHEDULED REDEMPTION		6,066	6,066	3,797	4,729		1,337		1,337		6,066					03/01/2017	1
990984-9A-6	AEARO TECHNOLOGIES, INC. FIRST LIEN TERM		06/06/2007	BANK OF AMERICA		503,438	500,000	500,000							500,000		3,438	3,438		06/01/2014	1Z
00764P-AW-0	AERCO LIMITED CLASS B-2		04/09/2007	Various		14,543	14,543	14,266	14,935		(391)		(391)		14,543				314	07/15/2025	5FE
009349-AA-9	AERLS 2005-1, G1A		05/05/2007	SCHEDULED REDEMPTION		10,498,854	10,498,854	10,498,854	10,498,854						10,498,854				301,174	09/09/2030	1FE
00817Y-AF-5	AETNA INC		05/03/2007	J. P. MORGAN SECURITIES, INC.		1,604,370	1,500,000	1,497,060	1,497,078		12		12		1,497,090		107,280	107,280	39,474	06/15/2036	1FE
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		06/29/2007	SCHEDULED REDEMPTION		6,976	6,976	6,976	6,976						6,976				2,499	03/20/2013	3FE
990501-9A-8	AFFINION GROUP B		05/14/2007	Various		55,851	55,851	56,195	112,431		(729)		(729)		55,851				776	10/17/2012	4FE
02660T-DD-2	AHM 2005-1 3A1		06/25/2007	SCHEDULED REDEMPTION		1,442,649	1,442,649	1,441,522	1,441,772		877		877		1,442,649				37,978	06/25/2045	1FE
02660L-AC-4	AHMA 2006-4 1A21		06/25/2007	Various		19,021,512	19,020,103	19,020,103	19,020,103						19,020,103		1,408	1,408	615,292	10/25/2046	1FE
02660T-CC-5	AHMT 2004-4 1A1		06/25/2007	Various		15,674,738	15,653,112	15,653,112	15,653,112						15,653,112		21,627	21,627	415,119	02/25/2045	1FE
02660T-JD-6	AHMT 2006-1 1A3		06/25/2007	Various		18,036,875	18,036,875	18,036,875	18,036,875						18,036,875				492,090	03/25/2046	1FE
03702W-AA-2	AHR 2004-1A, A		06/25/2007	SCHEDULED REDEMPTION		25,830	25,830	25,830	25,181						25,830				825	03/23/2019	1FE
00139R-AA-2	AIG SUNAMER GLOB FIN XII		05/30/2007	MATURED		14,500,000	14,500,000	14,604,690	14,528,231		(28,231)		(28,231)		14,500,000				384,250	05/30/2007	1FE
995201-9B-8	ALION SCIENCE AND TECH CORP TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		28,399	28,399	28,399	28,399						28,399				11,774	08/02/2013	4FE
990679-9A-2	ALIX PARTNERS LLP TRANCHE B TERM LOAN		06/29/2007	Various		7,500	7,500	7,500	15,000		(7,500)		(7,500)		7,500				104,761	10/12/2013	4FE
990470-9A-6	ALLIED WASTE NA TERM LOAN		09/25/2006	VARIOUS															51,703	01/15/2012	4FE
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		04/02/2007	Various					8,750										19,011	01/26/2013	3FE
02584P-AB-0	AMER EXPRESS TRAVEL		04/17/2007	Various		6,505,460	6,500,000	6,490,965	6,491,143		485		485		6,491,628		13,832	13,832	141,240	11/21/2011	1FE
023650-AH-7	AMER WEST AIR		04/02/2007	SCHEDULED REDEMPTION		150,887	150,887	150,887	150,887						150,887				5,357	04/02/2021	1FE
025058-9B-6	AMERICAN CELLULAR CORP. TERM LOAN B		06/29/2007	SCHEDULED REDEMPTION		3,750	3,750	3,750							3,750				17	03/15/2014	4FE
02637L-AD-2	AMERICAN GENERAL CBO 1998-1 CLA3-B		06/15/2007	SCHEDULED REDEMPTION		263,158	263,158	263,684	264,265		(1,107)		(1,107)		263,158				5,592	12/15/2010	1FE
02660T-EK-5	AMERICAN HOME MTG 2005-2 1A1		06/25/2007	Various		37,439,181	37,390,286	37,390,286	37,390,286						37,390,286		48,895	48,895	1,017,670	09/25/2045	1FE
02666Q-UW-1	AMERICAN HONDA FINANCE		06/26/2007	SALOMON SMITH BARNEY		15,736,000	16,000,000	16,058,240	16,030,563		(6,039)		(6,039)		16,024,524		(288,524)	(288,524)	428,000	05/26/2009	1FE
026874-AZ-0	AMERICAN INTL GROUP		05/23/2007	WARBURG DILLION READ LLC		3,091,320	3,000,000	2,984,610	2,984,736		76		76		2,984,812		106,508	106,508	108,333	05/01/2036	1FE
02687Q-BC-1	AMERICAN INTL GROUP		06/07/2007	BANK OF AMERICA		2,460,375	2,500,000	2,497,725	2,497,760		78		78		2,497,838		(37,463)	(37,463)	91,000	10/18/2016	1
026874-AN-7	AMERICAN INTL GROUP .500000% 05/15/2007		05/15/2007	MATURED		2,650,000	2,650,000	2,476,656	2,632,602		17,398		17,398		2,650,000				6,625	05/15/2007	1FE
990338-9A-5	AMERITRADE HOLDING CORP TERM B		06/29/2007	SCHEDULED REDEMPTION		848,485	848,485	848,485	848,485						848,485				36,522	12/31/2012	3FE
71646Y-AA-4	AMETHYST		04/15/2007	SCHEDULED REDEMPTION		374,985	374,985	374,985	374,985						374,985				8,231	04/15/2016	1
991019-9A-0	AMF BOWLING WORLDWIDE 1ST LIEN TERM LOAN		06/15/2007	CREDIT SUISSE FIRST BOSTON		1,253,125	1,250,000	1,250,000							1,250,000		3,125	3,125		06/08/2013	4FE
990464-9A-9	AMKOR TECHNOLOGY INC. 2ND LIEN		04/05/2007	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,079,811	2,082,581		(82,581)		(82,581)		2,000,000				80,816	10/27/2010	4FE
990319-9A-5	AMSCAN HOLDINGS, INC. 1ST LIEN		05/25/2007	Various		2,979,987	2,979,987	2,987,967	2,988,396		(8,408)		(8,408)		2,979,987				147,903	12/23/2012	4FE
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
032165-AD-4	AMSOUTH BANCORP		04/25/2007	BEAR STEARNS SECURITIES CORP.		12,350,195	11,500,000	13,019,955	12,939,337		(14,336)		(14,336)		12,925,001		(574,806)	(574,806)	385,969	11/01/2025	1FE
032166-AR-1	AMSOUTH BANCORP		04/24/2007	GOLDMAN, SACHS & CO.		9,825,200	10,000,000	9,994,500	9,995,274		149		149		9,995,423		(170,223)	(170,223)	297,556	04/01/2015	1FE
03235M-AA-0	AMTRAK SER. 2001 SECD NTS		06/15/2007	SCHEDULED REDEMPTION		413,667	413,667	413,667	413,667						413,667				39,298	06/15/2017	1
02582J-BZ-2	AMXCA 2002-3, B		05/15/2007	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,022,461	5,002,330		(2,330)		(2,330)		5,000,000				119,675	12/15/2009	1FE
02582J-DC-1	AMXCA 2004-5, B		06/22/2007	WACHOVIA SECURITIES		14,052,500	14,000,000	14,000,000	14,000,000						14,000,000		52,500	52,500	420,599	04/16/2012	1FE
990798-9A-0	ARAMARK CORPORATION TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		790,097	790,097	797,208			(7,111)		(7,111)		790,097					01/26/2014	3FE
039483-AJ-1	ARCHER DANIELS MIDLAND DEB		06/27/2007	TENDER OFFER		11,144,397	10,226,000	12,574,098	11,791,274		(125,120)		(125,120)		11,666,153		(521,756)	(521,756)	679,958	06/01/2012	1FE
039483-AK-8	ARCHER-DANIELS-MIDLAND		06/27/2007	TENDER OFFER		6,302	6,000	6,749	6,660		(45)		(45)		6,614		(312)	(312)	472	03/01/2013	1FE
007036-FW-1	ARMT 2005-1 5A2		06/25/2007	SCHEDULED REDEMPTION		549,352	549,352	549,931	549,852		(500)		(500)		549,352				14,517	05/25/2035	1FE
007036-PG-5	ARMT 2005-6A 2A1		06/25/2007	Various		9,987,859	9,977,547	9,979,832	9,979,407		(413)		(413)		9,978,994		8,865	8,865	265,375	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		06/25/2007	SCHEDULED REDEMPTION		283,700	283,700	283,700	283,700						283,700				7,266	05/25/2035	1FE
043436-AD-6	ASBURY AUTMOTIVE GROUP		06/28/2007	J. P. MORGAN SECURITIES, INC.		25,250	25,000	23,875	24,080		48		48		24,128		1,122	1,122	1,600	03/15/2014	4FE
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1		06/11/2007	SCHEDULED REDEMPTION		55,483	55,483	57,175	55,663		(180)		(180)		55,483				1,863	08/13/2029	1FE
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996		06/11/2007	SCHEDULED REDEMPTION		23,547	23,547	23,815	23,563		(16)		(16)		23,547				634	02/14/2029	1FE
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		06/29/2007	SCHEDULED REDEMPTION		8,278	8,278	8,317	6,244		(41)		(41)		8,278				159	08/10/2011	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05368B-AA-8	AVIATION SECURITIZATION II LLC		06/15/2007	SCHEDULED REDEMPTION		216,779	216,779	216,779	216,779						216,779				6,756	12/15/2023	1
05508R-9A-6	B&G FOODS, INC. TERM C		03/22/2007	LEHMAN BROTHERS INC.		1,006,250	1,000,000	1,000,000							1,000,000		6,250	6,250		02/26/2013	1Z
990640-9A-4	B/E AEROSPACE, INC. TERM LOAN		04/04/2007	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333						333,333				2,337	08/24/2012	3FE
05947U-BM-9	BACM 2001-1, A2		06/01/2007	SCHEDULED REDEMPTION		109,498	109,498	119,498	115,291		(5,793)		(5,793)		109,498				3,425	04/15/2036	1FE
05947U-CF-3	BACM 2001-PB1, A2		06/01/2007	SCHEDULED REDEMPTION		58,678	58,678	61,206	60,275		(1,597)		(1,597)		58,678				1,609	05/11/2035	1FE
05947U-4C-9	BACM 2005-6 ASB		03/28/2007	BANK OF AMERICA					10,030,427		(1,003)		(1,003)						130,909	09/10/2047	1FE
05950N-AL-2	BAFC 2006-5 1A11		06/26/2007	SALOMON SMITH BARNEY		13,196,487	13,423,000	13,523,673	13,523,586		(5,200)		(5,200)		13,518,386		(321,899)	(321,899)	465,331	09/25/2036	1FE
057741-9A-0	BALDOR ELECTRIC COMPANY TERM LOAN		06/27/2007	SCHEDULED REDEMPTION		216,777	216,777	216,777							216,777				11,657	01/31/2014	3FE
06424H-AK-3	BALL 2005-ESHA, F		06/14/2007	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				153,565	07/14/2020	2FE
06424H-AL-1	BALL 2005-ESHA, G		06/14/2007	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				125,481	07/14/2020	2FE
06424H-AM-9	BALL 2005-ESHA, H		06/14/2007	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				194,895	07/14/2020	2FE
05947N-KQ-6	BALL 2006-ESH MEZZ, A		06/14/2007	SCHEDULED REDEMPTION		12,996,488	12,996,488	12,940,750	12,969,987		26,501		26,501		12,996,488				406,389	07/14/2011	2FE
05947N-KS-2	BALL 2006-ESH MEZZ, B		06/14/2007	SCHEDULED REDEMPTION		6,480,938	6,480,938	6,453,177	6,467,834		13,104		13,104		6,480,938				205,930	07/14/2011	2FE
05947N-KU-7	BALL 2006-ESH MEZZ, C		06/14/2007	SCHEDULED REDEMPTION		12,979,182	12,979,182	12,923,688	12,953,275		25,907		25,907		12,979,182				422,252	07/14/2011	2FE
05950M-AE-0	BANC OF AMERICA FUNDING CORP 2006-G 2A4		06/22/2007	BANK OF AMERICA		49,906,250	50,000,000	50,000,000	50,000,000						50,000,000		(93,750)	(93,750)	1,474,079	07/20/2036	1FE
060505-CL-6	BANK OF AMERICA NA		06/14/2007	BANK OF AMERICA		2,924,640	3,000,000	2,987,160	2,987,527		460		460		2,987,987		(63,347)	(63,347)	146,146	08/15/2016	1FE
06050T-JZ-6	BANK OF AMERICA NA		05/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		7,424,775	7,500,000	7,757,700	1,502,096		(790)		(790)		7,756,906		(332,131)	(332,131)	266,250	10/15/2036	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		06/01/2007	SCHEDULED REDEMPTION		14,007	14,007	14,007	14,007						14,007				424	12/01/2016	1FE
054937-AA-5	BB&T CORPORATION		06/15/2007	MATURED		1,000,000	1,000,000	945,426	995,381		4,619		4,619		1,000,000				36,250	06/15/2007	1FE
054937-AE-7	BB&T CORPORATION		05/29/2007	Various		16,604,435	17,125,000	16,609,264	16,696,424		15,576		15,576		16,712,000		(107,565)	(107,565)	390,831	12/23/2015	1FE
054937-AF-4	BB&T CORPORATION		05/31/2007	BEAR STEARNS SECURITIES CORP.		4,714,950	5,000,000	4,997,900	4,998,113		45		45		4,998,158		(283,208)	(283,208)	156,042	11/01/2019	1FE
995102-9B-8	BCP CRYSTAL (CELANESE) TERM LOAN		04/02/2007	Various		3,993,651	3,993,651	3,993,651	3,993,651						3,993,651				146,258	04/06/2011	3FE
05539G-AB-9	BEA CBO 1998-1 CLASS A2A		06/15/2007	DISTRIBUTION		143,032		(252,100)	(338,333)						143,040		2	2		06/15/2010	5FE
073928-D6-7	BEAR STEARNS CO INC		06/21/2007	BEAR STEARNS SECURITIES CORP.		20,064,280	20,000,000	20,051,400	20,026,624		(5,946)		(5,946)		20,020,678		43,602	43,602	752,194	01/30/2009	1FE
076036-AG-7	BEDFORD CDO CLASS IIIB FLTG RATE NOTES		05/11/2007	SCHEDULED REDEMPTION		692,925	692,925	683,428	713,505		(20,580)		(20,580)		692,925				26,255	05/11/2011	3FE
079860-AG-7	BELLSOUTH CORP		06/12/2007	BANK OF AMERICA		7,622,880	8,000,000	7,981,440	7,984,903		736		736		7,985,638		(362,758)	(362,758)	312,000	09/15/2014	1FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		06/29/2007	SCHEDULED REDEMPTION		22,500	22,500	22,500							22,500				261	04/03/2015	4FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022		06/19/2007	MORGAN STANLEY DEAN WITTER		538,510	500,000	654,704	507,478		(6,876)		(6,876)		500,601		37,909	37,909	10,531	01/15/2022	2FE
990883-9A-0	BIRDS EYE FOODS, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		543,333	543,333	543,333							543,333				6,313	03/22/2013	4Z
990648-9A-7	BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN		06/29/2007	SCHEDULED REDEMPTION		2,521	2,521	2,521	2,521						2,521					07/18/2011	4FE
093662-AB-0	BLOCK FINANCIAL		04/15/2007	MATURED		10,000,000	10,000,000	9,973,900	10,002,516		(2,516)		(2,516)		10,000,000				425,000	04/15/2007	1FE
105667-AA-7	BMAT 2006-1, A2		06/25/2007	SCHEDULED REDEMPTION		3,447,751	3,447,751	3,447,751	3,447,751						3,447,751				88,999	07/25/2036	1FE
05948K-FY-0	BOAA 2003-9 1CB4		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		17,411,660	18,256,000	17,860,308	18,229,990		12,324		12,324		17,883,704		(472,044)	(472,044)	580,135	11/25/2033	1FE
05948K-W5-4	BOAA 2005-11 4A5		06/01/2007	SCHEDULED REDEMPTION		206,274	206,274	205,613	205,655		619		619		206,274				5,625	12/25/2035	1FE
05948K-E5-4	BOAA 2005-6 2CB1		06/01/2007	SCHEDULED REDEMPTION		622,708	622,708	637,984	622,332		376		376		622,708				17,440	07/25/2035	1FE
05950A-AV-8	BOAA 2006-4 5CB1		06/01/2007	SCHEDULED REDEMPTION		1,059,367	1,059,367	1,073,685			(14,318)		(14,318)		1,059,367				26,546	05/25/2036	1FE
995065-9C-5	BOISE CASCADE TERM D		05/03/2007	Various		5,312,403	5,312,403	5,312,403	5,312,403						5,312,403				170,891	10/28/2011	3FE
06423R-AB-2	BOIT 2002-C1 C1		04/16/2007	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				213,089	12/15/2009	2FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		06/15/2007	SCHEDULED REDEMPTION		63,435	63,435	72,727	72,048		(8,612)		(8,612)		63,435				2,307	09/15/2021	1Z
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2007	Various		1,102,413	1,102,413	1,092,040	1,093,824		998		998		1,094,822		7,591	7,591	126,423	12/01/2017	1
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS		06/01/2007	Various		10,095,084	10,006,152	10,219,884	10,069,640		(2,592)		(2,592)		10,067,048		28,036	28,036	417,549	01/01/2019	2
991882-9B-9	BOYD GAMING CORP (US) TERM LOAN		05/24/2007	Various		11,674,875	11,674,875	11,722,162	11,725,770		(50,895)		(50,895)		11,674,875				121,625	06/30/2011	3FE
990641-9A-2	BPC HOLDING CORPORATION TERM LOAN B		04/03/2007	Various		2,487,500	2,487,500	2,487,500	2,487,500						2,487,500				81,353	09/20/2013	4FE
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		06/29/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					02/07/2014	4FE
10623P-CM-0	BRAZOS S.P.C.		06/14/2007	Various		25,300,000	25,300,000	25,300,000	21,700,000						25,300,000				520,230	07/01/2038	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUST 2001		06/27/2007	CITIGROUP GLOBAL MARKETS		4,850,000	4,850,000	4,850,000							4,850,000				47,062	03/01/2040	1FE
990797-9A-2	BRICKMAN GROUP HOLDINGS, INC. TRANCHE B		05/16/2007	Various		2,002,500	2,000,000	2,000,000							2,000,000		2,500	2,500	30,053	01/23/2014	4FE
073879-2S-6	BSABS 2005-AQ2, A1		06/25/2007	SCHEDULED REDEMPTION		1,633,925	1,633,925	1,633,925	1,633,925						1,633,925				42,754	09/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		06/25/2007	SCHEDULED REDEMPTION		699,835	699,835	699,835	699,835						699,835				18,262	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		06/25/2007	SCHEDULED REDEMPTION		3,396,957	3,396,957	3,396,957	3,396,957						3,396,957				87,208	02/25/2036	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		06/25/2007	SCHEDULED REDEMPTION		132,426	132,426	132,426	132,426						132,426				3,419	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		06/01/2007	SCHEDULED REDEMPTION		1,324,402	1,324,402	1,302,260			22,142		22,142		1,324,402				23,213	02/25/2035	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)
07383F-Q5-0	BSCMS 2004-PWR5, A5		06/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		8,603,086	9,000,000	9,049,216	8,927,489		4,000		4,000		8,931,489		(328,404)	(328,404)	258,856	07/11/2042	1FE
07387B-CV-3	BSCMS 2005-LXR1, A-2		04/15/2007	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				131,231	09/15/2018	1FE
07387B-DB-6	BSCMS 2005-LXR1, C		04/15/2007	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				38,973	09/15/2018	1FE
07387B-DD-2	BSCMS 2005-LXR1, D		04/15/2007	SCHEDULED REDEMPTION		3,197,000	3,197,000	3,197,000	3,197,000						3,197,000				63,159	09/15/2018	1FE
07387B-DF-7	BSCMS 2005-LXR1, E		04/15/2007	SCHEDULED REDEMPTION		2,152,000	2,152,000	2,152,000	2,152,000						2,152,000				43,382	09/15/2018	1FE
11777L-AC-5	BSDB 2005-AFR1, X		06/27/2007	MERRILL LYNCH CAPITAL MARKETS		4,282,720		5,391,257	4,851,829		(169,247)		(169,247)		4,682,582		(399,862)	(399,862)	288,994	09/15/2027	1FE
11777L-AG-6	BSDB 2005-AFR1, D		06/27/2007	DEUTSCHE BANK SECURITIES		1,344,082	1,500,000	1,507,358	1,506,791		(191)		(191)		1,506,601		(162,519)	(162,519)	41,354	09/15/2027	1FE
11777L-AH-4	BSDB 2005-AFR1, E		06/27/2007	DEUTSCHE BANK SECURITIES		1,785,225	2,080,000	2,090,354	2,089,559		(268)		(268)		2,089,291		(304,066)	(304,066)	57,793	09/15/2027	3FE
11777L-AJ-0	BSDB 2005-AFR1, F		06/27/2007	MERRILL LYNCH CAPITAL MARKETS		2,108,203	2,500,000	2,512,374	2,511,427		(319)		(319)		2,511,108		(402,905)	(402,905)	69,988	09/15/2027	3FE
11777L-AK-7	BSDB 2005-AFR1, G		06/27/2007	MERRILL LYNCH CAPITAL MARKETS		1,333,500	1,600,000	1,607,893	1,607,293		(202)		(202)		1,607,091		(273,591)	(273,591)	45,637	09/15/2027	3FE
07400W-AA-8	BSMF 2006-SL1, A		06/25/2007	SCHEDULED REDEMPTION		2,309,490	2,309,490	2,309,490	2,309,490						2,309,490				60,100	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
119882-9E-0	BUFFETS, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		11,042	11,042	11,042	11,042						11,042				38	11/01/2013	4FE
991638-9B-5	BUHRMANN US INC TERM D-1		06/29/2007	SCHEDULED REDEMPTION		25,161	25,161	25,236	25,240		(78)		(78)		25,161				49	12/31/2010	3FE
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		03/30/2007	SCHEDULED REDEMPTION		12,500	12,500	12,500							12,500				5,574	03/15/2014	4FE
05567Y-AA-7	BURLINGTN NORTH SANTA FE		04/01/2007	SCHEDULED REDEMPTION		1,313,257	1,313,257	1,313,257	1,313,257						1,313,257				32,615	04/01/2023	1FE
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		04/30/2007	BEAR STEARNS SECURITIES CORP.		998,750	1,000,000	1,000,000	1,000,000						1,000,000		(1,250)	(1,250)	19,448	05/28/2013	4FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		06/01/2007	SCHEDULED REDEMPTION		17,649	17,649	17,649	17,649						17,649				569	08/01/2022	1
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2007	SCHEDULED REDEMPTION		1,097,261	1,097,261	1,097,261	1,097,261						1,097,261				23,344	06/28/2012	1
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA		04/01/2007	SCHEDULED REDEMPTION		46,620	46,620	46,620	46,620						46,620				1,228	04/01/2021	1
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB		04/01/2007	SCHEDULED REDEMPTION		248,799	248,799	248,799	248,799						248,799				6,556	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S		04/01/2007	SCHEDULED REDEMPTION		315,584	315,584	315,584	315,584						315,584				8,316	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T		04/01/2007	SCHEDULED REDEMPTION		206,542	206,542	206,542	206,542						206,542				5,442	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V		04/01/2007	SCHEDULED REDEMPTION		401,389	401,389	401,389	401,389						401,389				10,577	04/01/2022	1
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W		04/01/2007	SCHEDULED REDEMPTION		242,735	242,735	242,735	242,735						242,735				6,396	04/01/2023	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X		04/01/2007	SCHEDULED REDEMPTION		258,355	258,355	258,355	258,355						258,355				6,808	04/01/2023	1
90357#-AK-2	BURLINGTON NORTHERN SECD SER A 2005-Y		04/01/2007	SCHEDULED REDEMPTION		165,331	165,331	165,331	165,331						165,331				4,356	04/01/2022	1
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z		04/01/2007	SCHEDULED REDEMPTION		120,880	120,880	120,880	120,880						120,880				3,185	04/01/2023	1
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA		04/01/2007	SCHEDULED REDEMPTION		109,048	109,048	109,048	109,048						109,048				2,873	04/01/2020	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB		04/01/2007	SCHEDULED REDEMPTION		55,472	55,472	55,472	55,472						55,472				1,462	04/01/2023	1
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y		04/01/2007	SCHEDULED REDEMPTION		267,881	267,881	267,881	267,881						267,881				7,059	04/01/2022	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA		04/01/2007	SCHEDULED REDEMPTION		92,010	92,010	92,010	92,010						92,010				2,424	04/01/2020	1
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA		04/01/2007	SCHEDULED REDEMPTION		100,712	100,712	100,712	100,712						100,712				2,654	04/01/2021	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA		04/01/2007	SCHEDULED REDEMPTION		85,089	85,089	85,089	85,089						85,089				2,242	04/01/2020	1
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U		04/01/2007	SCHEDULED REDEMPTION		33,258	33,258	33,258	33,258						33,258				876	04/01/2023	1
12189T-AP-9	BURLINGTON/SANTA		04/15/2007	MATURED		10,000,000	10,000,000	9,996,800	9,999,832		168		168		10,000,000				393,750	04/15/2007	2FE
12315#-AD-3	BURT'S BEES TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		79,125	79,125	79,125	79,125						79,125				530	03/29/2011	4
12326@-AA-8	BUSHNELL PERFORMANCE OPTICS TERM LOAN		04/02/2007	SCHEDULED REDEMPTION		7,317	7,317	7,317	7,317						7,317				6	08/19/2011	4
07820Q-AY-1	BVMBS 2004-2 1A		06/25/2007	SCHEDULED REDEMPTION		1,085,365	1,085,365	1,085,365	1,085,365						1,085,365				29,275	02/25/2035	1FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		04/02/2007	Various		3,048,035	3,034,943	3,040,742	3,044,188		(471)		(471)		3,040,433		7,602	7,602	298,035	03/29/2013	3FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		06/10/2007	SCHEDULED REDEMPTION		17,264	17,264	17,264	17,264						17,264				491	05/10/2025	2
12477M-AC-4	CAMC 2002-CAM2		06/01/2007	SCHEDULED REDEMPTION		94,428	94,428	95,077	94,706		(279)		(279)		94,428				2,786	11/14/2036	1FE
14040H-AM-7	CAPITAL ONE FINANCIAL		06/04/2007	Various		12,658,430	13,000,000	12,987,910	12,989,431		432		432		12,989,863		(331,433)	(331,433)	368,194	06/01/2015	2FE
14040H-AN-5	CAPITAL ONE FINANCIAL CO		05/25/2007	J. P. MORGAN SECURITIES, INC.		3,509,135	3,500,000	3,489,150	3,489,421		339		339		3,489,760		19,375	19,375	162,633	09/01/2016	2FE
140661-AA-7	CAPMARK FINANCIAL GROUP		06/06/2007	SALOMON SMITH BARNEY		3,940,760	4,000,000	3,993,560			41		41		3,993,601		(52,841)	(52,841)	21,700	05/10/2017	2FE
147528-D@-9	CASEY'S GENRL STORES SER A SR NTS		05/15/2007	SCHEDULED REDEMPTION		1,142,857	1,142,857	1,144,903	1,153,023		(10,166)		(10,166)		1,142,857				45,086	05/15/2010	1
149123-BM-2	CATERPILLAR INC		06/13/2007	BANK OF AMERICA		1,723,890	1,750,000	1,746,413	1,746,520		128		128		1,746,648		(22,758)	(22,758)	85,896	08/15/2016	1FE
149123-BN-0	CATERPILLAR INC		05/09/2007	MERRILL LYNCH CAPITAL MARKETS		3,581,235	3,500,000	3,487,925	3,487,983		55		55		3,488,038		93,197	93,197	162,342	08/15/2036	1FE
12489W-NL-4	CBASS 2005-CB6, A1		06/25/2007	SCHEDULED REDEMPTION		2,495,315	2,495,315	2,495,069	2,495,241		74		74		2,495,315				64,565	07/25/2035	1FE
124779-AA-7	CBASS 2006-RP1, A-1		06/25/2007	SCHEDULED REDEMPTION		2,018,888	2,018,888	2,018,888	2,018,888						2,018,888				51,527	04/25/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
14983A-AA-7	CBASS 2006-SL1, A-1		06/25/2007	SCHEDULED REDEMPTION		1,506,213	1,506,213	1,506,213	1,412,605		93,607		93,607		1,506,213				45,109	09/25/2036	1FE
17305E-AH-8	CCCIT 2001-B1, B1		06/22/2007	WACHOVIA SECURITIES		5,012,110	5,000,000	5,040,039	5,009,739		(4,502)		(4,502)		5,005,236		6,873	6,873	206,860	01/15/2010	1FE
16678R-AC-1	CCMFC 2003-3A B1		05/01/2007	SCHEDULED REDEMPTION		581,809	581,809	568,708	569,035		12,774		12,774		581,809				11,623	07/25/2034	1FE
16678R-AV-9	CCMFC 2004-1A V1		05/01/2007	SCHEDULED REDEMPTION		1,689,035	1,689,035	1,628,499	1,634,768		54,268		54,268		1,689,035				33,572	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		05/01/2007	SCHEDULED REDEMPTION		533,094	533,094	508,120	509,435		23,660		23,660		533,094				12,005	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		05/01/2007	SCHEDULED REDEMPTION		714,360	714,360	685,132	685,132		29,229		29,229		714,360				16,174	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		05/01/2007	SCHEDULED REDEMPTION		644,848	644,848	605,477	606,379		38,468		38,468		644,848				15,013	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		05/01/2007	SCHEDULED REDEMPTION		1,044,199	1,044,199	999,732	998,991		45,208		45,208		1,044,199				23,228	10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		05/25/2007	SCHEDULED REDEMPTION		81	81	81	81						81				2	12/25/2046	1FE
161505-EA-6	CCMS 2000-1		06/01/2007	SCHEDULED REDEMPTION		46,021	46,021	46,874	46,328		(308)		(308)		46,021				1,693	04/15/2032	1FE
12513Y-AP-5	CD 2007-CD4, F		06/28/2007	SALOMON SMITH BARNEY		18,322,789	19,498,000	19,594,349			(1,545)		(1,545)		19,592,805		(1,270,015)	(1,270,015)	355,021	12/11/2049	1FE
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
15135#-BC-5	CENTENNIAL ENERGY HOLDINGS SR NTS		05/07/2007	BANK OF AMERICA		28,887,900	30,000,000	30,000,000	30,000,000						30,000,000		(1,112,100)	(1,112,100)	964,083	09/27/2015	2
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		06/21/2007	SCHEDULED REDEMPTION		207	207	207							207				3	06/21/2013	4FE
15671B-9A-1	CENVEO CORP TERM LOAN C		06/21/2007	SCHEDULED REDEMPTION		6,207	6,207	6,207							6,207				88	06/21/2013	4FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		12,500	12,500	12,482	12,481		19		19		12,500					11/05/2013	4FE
161546-HK-5	CFAB 2003-6, 2M2		06/25/2007	SCHEDULED REDEMPTION		1,887,963	1,887,963	1,887,963	1,887,963						1,887,963				56,406	04/25/2033	1FE
15769#-AF-2	CHAMBERLAIN GROUP SER B SR NTS, DUE 2013		04/12/2007	BANK OF AMERICA		6,761,440	7,000,000	7,000,000	7,000,000						7,000,000		(238,560)	(238,560)	252,115	07/30/2013	2
15769#-AG-0	CHAMBERLAIN GROUP SER C SR NTS, DUE 2015		04/12/2007	BANK OF AMERICA		6,703,340	7,000,000	7,000,000	7,000,000						7,000,000		(296,660)	(296,660)	257,229	07/30/2015	2
990512-9A-5	CHARTER COMM OPERATING TERM LOAN		04/30/2007	SCHEDULED REDEMPTION		16,185,177	16,185,177	16,185,177	16,185,177						16,185,177				323,097	04/28/2013	4FE
162456-9A-7	CHATTEM INC. TERM LOAN B		04/16/2007	SCHEDULED REDEMPTION		1,280,000	1,280,000	1,280,000							1,280,000				52,566	01/02/2013	3Z
16359R-AB-9	CHEMED CORP 1.875000% 05/15/2014		05/09/2007	CITIGROUP GLOBAL MARKETS		514,088	500,000	500,000							500,000		14,088	14,088		05/15/2014	4Z
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		04/02/2007	SCHEDULED REDEMPTION		193,302	193,302	193,302	192,403		899		899		193,302				7,819	09/30/2017	2
125509-BH-1	CIGNA CORP		05/23/2007	WARBURG DILLION READ LLC		2,930,550	3,000,000	2,983,680	2,983,707		80		80		2,983,787		(53,237)	(53,237)	101,988	11/15/2036	2FE
17252M-AE-0	CINTAS CORP NO 2		06/01/2007	MATURED		10,000,000	10,000,000	9,965,500	9,996,786		3,214		3,214		10,000,000				256,250	06/01/2007	1FE
990088-9A-6	CITATION CORP TERM LOAN (5/05)		04/06/2007	EXCHANGE		3,477,039	5,939,594	5,450,534	3,727,573						3,727,573		(250,535)	(250,535)		05/23/2009	5FE
12558M-AG-7	CITHE		06/01/2007	SCHEDULED REDEMPTION		77,489	77,489	77,463	77,482		7		7		77,489				2,194	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		06/01/2007	SCHEDULED REDEMPTION		91,891	91,891	91,880	91,887		4		4		91,891				2,016	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		06/01/2007	SCHEDULED REDEMPTION		61,261	61,261	61,242	61,253		8		8		61,261				1,456	09/20/2032	1FE
172967-CS-8	CITIGROUP INC		06/21/2007	SALOMON SMITH BARNEY		35,169,750	35,000,000	35,057,400	35,047,140		(2,347)		(2,347)		35,044,793		124,957	124,957	1,272,640	11/05/2014	1FE
172967-CU-3	CITIGROUP INC		06/06/2007	SALOMON SMITH BARNEY		3,874,000	4,000,000	3,991,960	3,994,758		701		701		3,995,459		(121,459)	(121,459)	132,458	02/22/2010	1FE
172967-DR-9	CITIGROUP INC		05/23/2007	SALOMON SMITH BARNEY		9,803,115	9,750,000	9,798,593	8,234,308		(124)		(124)		9,798,534		4,581	4,581	403,740	08/25/2036	1FE
17307G-TM-0	CITIGROUP MORTGAGE LOAN TRUST, INC.		06/26/2007	Various		36,400,937	37,012,685	37,053,214	37,041,253		(2,572)		(2,572)		37,038,681		(637,744)	(637,744)	1,096,384	08/25/2035	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		05/09/2007	SCHEDULED REDEMPTION		349,219	349,219	370,145	362,361		(13,142)		(13,142)		349,219				14,003	07/09/2010	1
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12/04)		06/29/2007	SCHEDULED REDEMPTION		18,920	18,920	18,920	12,254						18,920				71,918	11/30/2011	3FE
201728-CH-3	CMAC 1997-ML1, A4		06/01/2007	SCHEDULED REDEMPTION		464,332	464,332	490,886	466,268		(1,936)		(1,936)		464,332				15,431	12/15/2030	1FE
12566T-AN-7	CMALT 2006-A7 1A13		06/01/2007	SCHEDULED REDEMPTION		426,703	426,703	428,036			(1,333)		(1,333)		426,703				9,956	12/25/2036	1FE
201730-AC-2	CMAT 1999-C1, A3		06/11/2007	SCHEDULED REDEMPTION		112,922	112,922	120,200	115,289		(2,367)		(2,367)		112,922				3,656	01/17/2032	1FE
161582-AB-7	CMFUN 1999-1, A2		06/01/2007	SCHEDULED REDEMPTION		318,081	318,081	340,310	325,784		(7,703)		(7,703)		318,081				10,223	08/15/2031	1FE
172981-AE-2	CMLTI 2006-4 2A1B		06/01/2007	SCHEDULED REDEMPTION		365,903	365,903	364,788			1,115		1,115		365,903				8,623	12/25/2035	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		06/10/2007	SCHEDULED REDEMPTION		41,564	41,564	41,564	41,564						41,564				1,201	06/10/2024	1
191219-AY-0	COCA-COLA ENTERPRISES		04/27/2007	LEHMAN BROTHERS INC.		15,347,233	13,817,000	15,426,819	15,287,094		(13,114)		(13,114)		15,273,980		73,253	73,253	445,464	11/15/2026	1FE
990324-9A-5	COINMACH SERVICE CORP B		06/29/2007	SCHEDULED REDEMPTION		7,061	7,061	7,061	7,061						7,061				10	12/19/2012	4FE
991989-9B-2	COINSTAR, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		5,752	5,752	5,752	5,752						5,752				48	07/07/2011	3FE
196479-EW-5	COLORADO HOUSING AND FINANCE AUTHORITY		05/01/2007	CALLED @ 100.00000000		605,000	605,000	604,970	604,972						604,972		28	28	16,072	11/01/2030	1FE
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN		06/21/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000	10,000,000							10,000,000				247,061	12/01/2034	1FE
20029P-AF-6	COMCAST CABLE COMMUNICATIONS 144A		05/01/2007	MATURED		9,925,000	9,925,000	10,646,879	9,970,366		(45,366)		(45,366)		9,925,000				415,609	05/01/2007	2FE
20030N-AJ-0	COMCAST CORP		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		9,783,300	10,000,000	9,999,200	9,999,269		32		32		9,999,301		(216,001)	(216,001)	364,000	11/15/2015	2FE
200340-AL-1	COMERICA BANK		05/30/2007	J. P. MORGAN SECURITIES, INC.		4,664,500	5,000,000	4,596,700	4,609,647		15,581		15,581		4,625,229		39,271	39,271	142,000	05/01/2015	1FE
20046E-BN-2	COMM 2001-J1A, M		06/01/2007	SCHEDULED REDEMPTION		568,649	568,649	577,535	571,278		(2,628)		(2,628)		568,649				18,937	02/14/2034	1FE
995481-9C-4	COMMUNITY HEALTH SYSTEMS B INCREMENTAL		03/30/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				35,855	02/29/2012	3FE
995481-9B-6	COMMUNITY HEALTH SYSTEMS TERM LOAN (8/04		03/30/2007	SCHEDULED REDEMPTION		19,740	19,740	19,740	19,740						19,740				116	08/19/2011	3FE
990301-9A-3	COMPASS MINERALS TERM B		10/02/2006	VARIOUS															12,081	12/22/2012	4FE
98681#-AA-4	CONAGRA FOODS/YORK PA STATUTORY TR. 2003		06/01/2007	SCHEDULED REDEMPTION		211,711	211,711	211,711	211,711						211,711				5,240	06/01/2026	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990210-9A-6	CONCENTRA OPERATING CORP TERM B		10/02/2006	VARIOUS															13,222	09/30/2011	4FE
210523-AD-8	CONFD 2001-1 CL A4		04/20/2007	SCHEDULED REDEMPTION		59,407	59,407	64,665	61,785		(2,378)		(2,378)		59,407				1,479	04/20/2012	1FE
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS		05/01/2007	SCHEDULED REDEMPTION		567,244	567,244	588,913	577,420		(10,176)		(10,176)		567,244				20,208	11/01/2011	2FE
990346-9A-8	CONTECH CONSTRUCTION TERM LOAN (1/06)		04/04/2007	Various		994,261	990,556	990,556	990,556						990,556		3,705	3,705	34,789	01/31/2013	4FE
210805-AM-9	CONTINENTAL AIRLINES		04/15/2007	SCHEDULED REDEMPTION		65,411	65,411	64,394	64,800		611		611		65,411				2,270	10/15/2013	3FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		04/02/2007	WARBURG DILLION READ LLC		1,391,100	750,000	1,037,303	983,759		(28,548)		(28,548)		955,211		435,889	435,889	4,375	05/15/2024	2FE
22406*-CS-1	COX ENTERPRISES 7.06% SR NTS, DUE 2007		04/12/2007	MATURED		5,000,000	5,000,000	5,222,468	5,026,753		(26,753)		(26,753)		5,000,000				176,500	04/12/2007	2
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		06/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		911,220	700,000	700,000	700,000						700,000		211,220	211,220	5,014	08/26/2013	1FE
991028-9A-1	CRIMSON EXPLORATIONS, INC. 2ND LIEN TERM		06/15/2007	CREDIT SUISSE FIRST BOSTON		1,506,563	1,500,000	1,500,000							1,500,000		6,563	6,563		05/08/2012	4Z
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		12,692	12,692	12,692							12,692					03/06/2014	3FE
126304-AQ-7	CSC HOLDINGS INC		04/27/2007	EXCHANGE		2,553,668	2,632,000	2,539,880	2,549,543		4,089		4,089		2,553,632		37	37	94,752	04/15/2012	4FE
22540A-LK-2	CSFB 1999-C1, A2		06/11/2007	Various		83,151	83,151	92,690	520,741		(35,178)		(35,178)		83,151				13,780	09/15/2041	1FE
22540A-XJ-2	CSFB 2001-CK1, A2		06/01/2007	SCHEDULED REDEMPTION		177,363	177,363	178,278	177,500		(137)		(137)		177,363				5,510	12/18/2035	1FE
225458-NN-4	CSFB 2005-AGE1, A1		06/25/2007	SCHEDULED REDEMPTION		870,146	870,146	870,146	870,146						870,146				22,403	02/25/2032	1FE
225470-NN-9	CSFB 2005-C6, AJ		06/28/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		23,786,133	25,000,000	23,667,970			682		682		23,668,652		117,481	117,481	101,694	12/15/2040	1FE
22942J-AD-5	CSMC 2006-6 1A4		04/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		40,054,688	40,000,000	39,203,124	39,234,752		21,707		21,707		39,256,458		798,230	798,230	1,006,667	07/25/2036	1FE
22942M-AC-0	CSMC 2006-8 3A1		06/01/2007	SCHEDULED REDEMPTION		723,203	723,203	726,424			(3,221)		(3,221)		723,203				27,228	10/25/2021	1FE
126408-AP-8	CSX CORP		05/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,220,001	3,100,000	3,476,898	3,314,723		(19,121)		(19,121)		3,295,602		(75,601)	(75,601)	147,638	03/15/2011	2FE
126408-GA-5	CSX CORP 0% 10/30/2021		06/01/2007	Various		12,061,300	7,800,000	7,176,016	6,463,122		(172,356)		(172,356)		6,975,996		5,085,304	5,085,304		10/30/2021	2FE
12642V-AB-6	CT CDO IV, A2		06/20/2007	SCHEDULED REDEMPTION		50,379	50,379	50,379	50,379						50,379				1,359	10/20/2043	1FE
12642V-AC-4	CTCDO 2006-4A, B		06/20/2007	SCHEDULED REDEMPTION		80,607	80,607	80,607	80,607						80,607				2,213	10/20/2043	1FE
12642V-AD-2	CTCDO 2006-4A, C		06/20/2007	SCHEDULED REDEMPTION		50,379	50,379	50,379	50,379						50,379				1,464	10/20/2043	1FE
230215-A#-2	CULP INC. SENIOR NOTES		12/01/2006	EXCHANGE		(5,649)			6,119,852		(1,974)		(1,974)				(5,649)	(5,649)		03/15/2008	4
230215-A*-6	CULP INC. SENIOR NOTES		05/18/2007	Various		2,480,000	2,480,000	2,467,047			3,712		3,712		2,470,758		9,242	9,242	125,489	03/15/2008	5Z
126650-BE-9	CVS CORP		05/08/2007	MORGAN STANLEY DEAN WITTER		5,180,200	5,000,000	4,980,800	4,981,335		522		522		4,981,857		198,343	198,343	226,285	08/15/2016	2FE
126650-BF-6	CVS CORP CTL 6.036% 12/10/28		06/10/2007	SCHEDULED REDEMPTION		138,863	138,863	138,863	138,863						138,863				3,962	12/10/2028	2FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		06/10/2007	SCHEDULED REDEMPTION		300,927	300,927	300,927	300,927						300,927				8,358	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		06/10/2007	SCHEDULED REDEMPTION		37,517	37,517	37,517	37,517						37,517				1,290	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		06/25/2007	SCHEDULED REDEMPTION		384,974	384,974	385,576	385,391		(417)		(417)		384,974				10,389	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		06/01/2007	SCHEDULED REDEMPTION		95,201	95,201	92,479	92,526		2,676		2,676		95,201				2,487	11/25/2034	1FE
12667G-WF-6	CWALT 2005-36 2A1A		06/25/2007	Various		20,600,804	20,571,287	20,571,287	20,571,287						20,571,287		29,518	29,518	569,881	08/25/2035	1FE
12667G-R6-2	CWALT 2005-41 1A1		06/25/2007	SCHEDULED REDEMPTION		1,662,684	1,662,684	1,662,684	1,662,684						1,662,684				43,820	09/25/2035	1FE
02146V-AC-6	CWALT 2006-30T1 1A3		06/26/2007	BARCLAYS BANK		38,215,236	38,000,000	38,492,814			(56,273)		(56,273)		38,436,541		(221,305)	(221,305)	1,174,305	11/25/2036	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		06/01/2007	SCHEDULED REDEMPTION		205,519	205,519	203,593	203,766		1,753		1,753		205,519				4,612	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		06/01/2007	SCHEDULED REDEMPTION		333,510	333,510	345,079	342,374		(8,864)		(8,864)		333,510				8,664	01/25/2017	1FE
12669G-GC-9	CWHL 2004-HYB8 3A1		06/20/2007	SCHEDULED REDEMPTION		734	734	734	734						734				20	01/20/2035	1FE
12669G-PT-2	CWHL 2005-2 2A3		06/25/2007	SCHEDULED REDEMPTION		618,105	618,105	618,105	618,105						618,105				16,440	03/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		06/25/2007	SCHEDULED REDEMPTION		159,628	159,628	159,341	159,409		219		219		159,628				4,362	03/25/2035	1FE
126694-X3-7	CWHL 2006-9 A10		06/01/2007	SCHEDULED REDEMPTION		7,669,515	7,669,515	7,528,108	7,539,856		129,658		129,658		7,669,515				213,386	05/25/2036	1FE
126673-NS-7	CWL 2004-12, 2AV3		06/25/2007	SCHEDULED REDEMPTION		4,146,284	4,146,284	4,154,753	4,152,612		(6,328)		(6,328)		4,146,284				114,520	04/25/2035	1FE
126673-GN-6	CWL 2004-9, 2AV3		06/25/2007	SCHEDULED REDEMPTION		2,676,137	2,676,137	2,696,312	2,690,904		(14,767)		(14,767)		2,676,137				73,893	02/25/2035	1FE
152314-HS-2	CXHE 2003-C, M2		06/25/2007	SCHEDULED REDEMPTION		1,672,472	1,672,472	1,680,869	448,595		(7,585)		(7,585)		1,672,472				49,757	09/25/2033	1FE
990477-9A-1	DANA CORP. DIP TERM LOAN		12/06/2006	VARIOUS															13,417	03/06/2008	4FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		06/29/2007	SCHEDULED REDEMPTION		93,171	93,171	93,171	93,171						93,171				54,556	10/26/2012	3FE
991967-9B-8	DEI SALES, INC.		12/04/2006	VARIOUS															3,050	09/22/2013	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		06/22/2007	SCHEDULED REDEMPTION		319,440	319,440	319,440	315,193		4,247		4,247		319,440				13,496	09/22/2015	3
246688-AE-5	DELHAIZE AMERICA		06/28/2007	TENDER OFFER		12,720,941	12,165,000	13,297,048	12,975,167		(82,645)		(82,645)		12,892,522		(171,582)	(171,582)	1,181,230	04/15/2011	3FE
246688-AF-2	DELHAIZE AMERICA		06/28/2007	TENDER OFFER		496,783	419,000	524,366	492,394		(549)		(549)		491,845		4,938	4,938	43,262	04/15/2031	3FE
991574-9C-0	DEX MEDIA EAST TERM A (6/04)		06/29/2007	SCHEDULED REDEMPTION		127,707	127,707	127,991	128,072		(365)		(365)		127,707					11/08/2008	3FE
991574-9B-2	DEX MEDIA EAST TERM B (6/04)		06/29/2007	SCHEDULED REDEMPTION		70,326	70,326	70,326	70,326						70,326					05/08/2009	3FE
991483-9E-0	DEX MEDIA WEST TERM A (6/04)		11/27/2006	VARIOUS															4,816	09/09/2009	3FE
991483-9D-2	DEX MEDIA WEST TERM B (6/04)		06/29/2007	SCHEDULED REDEMPTION		473,834	473,834	473,626	473,592		243		243		473,834				1,385	03/09/2010	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
254934-AE-2	DFS 2001-1 A-5		06/15/2007	SCHEDULED REDEMPTION		440,918	440,918	440,712	440,839		79		79		440,918				12,924	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		06/29/2007	SCHEDULED REDEMPTION		13,409	13,409	13,409	13,409						13,409				84	04/13/2013	3FE
75935@-AD-2	DISCOUNT TIRE (REINALT-THOMAS) SER 2002-		06/30/2007	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,370,439	1,382,730		45,842		45,842		1,428,571				50,357	06/30/2012	2
23322B-CZ-9	DLJCM 1998-CF2 A1B		06/01/2007	SCHEDULED REDEMPTION		225,866	225,866	249,526	232,972		(7,106)		(7,106)		225,866				6,835	11/12/2031	1FE
23322B-EG-9	DLJCM 1999-CG1, A1B		06/01/2007	SCHEDULED REDEMPTION		1,161,688	1,161,688	1,250,802	1,191,195		(29,507)		(29,507)		1,161,688				33,668	03/10/2032	1FE
23322B-FE-3	DLJCM 1999-CG2, A1B		06/01/2007	SCHEDULED REDEMPTION		347,421	347,421	381,561	360,180		(12,758)		(12,758)		347,421				13,128	06/10/2032	1FE
251563-CG-5	DMSI		06/01/2007	SCHEDULED REDEMPTION		55,381	55,381	53,763	53,776		1,605		1,605		55,381				1,302	09/25/2033	1FE
990456-9C-1	DOLE FOOD CO PREFUNDED LC		04/21/2006	VARIOUS															3,943	04/12/2013	4Z
990456-9A-5	DOLE FOOD CO TERM LOAN B (DOLE)		12/15/2006	VARIOUS															3,874	04/12/2013	4FE
990456-9B-3	DOLE FOOD CO TERM LOAN C (SOLVEST)		12/15/2006	VARIOUS															22,122	04/12/2013	4FE
257561-9A-0	DOMTAR COPORATION TERM LOAN B		06/29/2007	SCHEDULED REDEMPTION		500,000	500,000	500,000							500,000				684	03/07/2014	3FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		04/30/2007	SCHEDULED REDEMPTION		3,720	3,720	3,748	3,718		1		1		3,720					06/30/2011	3FE
990947-9A-3	DOUGLAS DYNAMICS TERM LOAN		06/05/2007	Various		1,505,625	1,500,000	1,500,000							1,500,000		5,625	5,625	6,309	05/21/2013	3FE
26157V-9A-7	DRESSER, INC. TERM B LOAN		05/04/2007	Various		2,885,350	2,885,350	2,885,350	2,885,350						2,885,350				82,609	10/31/2013	4FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2		04/12/2007	DISTRIBUTION		132,750		132,750	132,750						132,750					04/12/2020	2FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV		05/29/2007	CITIGROUP GLOBAL MARKETS		300,000	300,000	300,000							300,000				7,410	06/15/2043	1FE
280850-AE-8	EDINVEST		06/08/2007	CITIGROUP GLOBAL MARKETS		11,300,000	11,300,000	11,300,000							11,300,000				185,990	06/01/2041	1FE
280850-AG-3	EDINVEST		05/30/2007	CITIGROUP GLOBAL MARKETS		6,600,000	6,600,000	6,600,000							6,600,000				67,834	06/01/2042	1FE
28140E-AG-6	EDUCATION FUNDING CAPITAL TRUST II		05/10/2007	CITIGROUP GLOBAL MARKETS		19,950,000	19,950,000	19,950,000							19,950,000				264,889	03/17/2042	1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRUST IV		04/13/2007	CITIGROUP GLOBAL MARKETS		5,300,000	5,300,000	5,300,000							5,300,000				87,263	06/15/2043	1FE
281397-AY-5	EDUCATION LOAN ASSET-BACKED TRUST		06/15/2007	OPPENHEIMER & CO., INC.		14,250,000	14,250,000	14,250,000							14,250,000				57,718	08/01/2043	1FE
280907-AF-3	EDUCATION LOANS		05/08/2007	CALLED @ 100.00000000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				70,429	06/01/2020	1FE
280907-BH-8	EDUCATION LOANS 2004 A		05/02/2007	DAIN RAUSCHER INCORPORATED		31,300,000	31,300,000	31,300,000	30,300,000						31,300,000				637,833	12/01/2036	1FE
280907-BF-2	EDUCATION LOANS 2004 A/B		04/24/2007	Various		6,350,000	6,350,000	6,350,000							6,350,000				50,323	12/01/2036	1FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TERM LOAN B		04/02/2007	SCHEDULED REDEMPTION		8,750	8,750	8,780	8,780		(30)		(30)		8,750				66,240	06/01/2013	4FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES INC		04/25/2007	CITIGROUP GLOBAL MARKETS		11,850,000	11,850,000	11,850,000							11,850,000				148,103	06/01/2042	1FE
283703-AB-2	EL PASO PRODUCTION HLDG		06/19/2007	TENDER OFFER		518,295	500,000	501,875	501,716		(155)		(155)		501,560		16,735	16,735	31,313	06/01/2013	3FE
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/		06/13/2007	KBC FINANCIAL PRODUCTS USA INC		1,132,817	1,000,000	995,430	994,648		(631)		(631)		994,017		138,800	138,800	8,171	06/01/2023	2
995943-9C-3	ENCORE MEDICAL FINANCE LLC TERM LOAN		11/14/2006	VARIOUS															17,708	11/03/2013	4Z
995581-9B-3	ENERSYS CAPITAL INC. NEW TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		12,919	12,919	12,919	12,886		33		33		12,919				33	03/17/2011	3FE
990138-9A-9	EPCO HOLDINGS INC. TERM C		05/07/2007	Various		2,950,366	2,950,366	2,955,645	2,956,119		(5,754)		(5,754)		2,950,366				119,373	08/18/2010	4FE
29444N-AF-9	EQUISTAR CHEMICAL 10 1/8 9/01/08		06/25/2007	CALLED @ 105.253		1,005,166	955,000	921,575	944,206		2,943		2,943		947,149		58,017	58,017	78,967	09/01/2008	3FE
29444N-AH-5	EQUISTAR CHEMICAL/FUNDNG		06/25/2007	CALLED @ 105.313		711,916	676,000	723,320	699,178		(4,424)		(4,424)		694,754		17,162	17,162	46,686	05/01/2011	3FE
89838@-ZZ-5	ESTATE OF JAMES CAMPBELL FLOAT. RATE SER		03/30/2007	EXCHANGE		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				449,744	09/30/2013	1
990433-9A-4	F&W PUBLICATIONS 1ST LIEN 1ST LIEN		11/09/2006	VARIOUS															1,391	08/05/2012	4Z
68242A-AA-0	F1211 2000-1211 A		06/11/2007	SCHEDULED REDEMPTION		35,071	35,071	34,208	34,831		240		240		35,071				1,283	04/11/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		06/15/2007	SCHEDULED REDEMPTION		239,167	239,167	239,167	239,167						239,167				6,196	09/15/2022	1FE
97181#-CN-1	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2007	SCHEDULED REDEMPTION		280,592	280,592	280,363	282,257		(1,666)		(1,666)		280,592				10,873	06/15/2010	2
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2007	SCHEDULED REDEMPTION		340,605	340,605	340,689	342,911		(2,306)		(2,306)		340,605					06/15/2010	2
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2007	SCHEDULED REDEMPTION		340,605	340,605	340,011	342,542		(1,937)		(1,937)		340,605					06/15/2010	2
314087-AA-5	FEDERATED CBO CORP CLASS I FLOATING RATE		04/24/2007	SCHEDULED REDEMPTION		436,302	436,302	436,302	436,302						436,302				13,144	04/24/2011	1FE
31428N-AF-5	FEDERATED STUDENT FINANCE CORP		05/30/2007	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	1,000,000							1,000,000				16,469	06/01/2040	1FE
32027N-XT-3	FFML 2005-FF12 A2A		06/25/2007	SCHEDULED REDEMPTION		818,896	818,896	818,896	818,896						818,896				20,774	11/25/2036	1FE
362341-HA-0	FFMLT 2005-FFA, A		06/25/2007	SCHEDULED REDEMPTION		1,282,729	1,282,729	1,282,729	1,282,729						1,282,729				18,167	03/25/2025	1FE
995424-9B-6	FIDELITY NATIONAL INFORMATION SERVICES T		12/11/2006	VARIOUS															9,883	03/09/2013	3FE
32055R-AA-5	FIRST INDUSTRIAL, LP		05/15/2007	MATURED		4,250,000	4,250,000	4,388,720	4,257,739		(7,739)		(7,739)		4,250,000				161,500	05/15/2007	2FE
337435-CG-4	FIRST USA 1997-4 B		06/18/2007	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,840,725	4,999,955		45		45		5,000,000				144,967	02/17/2010	1FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		03/30/2007	SCHEDULED REDEMPTION		3,350	3,350	3,350	3,350						3,350				15	10/31/2012	4Z
343412-AA-0	FLUOR CORP 1.500000% 02/15/2024		06/27/2007	Various		9,145,203	5,150,000	6,911,590	3,714,508		(241,974)		(241,974)		6,477,604		2,667,598	2,667,598	43,456	02/15/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
32113J-BR-5	FNLC 2005-3, AV2		06/25/2007	SCHEDULED REDEMPTION		1,856,479	1,856,479	1,856,479	1,856,479						1,856,479				49,418	12/25/2035	1FE
32113J-CD-5	FNLC 2005-4 A1		06/25/2007	SCHEDULED REDEMPTION		1,737,037	1,737,037	1,737,037	1,737,037						1,737,037				44,727	02/25/2036	1FE
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		06/15/2007	SCHEDULED REDEMPTION		11,831	11,831	11,871			(40)		(40)		11,831				142	12/15/2013	4FE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		06/15/2007	SCHEDULED REDEMPTION		131,654	131,654	131,654	128,233		3,421		3,421		131,654				4,397	12/15/2016	4
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC		06/15/2007	SCHEDULED REDEMPTION		51,720	51,720	51,720	50,481		1,238		1,238		51,720				1,727	12/15/2016	4
41641#-AF-2	FOREST RESOURCES, LLC (12.46% JR SUB NOT		03/30/2007	PRINCIPAL PAYMENT		10,331	10,331	10,331	10,331						10,331				644	06/30/2012	5
356903-9A-4	FREEPORT-MCMORAN TERM B		06/29/2007	SCHEDULED REDEMPTION		4,508,000	4,508,000	4,508,000							4,508,000				98,703	03/19/2014	3FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		06/01/2007	SCHEDULED REDEMPTION		36,250	36,250	36,326	36,328		(78)		(78)		36,250				659	12/01/2013	3FE
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		06/29/2007	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000						30,000				22,339	03/31/2013	3FE
991719-9C-1	FTD, INC. TERM LOAN		03/28/2007	Various		950,704	948,333	948,333	948,333						948,333		2,371	2,371	21,324	07/28/2013	3FE
31678U-AA-7	FTHEL 2003-1, A		06/22/2007	Various		9,773,181	9,776,025	9,776,025	9,776,025						9,776,025		(2,845)	(2,845)	278,658	09/20/2023	1FE
364725-AB-7	GANNETT CO INC		04/01/2007	MATURED		20,000,000	20,000,000	20,210,722	20,045,325		(45,325)		(45,325)		20,000,000				550,000	04/01/2007	1FE
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION		06/01/2007	SCHEDULED REDEMPTION		806,991	806,991	816,826	807,818		(827)		(827)		806,991				22,698	09/13/2028	1FE
36158Y-FS-3	GECMC 2002-2A, A2		06/01/2007	SCHEDULED REDEMPTION		956,160	956,160	960,929	958,281		(2,121)		(2,121)		956,160				23,627	08/11/2036	1FE
36159J-AB-7	GEMNT 2004-1, B		06/15/2007	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				511,900	06/15/2010	1FE
369622-CM-5	GENERAL ELEC CAP CORP NT		05/21/2007	MATURED		11,430,000	11,430,000	13,504,545	11,517,308		(87,308)		(87,308)		11,430,000				500,063	05/21/2007	1FE
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		06/10/2007	SCHEDULED REDEMPTION		204,098	204,098	204,098	204,098						204,098				5,286	06/10/2030	1
370442-69-1	GENERAL MOTORS CORP 1.500000% 06/01/2009		05/25/2007	KBC FINANCIAL PRODUCTS USA INC		1,261,981	5,000,000	1,250,000							1,250,000		11,981	11,981		06/01/2009	5Z
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		03/30/2007	SCHEDULED REDEMPTION		33,125	33,125	33,125	33,125						33,125				2,548	12/20/2012	3FE
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		03/30/2007	SCHEDULED REDEMPTION		14,306	14,306	14,306							14,306					12/20/2012	3FE
368288-AC-0	GESEA 2004-1, A		06/22/2007	Various		14,166,667	14,166,667	14,166,667	14,166,667						14,166,667				417,275	04/17/2019	1FE
37943T-AB-4	GLOBALSANTAFE CORP		04/05/2007	WARBURG DILLION READ LLC		9,622,800	10,000,000	10,623,950	10,424,637		(17,061)		(17,061)		10,407,576		(784,776)	(784,776)	327,778	02/15/2013	1FE
36156H-AC-2	GMAC EDUCATION LOAN FUNDING TRUST		06/22/2007	Various		14,750,000	14,750,000	14,750,000	13,000,000						14,750,000				350,178	06/01/2040	1FE
361849-FU-1	GMACC 1999-C2, A2		06/01/2007	SCHEDULED REDEMPTION		182,719	182,719	197,374	188,607		(5,888)		(5,888)		182,719				6,007	09/15/2033	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		06/29/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					03/14/2011	4FE
38141G-ES-9	GOLDMAN SACHS GROUP INC		06/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,798,910	3,000,000	2,992,380	2,992,408		100		100		2,992,508		(193,598)	(193,598)	114,042	01/15/2027	1FE
382550-9C-7	GOODYEAR TIRE & RUBBER CO 1ST LIEN FUNDE		04/20/2007	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,017,188	5,012,017		(12,017)		(12,017)		5,000,000				201,948	04/30/2010	4FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		06/29/2007	SCHEDULED REDEMPTION		15,000	15,000	15,081	15,085		(85)		(85)		15,000				11,091	03/31/2012	4FE
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		06/29/2007	SCHEDULED REDEMPTION		8,333	8,333	8,333							8,333					05/03/2012	3FE
38469@-9B-0	GRAHAM PACKAGING CO 1ST LIEN TERM B (10/		07/10/2006	VARIOUS															63,454	10/07/2011	4FE
38741N-AD-5	GRAN 2002-1, 1C		04/20/2007	SCHEDULED REDEMPTION		1,886,010	1,886,010	1,916,658	1,888,050		(2,040)		(2,040)		1,886,010				60,448	04/20/2042	1FE
995842-9B-9	GRAPHIC PACKAGING INTL TERM C (10/04)		05/16/2007	Various		5,412,475	5,412,475	5,412,475	5,412,475						5,412,475				260,966	08/08/2010	4FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		04/30/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				34	12/05/2013	3Z
36228C-AN-3	GS MORTGAGE SECURITIES CORP II SERIES		04/01/2007	SCHEDULED REDEMPTION		746,633	746,633	757,375	746,963		(330)		(330)		746,633				12,818	07/13/2030	1FE
36228C-AP-8	GS MORTGAGE SECURITIES CORP II SERIES		04/01/2007	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,214,602	15,006,536		(6,536)		(6,536)		15,000,000				343,388	07/13/2030	1FE
36228C-AQ-6	GS MORTGAGE SECURITIES CORP SERIES 97-		06/01/2007	SCHEDULED REDEMPTION		1,369,066	1,369,066	1,388,420	1,369,920		(855)		(855)		1,369,066				40,372	07/13/2030	1FE
362341-L3-1	GSAMP 2005-WMC A2A		06/25/2007	SCHEDULED REDEMPTION		944,829	944,829	944,829	944,829						944,829				24,535	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		06/25/2007	SCHEDULED REDEMPTION		1,893,161	1,893,161	1,893,161	1,893,161						1,893,161				48,213	05/25/2036	1FE
36228C-YQ-0	GSMS 2006-CC1, A		06/01/2007	SCHEDULED REDEMPTION		27,082	27,082	26,695	26,725		358		358		27,082				672	03/21/2046	1FE
36228C-WV-1	GSMS 2006-GG6, A3		03/28/2007	GREENWICH CAPITAL MARKETS, INC.					20,089,042		(3,122)		(3,122)						280,621	04/10/2038	1FE
393513-AA-4	GT 2005-HE1, A1		04/25/2007	SCHEDULED REDEMPTION		169,580	169,580	169,580	169,580						169,580				777	12/25/2032	1FE
40166R-AA-4	GUGH 2005-1, A		06/25/2007	SCHEDULED REDEMPTION		4,325,554	4,325,554	4,320,298	4,321,599		3,955		3,955		4,325,554				114,015	05/25/2030	1FE
41242*-AB-8	HARDWOOD FUNDING (NBA) 4.95% SER B NTS		04/20/2007	J. P. MORGAN SECURITIES, INC.		12,619,750	13,000,000	13,000,000	13,000,000						13,000,000		(380,250)	(380,250)	255,613	06/07/2013	2
43812H-AD-2	HAROT 2003-4, A4		06/15/2007	SCHEDULED REDEMPTION		2,327,254	2,327,254	2,326,882	2,327,243		11		11		2,327,254				29,345	03/16/2009	1FE
413627-AU-4	HARRAHS OPERATING CO INC		04/18/2007	MERRILL LYNCH CAPITAL MARKETS		855,000	1,000,000	861,159	989,962		997		997		863,267		(8,267)	(8,267)	22,188	06/01/2015	3FE
40430H-CK-2	HASC 2005-I1, 2A1		06/25/2007	SCHEDULED REDEMPTION		704,643	704,643	704,643	631,142						704,643				21,636	11/25/2035	1FE
41809R-AA-5	HASCN 2006-FF11, A		06/26/2007	SCHEDULED REDEMPTION		1,174,258	1,174,258	1,174,258	1,174,258						1,174,258				34,095	08/26/2036	1FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		13,830	13,830	13,830							13,830				93	03/26/2014	3FE
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		92,045	92,045	92,248	92,255		(210)		(210)		92,045					11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		72,500	72,500	72,500	72,500						72,500				288,933	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		06/01/2007	SCHEDULED REDEMPTION		68,597	68,597	69,152			(555)		(555)		68,597				849	11/11/2038	1FE
421933-AF-9	HEALTH MANAGEMENT ASSOC 1.500000% 08/01/		04/02/2007	MORGAN STANLEY DEAN WITTER		1,608,750	1,500,000	1,566,385	1,586,147		(6,011)		(6,011)		1,580,136		28,614	28,614	44,479	08/01/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		06/29/2007	SCHEDULED REDEMPTION		15,000	15,000	15,000							15,000				68	02/28/2014	4FE
421924-9A-1	HEALTHSOUTH CORP TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		2,320,249	2,320,249	2,329,999	2,330,403		(10,155)		(10,155)		2,320,249				12,397	03/10/2013	4FE
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				18,417	06/25/2033	1FE
437084-GL-4	HEAT 2004-8 A2		06/25/2007	SCHEDULED REDEMPTION		1,065,689	1,065,689	1,065,689	1,065,689						1,065,689				28,741	03/25/2035	1FE
437084-LF-1	HEAT 2005-4, 2A1		04/25/2007	SCHEDULED REDEMPTION		161,803	161,803	161,803	161,803						161,803				734	10/25/2035	1FE
990503-9A-4	HELIX ENERGY SOLUTIONS TERM LOAN		05/09/2007	Various		1,999,865	1,989,940	1,989,940	1,989,940						1,989,940		9,925	9,925	52,177	07/01/2013	4FE
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		06/29/2007	SCHEDULED REDEMPTION		15,536	15,536	15,536	15,536						15,536				24,752	07/08/2011	4
22541S-LT-3	HEMT 2004-3, M2		04/25/2007	SCHEDULED REDEMPTION		254,190	254,190	254,190	254,190						254,190				1,345	10/25/2034	1FE
22541S-3B-2	HEMT 2004-6, M1		04/25/2007	SCHEDULED REDEMPTION		861,147	861,147	861,147	861,147						861,147				4,234	04/25/2035	1FE
225458-CT-3	HEMT 2005-1, M2		06/25/2007	SCHEDULED REDEMPTION		3,805,211	3,805,211	3,805,211	3,805,211						3,805,211				60,988	06/25/2035	1FE
225458-CU-0	HEMT 2005-1, M3		06/25/2007	SCHEDULED REDEMPTION		998,536	998,536	998,536	998,536						998,536				29,244	06/25/2035	1FE
225458-HY-7	HEMT 2005-2, M1		06/25/2007	SCHEDULED REDEMPTION		5,523,408	5,523,408	5,523,408	5,523,408						5,523,408				148,230	07/25/2035	1FE
225458-3Z-9	HEMT 2005-4, A1		06/25/2007	SCHEDULED REDEMPTION		2,068,910	2,068,910	2,068,910	2,068,910						2,068,910				35,697	01/25/2036	1FE
225470-QV-8	HEMT 2005-5, A1A		06/25/2007	SCHEDULED REDEMPTION		2,156,675	2,156,675	2,156,675	2,156,675						2,156,675				56,558	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		06/25/2007	SCHEDULED REDEMPTION		1,747,909	1,747,909	1,747,909	1,747,909						1,747,909				45,269	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		06/25/2007	SCHEDULED REDEMPTION		820,090	820,090	820,090	524,312						820,090				24,787	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		06/25/2007	SCHEDULED REDEMPTION		776,487	776,487	776,487	776,487						776,487				20,035	07/25/2036	1FE
991847-9B-2	HERCULES INC. TERM B		06/29/2007	SCHEDULED REDEMPTION		556,875	556,875	560,801	561,404		(4,529)		(4,529)		556,875				3,297	10/08/2010	3FE
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2007	SCHEDULED REDEMPTION		200,000	200,000	202,140	200,978		(978)		(978)		200,000				17,100	06/30/2011	2
990289-9C-6	HERTZ CORPORATION TERM B		04/02/2007	SCHEDULED REDEMPTION		7,778	7,778	7,817	7,819		(42)		(42)		7,778				6,485	12/21/2012	3FE
42823#-AA-1	HEWITT ASSOCIATES LLC SR NTS		05/30/2007	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,069,993	4,005,911		(5,911)		(5,911)		4,000,000				149,000	05/30/2008	1
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		04/02/2007	SCHEDULED REDEMPTION		14,377	14,377	14,377	14,377						14,377				23,718	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		06/29/2007	SCHEDULED REDEMPTION		6,246	6,246	6,246	6,246						6,246				24,743	05/05/2013	4FE
441917-BA-8	HFCHC 2004-1, M		06/20/2007	SCHEDULED REDEMPTION		231,702	231,702	231,702	231,702						231,702				6,484	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		06/20/2007	SCHEDULED REDEMPTION		533,054	533,054	533,054	533,054						533,054				14,671	01/20/2034	1FE
40430X-AJ-2	HFCHC 2006-3, M2		06/22/2007	BARCLAYS BANK		9,978,516	10,000,000	10,000,000	10,000,000						10,000,000		(21,484)	(21,484)	295,325	03/20/2036	1FE
40431F-AD-3	HFCHC 2007-1 A1V		06/20/2007	SCHEDULED REDEMPTION		239,649	239,649	239,649							239,649				1,988	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		06/20/2007	SCHEDULED REDEMPTION		1,337,120	1,337,120	1,337,120							1,337,120				5,425	07/20/2036	1FE
42332Q-AB-9	HFCMC 1999-PH1, A2		06/01/2007	SCHEDULED REDEMPTION		63,234	63,234	70,060	65,838		(2,605)		(2,605)		63,234				2,186	05/15/2031	1FE
43718U-AA-4	HLMLT 2006-1, A1		06/15/2007	SCHEDULED REDEMPTION		1,267,105	1,267,105	1,267,105	1,267,105						1,267,105				33,088	02/15/2037	1FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		06/29/2007	SCHEDULED REDEMPTION		12,500	12,500	12,574	12,578		(78)		(78)		12,500				53,112	07/31/2009	4FE
40450#-AA-5	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		06/10/2007	SCHEDULED REDEMPTION		25,750	25,750	25,750	25,750						25,750				713	02/10/2024	1
437076-AS-1	HOME DEPOT INC		06/19/2007	Various		2,271,105	2,500,000	2,465,000			219		219		2,465,219		(194,114)	(194,114)	74,661	12/16/2036	1FE
41161P-CX-9	HVMLT 2004-1 1A		06/19/2007	SCHEDULED REDEMPTION		616,816	616,816	617,026	617,005		(190)		(190)		616,816				16,192	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		06/19/2007	SCHEDULED REDEMPTION		883,967	883,967	884,589	884,450		(483)		(483)		883,967				24,654	11/19/2034	1FE
41161P-TN-3	HVMLT 2005-10 2A1A		06/21/2007	Various		12,233,367	12,214,708	12,214,708	12,214,708						12,214,708		18,659	18,659	343,569	11/19/2035	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		06/05/2007	SCHEDULED REDEMPTION		96,450	96,450	96,450	96,450						96,450				3,381	10/05/2021	1
45072P-AB-8	IASIS HEALTHCARE/CAP CRP		05/03/2007	LEHMAN BROTHERS INC.		3,956,750	3,800,000	3,898,125	3,875,683		(4,042)		(4,042)		3,871,641		85,109	85,109	131,791	06/15/2014	5FE
459200-BB-6	IBM CORP		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		7,808,880	8,000,000	7,699,200	7,715,499		2,273		2,273		7,717,772		91,108	91,108	274,167	11/29/2032	1FE
990730-9A-3	IDEARC INC. TRANCHE B TERM LOAN		03/30/2007	SCHEDULED REDEMPTION		26,250	26,250	26,355	17,500		(105)		(105)		26,250				5,213	11/17/2014	3FE
452277-AH-9	ILLINOIS STUDENT ASSISTANCE		06/27/2007	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000	3,500,000							3,500,000				86,455	03/01/2034	1FE
45254N-HE-0	IMM 2004-3 1A		06/25/2007	SCHEDULED REDEMPTION		9,033,126	9,033,126	9,019,012	9,027,382		5,744		5,744		9,033,126				238,055	06/25/2034	1FE
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
45660L-RX-9	INDX 2005-AR14 2A1A		06/25/2007	Various		28,642,278	28,609,883	28,609,883	28,609,883						28,609,883		32,395	32,395	789,345	08/25/2035	1FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		03/30/2007	SCHEDULED REDEMPTION		6,188	6,188	6,188	6,188						6,188				44,734	02/14/2012	3FE
45974V-A8-1	INTL LEASE FINANCE CORP		05/24/2007	WARBURG DILLION READ LLC		3,501,505	3,500,000	3,489,395	3,489,750		526		526		3,490,277		11,228	11,228	137,266	09/20/2013	1FE
990329-9A-4	INVISTA TERM B-1 (1/06)		06/29/2007	SCHEDULED REDEMPTION		23,750	23,750	23,750	23,750						23,750				81,723	04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		06/29/2007	SCHEDULED REDEMPTION		12,589	12,589	12,589	12,589						12,589				43,319	04/29/2011	3FE
464187-DJ-9	IRWHE 2005-C, 2A1		06/25/2007	SCHEDULED REDEMPTION		716,648	716,648	716,648	716,648						716,648				18,864	04/25/2030	1FE
464592-AG-9	ISLE OF CAPRI CASINOS		05/02/2007	J. P. MORGAN SECURITIES, INC.		913,438	925,000	885,688	893,115		1,193		1,193		894,307		19,130	19,130	44,246	03/01/2014	4FE
464592-9C-0	ISLE OF CAPRI CASINOS DELAYED DRAW TERM		06/29/2007	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				44,281	02/04/2011	3FE
464592-9B-2	ISLE OF CAPRI CASINOS TERM LOAN (2/05)		06/29/2007	SCHEDULED REDEMPTION		45,000	45,000	45,110	45,117		(117)		(117)		45,000				6,191	02/04/2011	3FE
990382-9A-3	ISP CHEMCO, INC. TERM LOAN		06/04/2007	Various		3,970,000	3,970,000	3,970,000	3,970,000						3,970,000				94,406	02/16/2013	3FE
45071K-AR-5	IXIS 2005-HE1 M1		06/25/2007	SCHEDULED REDEMPTION		626,882	626,882	626,882							626,882				11,998	06/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
47102X-AF-2	JANUS CAPITAL GROUP INC		06/14/2007	Various		4,242,796	4,250,000	4,238,993			5		5		4,238,998		3,798	3,798	1,977	06/15/2017	2FE
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		05/29/2007	SCHEDULED REDEMPTION		103,385	103,385	103,385							103,385				14,047	12/08/2013	4FE
990315-9B-1	JOHNSON DIVERSEY, INC. TERM B		05/03/2007	SCHEDULED REDEMPTION		33,340	33,340	33,340	33,340						33,340				56,752	12/16/2011	4FE
46628G-AF-6	JPALT		06/01/2007	SCHEDULED REDEMPTION		1,016,340	1,016,340	1,021,819			(5,479)		(5,479)		1,016,340				22,888	05/25/2036	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		06/25/2007	SCHEDULED REDEMPTION		1,598,779	1,598,779	1,598,779	1,598,779						1,598,779				33,293	09/25/2035	1FE
617059-DG-2	JPMC 1997-C5 C		06/01/2007	SCHEDULED REDEMPTION		664,109	664,109	679,752	668,014		(3,905)		(3,905)		664,109				20,363	09/15/2029	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3		06/01/2007	SCHEDULED REDEMPTION		52,490	52,490	58,717	55,998		(3,508)		(3,508)		52,490				1,450	03/15/2033	1FE
46625M-LR-8	JPMCC 2002-C1, A2		06/01/2007	SCHEDULED REDEMPTION		277,003	277,003	277,696	277,283		(280)		(280)		277,003				6,749	07/12/2037	1FE
46625Y-MB-3	JPMCC 2006-FL1A, SC1		06/15/2007	SCHEDULED REDEMPTION		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				108,690	11/15/2019	2FE
46630J-AP-4	JPMCC 2007-LDPX, AJS		06/26/2007	J. P. MORGAN SECURITIES, INC.		22,290,932	22,960,000	22,291,827			470		470		22,292,297		(1,365)	(1,365)	96,343	01/15/2049	1FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		06/29/2007	Various		548,504	546,587	546,587	546,587						546,587		1,917	1,917	103,318	04/28/2013	3FE
49130N-AD-1	KENTUCKY HIGHER EDUCATION		06/12/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,900,000	4,900,000	4,900,000							4,900,000				34,288	05/01/2029	1FE
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER		06/04/2007	BANK OF AMERICA		1,346,250	1,500,000	1,537,500	1,313,977		7,767		7,767		1,321,744		24,506	24,506	87,750	11/01/2013	5FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		03/30/2007	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				22,746	01/12/2012	4FE
48267*-AB-3	KPMG 6.43% SR NTS		06/30/2007	SCHEDULED REDEMPTION		800,000	800,000	807,176	801,659		(1,659)		(1,659)		800,000				26,120	07/22/2008	1
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		04/02/2007	SCHEDULED REDEMPTION		7,500	7,500	7,518	7,518		(18)		(18)		7,500					07/31/2013	4FE
50730K-9A-7	LAIDLAW INTL. INC. US TERM B.		03/30/2007	SCHEDULED REDEMPTION		1,875	1,875	1,875	1,875						1,875				13,446	07/31/2013	3FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		03/30/2007	SCHEDULED REDEMPTION		16,507	16,507	16,401	11,192		106		106		16,507				291	02/01/2010	5FE
514936-AB-9	LANDAMERICA FINANCIAL GR 3.125000% 11/15		06/06/2007	MCMAHAN SECURITIES CO LP		2,425,250	1,500,000	1,799,575			(19,390)		(19,390)		1,780,185		645,065	645,065	26,389	11/15/2033	2FE
514936-AD-5	LANDAMERICA FINANCIAL GR 3.250000% 05/15		05/31/2007	J. P. MORGAN SECURITIES, INC.		1,798,590	1,000,000	1,410,058			(15,248)		(15,248)		1,394,811		403,779	403,779	18,056	05/15/2034	2FE
51510@-AA-2	LANDSOURCE COMM/NWHL INV. TERM B		12/08/2006	VARIOUS															53,594	03/31/2010	3
990854-9A-1	LANDSOURCE HOLDING CO. FACILITY B LOAN		04/02/2007	SCHEDULED REDEMPTION		12,500	12,500	12,617			(117)		(117)		12,500				34,050	02/27/2013	3FE
991974-9B-4	LANGUAGE LINE INC TERM B		06/29/2007	SCHEDULED REDEMPTION		38,776	38,776	38,776	38,776						38,776					06/11/2011	4FE
995345-9C-1	LAS VEGAS SANDS (VENETIAN) TERM B DELAYE		05/23/2007	Various		1,196,581	1,196,581	1,196,581	1,196,581						1,196,581				34,261	06/15/2011	3FE
995345-9B-3	LAS VEGAS SANDS (VENETIAN) TERM B FUNDED		05/23/2007	Various		5,803,419	5,803,419	5,803,419	5,803,419						5,803,419				166,168	06/15/2011	3FE
52107Q-AD-7	LAZARD GROUP		06/20/2007	GOLDMAN, SACHS & CO.		2,998,950	3,000,000	2,991,060			7		7		2,991,067		7,883	7,883	2,283	06/15/2017	3FE
501773-CS-2	LB COMMERCIAL MORTGAGE TRUST 1999-C1		06/01/2007	SCHEDULED REDEMPTION		77,218	77,218	82,457	79,040		(1,822)		(1,822)		77,218				2,480	06/15/2031	1FE
52521T-AY-3	LBFRC 2006-LLFA, H		06/15/2007	SCHEDULED REDEMPTION		140,355	140,355	140,355	140,355						140,355				3,976	09/15/2021	1FE
52521T-BC-0	LBFRC 2006-LLFA, K		06/15/2007	SCHEDULED REDEMPTION		131,583	131,583	131,583	131,583						131,583				4,659	09/15/2021	2FE
52108H-AT-1	LBUBS 2000-C3		06/11/2007	SCHEDULED REDEMPTION		17,993	17,993	20,557	19,412		(1,419)		(1,419)		17,993				710	05/15/2025	1FE
52108H-BK-9	LBUBS 2000-C4, A2		06/11/2007	SCHEDULED REDEMPTION		1,691,985	1,691,985	1,841,165	1,768,906		(76,921)		(76,921)		1,691,985				66,317	08/15/2026	1FE
50180J-AG-0	LBUBS 2007-C2, AJ		06/26/2007	LEHMAN BROTHERS INC.		24,127,930	25,000,000	25,243,751			(2,586)		(2,586)		25,241,164		(1,113,234)	(1,113,234)	301,275	02/15/2040	1FE
990499-9A-5	LEAR CORP TERM LOAN		11/13/2006	VARIOUS															4,182	04/25/2012	4FE
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST		05/08/2007	DISTRIBUTION		15,199		15,199	15,199						15,199					07/15/2031	5FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		06/05/2007	SCHEDULED REDEMPTION		6,120	6,120	6,120	6,120						6,120				162	02/05/2027	1
524908-WH-9	LEHMAN BROTHERS HOLDINGS		06/07/2007	LEHMAN BROTHERS INC.		3,277,750	3,500,000	3,453,870			92		92		3,453,962		(176,212)	(176,212)	23,917	05/03/2032	1FE
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031		06/26/2007	CITIGROUP GLOBAL MARKETS		427,500	500,000	466,083	374,449		1,335		1,335		375,785		51,715	51,715	14,697	03/15/2031	3FE
995901-9B-3	LIFEPOINT HOSPITALS TERM B		06/05/2007	SCHEDULED REDEMPTION		1,545,223	1,545,223	1,545,223	1,545,223						1,545,223				27,583	04/15/2012	3FE
50243Q-A*-5	LVI SERVICES INC. TERM B		06/29/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000	9,975		25		25		10,000				25,669	11/16/2011	4
990659-9A-4	LYONDELL CHEMICAL COMPANY TERM LOAN		05/01/2007	SCHEDULED REDEMPTION		15,063	15,063	15,204	2,500		(141)		(141)		15,063				48,708	08/16/2013	3FE
58286#-AA-7	M.E. ZUKERMAN SPECIALTY OIL CORP SR SECD		06/15/2007	SCHEDULED REDEMPTION		833,456	833,456	833,456	833,456						833,456				25,420	06/15/2016	3
57643L-KJ-4	MABS 2005-HE2, A3		06/25/2007	SCHEDULED REDEMPTION		173,301	173,301	173,301	173,301						173,301				4,875	10/25/2035	1FE
554273-AB-8	MACDERMID INC		04/12/2007	TENDER OFFER		13,633,004	13,260,000	14,406,584	13,677,335		(47,266)		(47,266)		13,630,069		2,935	2,935	1,162,598	07/15/2011	3FE
990129-9A-8	MADISON RIVER COMMUNICATIONS CORP B		04/30/2007	Various		4,457,143	4,457,143	4,483,652	4,484,756		(27,613)		(27,613)		4,457,143				105,426	07/29/2012	4FE
55972F-AD-6	MAGNUM HUNTER RES		05/18/2007	CALLED @ 104.80		2,720,608	2,596,000	2,649,890	2,623,118		(2,829)		(2,829)		2,620,289		100,319	100,319	168,221	03/15/2012	4FE
576434-QD-9	MALT 2004-4 7A1		06/01/2007	SCHEDULED REDEMPTION		265,588	265,588	275,921	273,935		(8,347)		(8,347)		265,588				7,624	05/25/2034	1FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		04/12/2007	MORGAN STANLEY DEAN WITTER		436,989	300,000	310,125	308,269		(665)		(665)		307,603		129,386	129,386	1,346	08/01/2035	2FE
990006-9A-8	MAPCO EXPRESS TERM B		06/29/2007	SCHEDULED REDEMPTION		13,575	13,575	13,575	13,575						13,575				36,103	04/28/2011	4FE
576433-UF-1	MARM 2004-13 3A1		06/01/2007	SCHEDULED REDEMPTION		782,348	782,348	756,555	757,219		25,129		25,129		782,348				13,724	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		06/01/2007	SCHEDULED REDEMPTION		383,799	383,799	398,266	397,878		(14,080)		(14,080)		383,799				11,658	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		06/01/2007	SCHEDULED REDEMPTION		932,247	932,247	969,464	967,911		(35,664)		(35,664)		932,247				29,346	07/25/2035	1FE
57643M-EE-0	MASTR 2004-8 1A1		06/01/2007	SCHEDULED REDEMPTION		1,535,674	1,535,674	1,517,078	1,518,562		17,112		17,112		1,535,674				35,496	08/25/2019	1FE
55264T-CN-9	MBNAS 2004-B1, B1		06/22/2007	BANK OF AMERICA		12,730,575	13,775,000	13,156,134	13,255,670		29,560		29,560		13,285,231		(554,655)	(554,655)	378,009	08/15/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61910D-DP-4	MCFI 1998-MC1, A2		06/01/2007	SCHEDULED REDEMPTION		569,434	569,434	604,729	581,741		(12,306)		(12,306)		569,434				19,322	03/18/2030	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000				9,705	01/31/2014	4FE
990933-9A-3	MCKECHNIE AEROSPACE DE, INC. TERM B		05/16/2007	BEAR STEARNS SECURITIES CORP.		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500		05/11/2014	1Z
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		06/29/2007	SCHEDULED REDEMPTION		24,688	24,688	24,688	24,688						24,688				1,199	03/31/2013	3FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		03/30/2007	SCHEDULED REDEMPTION		14,591	14,591	14,591							14,591				15,951	01/31/2015	3FE
584699-AF-9	MEDIMMUNE INC 1.375000% 07/15/2011		05/01/2007	Various		15,494,424	9,100,000	9,186,280	9,180,971		(6,167)		(6,167)		9,174,804		6,319,620	6,319,620	105,415	07/15/2011	2FE
584699-AG-7	MEDIMMUNE INC 1.375000% 07/15/2011		05/10/2007	Various		1,755,680	1,000,000	1,086,494	1,083,398		(6,721)		(6,721)		1,076,677		679,003	679,003	11,974	07/15/2011	2FE
38214*-AL-6	MEIJER/GOOD WILL CO SER F-1 MTG NTS		06/01/2007	SCHEDULED REDEMPTION		21,602	21,602	21,602	21,787		(185)		(185)		21,602				1,115	06/01/2014	2
38214*-AS-1	MEIJER/GOOD WILL CO SER F-2 MTG NTS		06/01/2007	SCHEDULED REDEMPTION		25,434	25,434	25,434	25,652		(218)		(218)		25,434				1,312	06/01/2014	2
58550H-AA-2	MELLON BANK NA		05/15/2007	MATURED		7,500,000	7,500,000	7,516,232	7,500,881		(881)		(881)		7,500,000				276,563	05/15/2007	1FE
585515-AC-3	MELLON FUNDING CORP		06/15/2007	MATURED		2,500,000	2,500,000	2,524,100	2,502,450		(2,450)		(2,450)		2,500,000				60,938	06/15/2007	1FE
587342-AF-3	MERCANTILE BANCP		06/15/2007	MATURED		5,000,000	5,000,000	4,985,000	4,998,855		1,145		1,145		5,000,000				182,500	06/15/2007	1FE
590188-EF-1	MERRILL LYNCH & CO		06/01/2007	MATURED		1,000,000	1,000,000	1,097,883	1,017,483		(17,483)		(17,483)		1,000,000				40,000	06/01/2007	1FE
59018Y-UG-4	MERRILL LYNCH & CO		06/21/2007	MERRILL LYNCH CAPITAL MARKETS		4,817,088	4,800,000	4,803,648	4,802,132		(359)		(359)		4,801,773		15,315	15,315	147,287	09/09/2009	1FE
590188-4E-5	MERRILL LYNCH & CO 1.822500% 04/13/2011		04/23/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		866,715	750,000	750,000	750,000						750,000		116,715	116,715	14,159	04/13/2011	1FE
590188-4N-5	MERRILL LYNCH & CO 2.000000% 06/13/2013		04/25/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		679,596	600,000	600,000	600,000						600,000		79,596	79,596	10,567	06/13/2013	1FE
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		06/01/2007	SCHEDULED REDEMPTION		262,551	262,551	261,738	261,382		1,169		1,169		262,551				8,620	09/01/2013	1FE
59156R-AJ-7	METLIFE INC		06/07/2007	SALOMON SMITH BARNEY		1,499,415	1,500,000	1,509,855	1,509,766		(61)		(61)		1,509,705		(10,290)	(10,290)	47,016	06/15/2034	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		05/31/2007	SCHEDULED REDEMPTION		51,613	51,613	51,613	51,613						51,613				370	11/27/2011	4FE
593171-AS-0	MEZZ 2004-C2, A		06/01/2007	SCHEDULED REDEMPTION		7,278	7,278	7,256			22		22		7,278				95	10/15/2040	1FE
59317A-AA-9	MEZZ 2006-C4 A		06/01/2007	SCHEDULED REDEMPTION		21,620	21,620	21,619	21,619						21,620				586	09/15/2016	1FE
593171-BJ-9	MEZZCAP 2005-C3, A		06/01/2007	SCHEDULED REDEMPTION		9,112	9,112	9,112	9,112						9,112				255	09/11/2015	1FE
552953-AC-5	MGM GRAND INC		06/01/2007	MATURED		3,400,000	3,400,000	3,526,713	3,410,347		(10,347)		(10,347)		3,400,000				165,750	06/01/2007	4FE
61913P-AG-7	MHL 2004-2 A1		06/25/2007	SCHEDULED REDEMPTION		913,583	913,583	915,582	915,075		(1,492)		(1,492)		913,583				24,937	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		06/25/2007	SCHEDULED REDEMPTION		276,523	276,523	276,523	276,523						276,523				7,472	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		06/25/2007	SCHEDULED REDEMPTION		691,307	691,307	691,307	691,307						691,307				18,974	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		06/25/2007	SCHEDULED REDEMPTION		1,798,636	1,798,636	1,798,636	1,798,636						1,798,636				42,042	08/25/2035	1FE
61913P-AZ-5	MHL 2005-4 A1		06/25/2007	Various		19,425,714	19,419,909	19,419,909	19,419,909						19,419,909		5,805	5,805	542,333	10/25/2035	1FE
594087-9A-8	MICHAELS STORES, INC. LOANS		05/10/2007	SCHEDULED REDEMPTION		3,906,875	3,906,875	3,906,875	3,906,875						3,906,875				62,583	10/31/2013	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
605354-EW-5	MISSISSIPPI HIGHER ED ASSISTANCE CORP		05/02/2007	BANK OF AMERICA		400,000	400,000	400,000							400,000				3,292	09/01/2035	1FE
606072-GD-2	MISSOURI HIGHER ED		05/15/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,150,000	2,150,000	2,150,000							2,150,000				8,774	06/01/2031	1FE
606072-GV-2	MISSOURI HIGHER ED		04/24/2007	OPPENHEIMER & CO., INC.		7,300,000	7,300,000	7,300,000							7,300,000				29,624	07/01/2032	1FE
606072-HT-6	MISSOURI HIGHER ED		06/01/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		3,400,000	3,400,000	3,400,000							3,400,000				20,431	05/01/2044	1FE
59020U-SJ-5	MLMI 2005-A2 A2		06/01/2007	SCHEDULED REDEMPTION		353,225	353,225	344,960	345,413		7,812		7,812		353,225				7,588	02/25/2035	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		06/25/2007	SCHEDULED REDEMPTION		4,429,513	4,429,513	4,429,513	4,429,513						4,429,513				114,027	09/25/2036	1FE
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE		06/15/2007	SCHEDULED REDEMPTION		461,796	461,796	461,796	461,796						461,796				37,082	06/15/2031	1FE
608190-AE-4	MOHAWK INDUSTRIES INC		04/15/2007	MATURED		3,000,000	3,000,000	2,992,380	2,999,496		504		504		3,000,000				97,500	04/15/2007	2FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP		06/07/2007	CITIGROUP GLOBAL MARKETS		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				62,171	12/01/2033	1FE
612130-HC-1	MONTANA HIGHER EDUCATION CORP		05/16/2007	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	2,000,000							2,000,000				32,903	12/01/2035	1FE
612130-HG-2	MONTANA HIGHER EDUCATION CORP		05/25/2007	CITIGROUP GLOBAL MARKETS		950,000	950,000	950,000							950,000				23,452	12/01/2037	1FE
617446-C2-3	MORGAN STANLEY		04/24/2007	MORGAN STANLEY DEAN WITTER		3,471,125	3,500,000	3,488,800			257		257		3,489,057		(17,932)	(17,932)	57,225	01/09/2017	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		06/01/2007	SCHEDULED REDEMPTION		20,152	20,152	17,741	20,152						20,152				889	12/01/2018	1FE
617446-YM-5	MORGAN STANLEY MTN SER F SR CAPITAL PROT		05/23/2007	MORGAN STANLEY DEAN WITTER		34,400,000	25,000,000	25,000,000	25,000,000						25,000,000		9,400,000	9,400,000		09/01/2014	1FE
995163-9C-8	MOSAIC COMPNAY TRANCHE B TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		2,675,045	2,675,045	2,675,045	2,675,045						2,675,045				84,543	12/01/2013	3FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		06/05/2007	SCHEDULED REDEMPTION		28,202	28,202	26,976	27,104		1,098		1,098		28,202				712	01/05/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		06/01/2007	SCHEDULED REDEMPTION		16,477	16,477	16,669	16,617		(140)		(140)		16,477				518	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		06/01/2007	SCHEDULED REDEMPTION		97,335	97,335	87,637	90,442		6,893		6,893		97,335				3,021	10/01/2014	2
995627-9C-2	MOVIE GALLERY INC. TERM LOAN		04/27/2007	Various		4,802,400	4,800,000	4,800,000							4,800,000		2,400	2,400	53,595	03/08/2012	4FE
995627-9D-0	MOVIE GALLERY, INC. SYNTHETIC LC COMMITM		04/27/2007	Various		200,100	200,000	200,000							200,000		100	100	2,573	03/08/2012	4FE
61744C-JC-1	MSAC 2004, OP1, A2D		06/25/2007	SCHEDULED REDEMPTION		578,968	578,968	578,968	578,968						578,968				15,682	11/25/2034	1FE
61745M-DD-2	MSC 1997-XL1 A3		06/01/2007	SCHEDULED REDEMPTION		509,212	509,212	527,094	510,118		(906)		(906)		509,212				16,642	10/03/2030	1FE
61745M-FG-3	MSC 1998-HF1, A2		06/01/2007	SCHEDULED REDEMPTION		236,459	236,459	258,378	241,600		(5,141)		(5,141)		236,459				11,286	03/15/2030	1FE
61745M-JR-5	MSC 1998-HF2, A2		06/01/2007	SCHEDULED REDEMPTION		351,098	351,098	402,412	366,049		(14,952)		(14,952)		351,098				11,491	11/15/2030	1FE
61745M-NE-9	MSC 1999-CAM1, A4		06/01/2007	SCHEDULED REDEMPTION		142,790	142,790	168,877	154,822		(12,032)		(12,032)		142,790				5,922	03/15/2032	1FE
61745M-KY-8	MSC 1999-RM1, A2		06/01/2007	SCHEDULED REDEMPTION		214,252	214,252	234,780	221,767		(7,515)		(7,515)		214,252				7,882	12/15/2031	1FE
617453-AV-7	MSC 2006-IQ11, AJ		06/27/2007	MORGAN STANLEY DEAN WITTER		19,706,250	20,000,000	20,009,000	20,010,692		(436)		(436)		20,010,256		(304,006)	(304,006)	676,096	10/15/2042	1FE
617453-AW-5	MSC 2006-IQ11, B		06/27/2007	MORGAN STANLEY DEAN WITTER		9,572,266	9,802,000	9,784,856	9,786,604		623		623		9,787,227		(214,962)	(214,962)	331,355	10/15/2042	1FE
617453-AX-3	MSC 2006-IQ11, C		06/27/2007	MORGAN STANLEY DEAN WITTER		5,832,890	6,000,000	5,980,698	5,982,142		722		722		5,982,864		(149,973)	(149,973)	202,829	10/15/2042	1FE
617453-AY-1	MSC 2006-IQ11, D		06/27/2007	MORGAN STANLEY DEAN WITTER		7,869,038	8,221,000	8,153,193	8,156,904		2,569		2,569		8,159,472		(290,434)	(290,434)	277,909	10/15/2042	1FE
617453-AC-9	MSC 2006-IQ11, E		06/27/2007	MORGAN STANLEY DEAN WITTER		5,692,969	6,000,000	5,915,682	5,919,862		3,218		3,218		5,923,080		(230,112)	(230,112)	202,829	10/15/2042	1FE
61745M-NR-0	MSCI 1999-LIFE1		06/01/2007	SCHEDULED REDEMPTION		464,284	464,284	487,955	474,265		(9,981)		(9,981)		464,284				15,770	04/15/2033	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-DZ-0	MSDWC 2000-LIF2, A2		06/01/2007	SCHEDULED REDEMPTION		306,508	306,508	355,119	332,859		(26,351)		(26,351)		306,508				10,658	10/15/2033	1FE
61746W-BF-6	MSDWC 2000-LIFE1		06/01/2007	SCHEDULED REDEMPTION		700,377	700,377	728,066	713,147		(12,769)		(12,769)		700,377				25,596	11/15/2036	1FE
61746W-JJ-0	MSDWC 2001-IQA, A3		06/01/2007	SCHEDULED REDEMPTION		236,758	236,758	247,495	241,224		(4,466)		(4,466)		236,758				7,743	12/18/2032	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
61748H-AN-1	MSM 2004-5AR 1A2		06/01/2007	SCHEDULED REDEMPTION		2,109,144	2,109,144	2,102,163	2,103,287		5,857		5,857		2,109,144				51,488	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		06/25/2007	SCHEDULED REDEMPTION		1,032,436	1,032,436	1,032,436	1,032,436						1,032,436				23,471	08/25/2036	1FE
61748H-VK-4	MSMLT 2006-2 2A3		06/01/2007	SCHEDULED REDEMPTION		961,048	961,048	957,873	958,018		3,030		3,030		961,048				27,218	02/25/2036	1FE
61748H-HC-8	MSMT 2004-11AR I-A2B		06/25/2007	SCHEDULED REDEMPTION		324,623	324,623	324,623	324,623						324,623				8,785	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		06/01/2007	SCHEDULED REDEMPTION		840,445	840,445	861,522	858,843		(18,398)		(18,398)		840,445				25,688	02/25/2036	1FE
55377#-AF-2	MTD PRODUCTS TERM C		12/01/2006	VARIOUS															103,898	06/01/2010	3
990217-9A-1	MUELLER GROUP TERM LOAN (10/05)		10/31/2006	VARIOUS															16,507	10/03/2012	4FE
62826W-AA-9	MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS		04/03/2007	Various		3,722	3,722	724	219		3,503		3,503		3,722				103	05/01/2008	5
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		05/31/2007	SCHEDULED REDEMPTION		256,897	256,897	256,897	256,897						256,897				7,835	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		05/30/2007	Various		284,814	284,814	280,166	289,968		(5,154)		(5,154)		284,814				8,360	03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		06/01/2007	SCHEDULED REDEMPTION		288,707	288,707	288,707	288,707						288,707				6,709	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		06/01/2007	SCHEDULED REDEMPTION		1,281,227	1,281,227	1,273,546	1,273,918		7,309		7,309		1,281,227				31,642	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		06/01/2007	SCHEDULED REDEMPTION		276,567	276,567	276,563	276,563		4		4		276,567				8,646	10/20/2028	1FE
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2		05/16/2007	Various		10,861,653	10,650,000	11,462,616			(17,117)		(17,117)		11,445,499		(583,846)	(583,846)	26,476	03/15/2012	2FE
62911*-9A-8	N.E.W. CUSTOMER SERVICES COMPANIES, INC.		05/22/2007	Various		2,634,146	2,634,146	2,643,618	2,643,626		(9,480)		(9,480)		2,634,146				79,607	08/08/2013	4Z
990409-9A-4	NACCO MATERIALS HANDLING GROUP TERM LOAN		04/02/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				3,252	03/21/2013	3FE
655356-JF-1	NASC 1998-D6, A1B		06/11/2007	SCHEDULED REDEMPTION		215,488	215,488	208,922	213,888		1,600		1,600		215,488				6,814	03/15/2030	1FE
990518-9A-2	NASDAQ STOCK MARKET INC TERM B		06/29/2007	SCHEDULED REDEMPTION		12,264	12,264	12,264	12,264						12,264				366	04/18/2012	3FE
990518-9B-0	NASDAQ STOCK MARKET INC TERM C		06/29/2007	SCHEDULED REDEMPTION		7,109	7,109	7,109	7,109						7,109				145	04/18/2012	3FE
990518-9C-8	NASDAQ STOCK MARKET, INC. INCREMENTAL TE		06/29/2007	SCHEDULED REDEMPTION		15,000	15,000	15,000	15,000						15,000				4,588	04/18/2012	3FE
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		03/30/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				7	02/28/2013	4FE
635405-AM-5	NATIONAL CITY CORP		05/25/2007	BANK OF AMERICA		3,601,695	3,330,000	3,912,184	3,815,274		(11,762)		(11,762)		3,803,512		(201,817)	(201,817)	124,644	05/15/2019	1FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		05/14/2007	SCHEDULED REDEMPTION		7,692	7,692	7,692	7,692						7,692					09/29/2013	4FE
638612-AB-7	NATIONWIDE FINANCIAL SER		06/04/2007	CALLED @ 103.728		1,555,920	1,500,000	1,684,202	1,566,097		(11,597)		(11,597)		1,554,501		1,419	1,419	91,000	03/01/2027	1FE
990832-9A-7	NEP II, INC. TERM LOAN B		06/29/2007	SCHEDULED REDEMPTION		2,502	2,502	2,502							2,502					02/16/2014	4FE
644616-AA-2	NEW HAMPSHIRE HIGHER EDUCATION LOAN		06/12/2007	OPPENHEIMER & CO., INC.		8,600,000	8,600,000	8,600,000	8,250,000						8,600,000				200,633	12/01/2031	1FE
644616-AE-4	NEW HAMPSHIRE HIGHER EDUCATION LOAN		06/26/2007	OPPENHEIMER & CO., INC.		2,900,000	2,900,000	2,900,000							2,900,000				49,529	12/01/2032	1FE
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN		06/12/2007	OPPENHEIMER & CO., INC.		9,450,000	9,450,000	9,450,000	9,450,000						9,450,000				230,746	12/01/2033	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)
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATION LOAN		04/10/2007	OPPENHEIMER & CO., INC.		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				34,561	12/01/2033	1FE
647110-DC-6	NEW MEXICO STUDENT LOANS		05/04/2007	BANK OF AMERICA		12,500,000	12,500,000	12,500,000	7,000,000						12,500,000				185,141	04/01/2036	1FE
647110-DD-4	NEW MEXICO STUDENT LOANS		06/27/2007	DAIN RAUSCHER INCORPORATED		6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				192,711	04/01/2036	1FE
649787-UF-3	NEW YORK ST		06/06/2007	CITIGROUP GLOBAL MARKETS		4,075,000	4,075,000	4,075,000	3,125,000						4,075,000				56,661	03/15/2011	1FE
63615#-AA-9	NFL 6.69% SR NTS		04/15/2007	SCHEDULED REDEMPTION		276,125	276,125	295,824	290,619		(14,494)		(14,494)		276,125				9,236	10/15/2016	1
63615#-AB-7	NFL SER A 6.56% SR NTS		04/15/2007	SCHEDULED REDEMPTION		511,108	511,108	511,108	511,108						511,108				16,764	10/15/2017	1
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		03/30/2007	SCHEDULED REDEMPTION		20,000	20,000	19,908	19,910		91		91		20,000				695	08/09/2013	4FE
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		06/14/2007	SCHEDULED REDEMPTION		7,029	7,029	7,029	7,029						7,029				645	05/12/2013	3FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		06/14/2007	SCHEDULED REDEMPTION		12,199	12,199	12,199	12,199						12,199				196	05/12/2013	3FE
63859C-BH-5	NLFC 1998-2, A2		06/01/2007	SCHEDULED REDEMPTION		1,058,437	1,058,437	1,186,964	1,092,544		(34,107)		(34,107)		1,058,437				36,478	08/20/2030	1FE
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		06/25/2007	SCHEDULED REDEMPTION		143,910	143,910	143,910	143,910						143,910				4,439	01/25/2009	1FE
655844-AH-1	NORFOLK SOUTHERN CORP		05/15/2007	MATURED		3,828,000	3,828,000	4,042,180	3,838,987		(10,987)		(10,987)		3,828,000				140,679	05/15/2007	2FE
659421-AD-3	NORTH FORK BANKCORP INC		06/27/2007	Various		17,163,805	17,250,000	18,122,843	17,710,511		(31,287)		(31,287)		17,679,224		(515,419)	(515,419)	827,678	08/15/2012	2FE
667746-A#-8	NORTHWEST PIPE COMPANY SERIES B SR NT		05/31/2007	Various		2,857,143	2,857,143	2,857,143	2,856,970		76		76		2,857,046		97	97	132,220	04/01/2008	3
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO		06/19/2007	DISTRIBUTION		274,709		274,709	274,709						274,709					12/07/2020	2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		06/29/2007	SCHEDULED REDEMPTION		57,399	57,399	58,605	27,246		(1,206)		(1,206)		57,399				34,983	08/16/2009	6
64031Q-AN-1	NSLT 2003-1, A4		04/25/2007	SCHEDULED REDEMPTION		408,970	408,970	409,593	409,317		(347)		(347)		408,970				11,555	01/25/2032	1FE
64031Q-AU-5	NSLT 2003-2, A4		04/25/2007	SCHEDULED REDEMPTION		697,046	697,046	697,046	697,046						697,046				19,623	07/25/2022	1FE
62940H-AG-0	NSTAR 2005-5A, C		01/22/2007	SCHEDULED REDEMPTION		168,384	168,384	165,100	165,131		3,253		3,253		168,384				1,490	09/22/2045	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		81,000	81,000	81,000	81,000						81,000				55,849	10/24/2013	4FE
990474-9A-8	NUTRO PRODUCTS TERM LOAN		09/29/2006	VARIOUS															(111)	04/26/2013	4FE
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO		05/17/2007	DISTRIBUTION		43,402		43,402	43,402						43,402					05/17/2021	2FE
20763#-BD-2	OCCID CHEM EQUIP		06/14/2007	SCHEDULED REDEMPTION		560,176	560,176	560,176	560,176						560,176					06/14/2009	1
20763#-BC-4	OCCID PETRO EQUIP/CONN NATL BANK		06/14/2007	SCHEDULED REDEMPTION		183,814	183,814	183,814	181,068		2,746		2,746		183,814					06/14/2009	1
990595-9A-0	OGLEBAY NORTON CO TERM B		06/29/2007	SCHEDULED REDEMPTION		5,754	5,754	5,754	5,754						5,754				55	07/31/2012	4FE
681904-AG-3	OMNICARE INC		04/12/2007	LEHMAN BROTHERS INC.		1,945,000	2,000,000	1,923,875	1,930,848		2,565		2,565		1,933,413		11,587	11,587	46,278	06/01/2013	3FE
995941-9C-7	OPBIZ, LLC TERM LOAN B (8/04)		12/31/2004	VARIOUS															1,480	08/31/2010	4Z
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		4,649	4,649	4,649							4,649					01/23/2014	4FE
990676-9A-8	OPEN TEXT CORPORATION TERM LOAN B		05/11/2007	SCHEDULED REDEMPTION		198,558	198,558	198,558	198,558						198,558				53,227	10/02/2013	3FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		06/29/2007	SCHEDULED REDEMPTION		92,500	92,500	92,531	82,500		(31)		(31)		92,500				224	12/06/2013	3FE
69411#-AA-2	PACIFIC COAST PRODUCERS 8.78% SR SEC NTS		06/30/2007	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,028,616	996,056		3,944		3,944		1,000,000				210,567	06/30/2012	4
6944P0-AF-2	PACIFIC LIFE GLOBAL FNDG		06/21/2007	MERRILL LYNCH CAPITAL MARKETS		10,010,547	10,000,000	10,000,000	10,000,000						10,000,000		10,547	10,547	288,839	06/22/2011	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		05/01/2007	SCHEDULED REDEMPTION		5,248	5,248	5,084	5,083		165		165		5,248				200	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS		05/01/2007	SCHEDULED REDEMPTION		289,510	289,510	297,002	282,311		7,198		7,198		289,510				10,817	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		05/01/2007	Various		579,019	579,019	569,025	590,906		(11,887)		(11,887)		579,019				19,551	05/01/2010	4FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		04/02/2007	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500						17,500				270,264	01/03/2014	3FE
698476-DX-3	PANHANDLE HEA 1991 A/B TRUST		05/24/2007	BANK OF AMERICA		4,000,000	4,000,000	4,000,000							4,000,000				99,104	01/01/2040	1FE
698476-DD-7	PANHANDLE TEX SERIES A-3		06/05/2007	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,900,000							1,900,000				7,816	10/01/2031	1FE
990305-9A-4	PANTRY INC. (THE) TERM LOAN		05/15/2007	Various		4,207,500	4,207,500	4,241,114	4,243,170		(35,670)		(35,670)		4,207,500				119,702	01/02/2012	3FE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		04/25/2007	DISTRIBUTION		14,697		14,697	14,697						14,697					03/25/2029	5FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		06/30/2007	DISTRIBUTION		61,985		61,985							61,985					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		06/07/2007	Various		191,440	163,329	187,293	195,834		(3,380)		(3,380)		191,440				2,874	03/25/2015	4FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		06/29/2007	SCHEDULED REDEMPTION		55,000	55,000	55,097	55,097		(97)		(97)		55,000				3,460	10/03/2012	3FE
709631-E#-8	PENTAIR INC. SER A SR NTS		05/21/2007	BANK OF AMERICA		7,629,600	8,000,000	8,000,000	8,000,000						8,000,000		(370,400)	(370,400)	334,144	07/25/2013	2
990818-9A-6	PENTON MEDIA, INC./PRISM BUSINESS MEDIA,		02/20/2007	VARIOUS															946	02/01/2013	4FE
82539@-AD-8	PERDUE FARMS/SHOWELL SR NT SERIES B		06/15/2007	SCHEDULED REDEMPTION		1,428,572	1,428,572	1,428,572	1,428,572						1,428,572				56,714	06/15/2010	2
743873-AX-9	PFMLT 2005-1 2A1		06/01/2007	SCHEDULED REDEMPTION		816,179	816,179	795,487	796,385		19,794		19,794		816,179				17,245	05/25/2035	1FE
990831-9A-9	PGS SOLUTIONS, INC. TERM LOAN		03/22/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		504,688	500,000	500,000							500,000		4,688	4,688	3,457	02/14/2013	3FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		06/02/2007	SCHEDULED REDEMPTION		235,165	235,165	235,165	235,165						235,165				8,043	07/01/2010	1
232809-AD-5	PHELPS DODGE CORP		05/15/2007	MATURED		1,000,000	1,000,000	958,440	997,109		2,891		2,891		1,000,000				36,875	05/15/2007	3FE
69336R-AS-9	PHHMC 2005-3 A3		06/01/2007	SCHEDULED REDEMPTION		668,633	668,633	672,467	671,278		(2,646)		(2,646)		668,633				17,091	06/18/2035	1FE
69336R-BG-4	PHHMC 2005-4 A2		06/01/2007	SCHEDULED REDEMPTION		2,126,962	2,126,962	2,138,813	2,135,001		(8,039)		(8,039)		2,126,962				56,633	07/18/2035	1FE
69336R-CQ-1	PHHMC 2005-6 A4		06/01/2007	SCHEDULED REDEMPTION		3,241,004	3,241,004	3,241,688	3,241,551		(547)		(547)		3,241,004				84,980	11/18/2035	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)
69335V-AA-0	PHHMC 2006-3 A1		06/01/2007	SCHEDULED REDEMPTION		1,569,915	1,569,915	1,584,044	1,583,386		(13,471)		(13,471)		1,569,915				49,427	10/18/2036	1FE
69337A-AC-0	PHHMC 2007-1 A5		06/01/2007	Various		1,767,610	1,767,610	1,775,368			(11,692)		(11,692)		1,767,610				57,317	01/18/2037	1FE
69337N-AC-2	PHHMC 2007-3 A-3-1		06/01/2007	SCHEDULED REDEMPTION		128,372	128,372	127,621			751		751		128,372				637	05/18/2037	1FE
72347C-AC-8	PINNACLE FOODS HOLDING		04/02/2007	TENDER OFFER		6,609,688	6,250,000	5,914,219	5,476,256		19,491		19,491		5,495,747		1,113,941	1,113,941	360,807	12/01/2013	5FE
693476-AT-0	PNC FUNDING CORP		06/14/2007	Various		12,921,170	13,500,000	13,223,820	13,245,449		10,147		10,147		13,255,596		(334,426)	(334,426)	409,354	11/15/2015	1FE
69348H-AC-2	PNCMA 1999-CM1, A1B		06/01/2007	SCHEDULED REDEMPTION		291,979	291,979	319,843	303,371		(11,392)		(11,392)		291,979				9,869	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		06/01/2007	SCHEDULED REDEMPTION		517,666	517,666	588,210	549,683		(32,017)		(32,017)		517,666				20,128	02/15/2010	1FE
69348H-CM-8	PNCMA 2000-C2, A2		06/01/2007	SCHEDULED REDEMPTION		296,450	296,450	344,083	322,053		(25,603)		(25,603)		296,450				10,691	10/12/2033	1FE
73316P-FA-3	POPLR 2005-4, AV1		06/25/2007	SCHEDULED REDEMPTION		2,379,916	2,379,916	2,379,916	2,379,916						2,379,916				37,994	09/25/2035	1FE
73316P-GS-3	POPLR 2005-5, AV2A		06/25/2007	Various		689,712	689,712	689,712	2,942,524		(725,622)		(725,622)		689,712				33,826	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		06/25/2007	SCHEDULED REDEMPTION		1,360,720	1,360,720	1,360,720	1,360,720						1,360,720				29,326	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		06/25/2007	SCHEDULED REDEMPTION		1,953,153	1,953,153	1,953,153	1,953,153						1,953,153				49,503	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
70069F-EG-8	PPSI 2004-WHQ2, A3E		06/25/2007	SCHEDULED REDEMPTION		596,985	596,985	596,985	596,985						596,985				16,030	02/25/2035	1FE
70069F-DG-9	PPSI 2004-WWF1, A3		06/25/2007	SCHEDULED REDEMPTION		584,608	584,608	584,608	584,608						584,608				15,977	12/25/2034	1FE
991846-9B-4	PRESTIGE BRANDS TERM B		06/29/2007	SCHEDULED REDEMPTION		89,507	89,507	89,729	89,811		(304)		(304)		89,507				1,686	04/06/2011	4FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/29/2007	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000						125,000					04/30/2010	4
74251V-AA-0	PRINCIPAL LIFE INC FDG		06/07/2007	SALOMON SMITH BARNEY		2,401,150	2,500,000	2,483,575	2,483,616		89		89		2,483,706		(82,556)	(82,556)	99,153	10/15/2036	1FE
74257#-AA-9	PRO EQUITY TRUST		06/22/2007	MORGAN STANLEY CAPITAL		31,638,957	43,368,834	43,270,027	33,873,513		(60,003)		(60,003)		35,265,680		(3,626,723)	(3,626,723)	1,930,962	11/16/2027	1FE
742718-BW-8	PROCTER & GAMBLE CO		06/15/2007	MATURED		6,800,000	6,800,000	6,776,608	6,797,637		2,363		2,363		6,800,000				161,500	06/15/2007	1FE
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES		06/09/2007	SCHEDULED REDEMPTION		324,188	324,188	324,188	324,188						324,188				11,308	12/09/2010	1FE
744320-AB-8	PRUDENTIAL FINANCIAL INC 1.572300% 11/15		05/22/2007	CONVERSION		8,868,382	8,000,000	7,954,065	7,955,235		407		407		7,955,642		912,741	912,741	104,859	11/15/2035	1FE
744320-AC-6	PRUDENTIAL FINANCIAL INC 1.988750% 11/15		05/22/2007	Various		3,714,134	3,400,000	3,397,765	3,396,072		(11,779)		(11,779)		3,384,293		329,841	329,841	43,301	11/15/2035	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		04/20/2007	SCHEDULED REDEMPTION		301,986	301,986	264,331	279,676		22,310		22,310		301,986				13,967	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		06/01/2007	SCHEDULED REDEMPTION		515,875	515,875	570,330	540,378		(24,504)		(24,504)		515,875				20,461	06/16/2031	1FE
74645W-AA-3	PUTNAM II		05/08/2007	Various		43,508	42,648	42,247	52,110						52,110		(8,602)	(8,602)	606	11/08/2009	2FE
746818-AG-4	PUTNAM LOVELL 1999-3 CLASS A		04/30/2007	SCHEDULED REDEMPTION		18,170	18,170	18,170			18,170		18,170		18,170				485	12/31/2007	5FE
74834L-AL-4	QUEST DIAGNOSTIC INC		06/20/2007	Various		11,240,340	12,000,000	11,961,600	11,965,089		1,487		1,487		11,966,576		(726,236)	(726,236)	420,558	11/01/2015	2FE
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR. NTS		05/30/2007	SCHEDULED REDEMPTION		571,429	571,429	578,075	575,755		(4,326)		(4,326)		571,429				28,457	05/30/2010	3
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		06/29/2007	SCHEDULED REDEMPTION		14,937	14,937	14,937	14,937						14,937				62,575	03/31/2013	4FE
74964B-AD-9	R.J. TOWER CORP DIP TERM LOAN B (2/05)		09/05/2006	VARIOUS															36,901	08/02/2007	3
990690-9A-9	RADIO SYSTEMS CORP. TERM LOAN		03/30/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				21	09/15/2013	4FE
74922Y-AK-1	RALI 2006-QS15 M1		06/01/2007	SCHEDULED REDEMPTION		47,660	47,660	48,397			(737)		(737)		47,660				1,260	10/25/2036	1FE
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				36,383	02/25/2036	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-LL-8	RASC 2001-KS2 AI5		06/01/2007	SCHEDULED REDEMPTION		294,537	294,537	307,101	295,265		(728)		(728)		294,537				9,763	06/25/2031	1FE
76110W-NG-7	RASC 2002-KS2 AI5		06/01/2007	SCHEDULED REDEMPTION		506,379	506,379	506,377	506,378		1		1		506,379				16,342	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		06/01/2007	SCHEDULED REDEMPTION		203,471	203,471	206,236	205,207		(1,736)		(1,736)		203,471				5,284	07/25/2032	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		04/02/2007	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				18,958	01/30/2014	4FE
755111-AV-3	RAYTHEON CO 144A		04/27/2007	CALLED @ 103.951		5,197,550	5,000,000	4,331,000	4,695,481		21,575		21,575		4,717,056		480,494	480,494	110,000	12/15/2010	2FE
755111-AN-1	RAYTHEON CORP		04/27/2007	CALLED @ 101.653		6,063,601	5,965,000	5,973,180	5,967,517		(421)		(421)		5,967,096		96,505	96,505	179,348	11/01/2008	2FE
995142-9B-4	RBS ORECK TERM LOAN		03/30/2007	SCHEDULED REDEMPTION		2,305	2,305	2,305	2,305						2,305				18,548	02/02/2012	4FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		44,493	44,493	44,493	44,493						44,493				8,832	11/10/2010	3FE
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		04/25/2007	SCHEDULED REDEMPTION		779,530	779,530	779,530	779,530						779,530				22,458	01/25/2036	1FE
758940-AG-5	REGIONS FINANCIAL CORP		06/11/2007	GREENWICH CAPITAL MARKETS, INC.		5,119,500	5,000,000	4,987,250	4,992,168		562		562		4,992,730		126,770	126,770	185,052	05/15/2012	1FE
76009N-9C-6	RENT-A-CENTERS, INC. TLB		04/11/2007	SCHEDULED REDEMPTION		150,919	150,919	151,065	92,784		(145)		(145)		150,919				22,461	06/30/2012	3FE
760106-AR-5	RENTAL CAR FINANCE CORP.		05/25/2007	SCHEDULED REDEMPTION		2,333,333	2,333,333	2,333,333	2,333,333						2,333,333				27,835	05/25/2008	1FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		03/30/2007	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500						37,500				3,535	11/30/2012	3FE
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.		3,493,560	3,500,000	3,487,260			29		29		3,487,289		6,271	6,271	3,160	06/01/2012	2FE
76110V-JX-7	RFMS2 2002-H13		06/01/2007	SCHEDULED REDEMPTION		2,546,321	2,546,321	2,545,773	2,545,998		323		323		2,546,321				72,062	06/25/2032	1FE
76110V-JQ-2	RFMS2 2002-HI2, A7		06/01/2007	SCHEDULED REDEMPTION		319,850	319,850	319,697	319,762		88		88		319,850				9,700	03/25/2032	1FE
76110V-KG-2	RFMS2 2002-HS2		06/01/2007	SCHEDULED REDEMPTION		284,228	284,228	284,534	284,484		(256)		(256)		284,228				8,369	01/25/2032	1FE
990777-9A-4	RIVERDEEP INTERACTIVE LEARNING USA, INC.		03/30/2007	SCHEDULED REDEMPTION		10,070	10,070	10,108			(38)		(38)		10,070				43,626	12/20/2013	4FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		05/01/2007	SCHEDULED REDEMPTION		5,429	5,429	5,177	5,200		229		229		5,429				260	09/01/2017	1FE
990965-9A-5	ROYALTY PHARMA FINANCE TRUST TERM B		05/16/2007	BANK OF AMERICA		1,006,875	1,000,000	1,000,000							1,000,000		6,875	6,875		04/16/2013	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)
75405R-AA-1	RPRO 2005, G		06/20/2007	SCHEDULED REDEMPTION		151,839	151,839	151,839	151,839						151,839				4,420	03/23/2024	1FE
783549-AR-9	RYDER SYSTEMS INC		05/15/2007	CALLED @ 100.000		410,000	410,000	378,377	390,143		493		493		390,636		19,364	19,364	18,450	05/15/2016	2FE
785583-AA-3	SABINE PASS LNG LP		04/05/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		6,296,875	6,250,000	6,250,000	6,250,000						6,250,000		46,875	46,875	191,319	11/30/2013	3FE
785583-AD-7	SABINE PASS LNG LP		04/10/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		6,296,875	6,250,000	6,250,000	6,250,000						6,250,000		46,875	46,875	200,521	11/30/2016	3FE
81375W-JR-8	SABR 2006-FR1, A-2A		06/25/2007	SCHEDULED REDEMPTION		1,880,169	1,880,169	1,880,169	1,880,169						1,880,169				47,700	11/25/2035	1FE
990890-9A-5	SABRE INC. TERM LOAN		06/20/2007	Various		4,366,501	4,366,501	4,366,501							4,366,501				1,182	09/30/2014	4FE
785778-HU-8	SACO 2005-WM1, A		04/25/2007	SCHEDULED REDEMPTION		296,394	296,394	296,394	296,394						296,394				1,388	04/25/2035	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		2,173,094	2,173,094	2,173,094	2,173,094						2,173,094				55,328	06/25/2036	1FE
78577P-AA-1	SACO 2006-7, A1		05/03/2007	Various		19,684,304	19,755,876	19,755,876	19,755,876						19,755,876		(71,572)	(71,572)	382,187	07/25/2036	1FE
86360X-AA-8	SACO 2006-GEL3, A1		06/25/2007	SCHEDULED REDEMPTION		2,152,081	2,152,081	2,152,081	2,152,081						2,152,081				54,677	07/25/2036	1FE
786514-BF-5	SAFEWAY INC		06/12/2007	GREENWICH CAPITAL MARKETS, INC.		1,486,500	1,500,000	1,527,015	1,521,623		(1,518)		(1,518)		1,520,104		(33,604)	(33,604)	72,500	08/15/2012	2FE
990740-9A-2	SALLY HOLDINGS, LLC TERM LOAN B		06/29/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				35	11/16/2013	4FE
86359L-NA-3	SAMI 2005-AR6 2A1		06/25/2007	SCHEDULED REDEMPTION		3,354,480	3,354,480	3,353,432	3,353,610		871		871		3,354,480				89,911	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		04/15/2007	SCHEDULED REDEMPTION		101,563	101,563	101,563	101,453		109		109		101,563				4,454	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		04/15/2007	SCHEDULED REDEMPTION		20,313	20,313	20,313	20,313						20,313				721	07/15/2025	2
990698-9A-2	SANMINA-SCI CORPORATION TERM LOAN		06/12/2007	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,894	01/31/2008	4FE
863579-TM-0	SARM 2005-14 A1		06/25/2007	Various		21,602,805	21,578,064	21,578,064	21,578,064						21,578,064		24,741	24,741	568,530	07/25/2035	1FE
86363M-AA-9	SASC 2007-GEL2 A1		06/25/2007	SCHEDULED REDEMPTION		1,522,105	1,522,105	1,522,105							1,522,105				14,108	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		06/25/2007	SCHEDULED REDEMPTION		1,335,029	1,335,029	1,345,876			(10,847)		(10,847)		1,335,029				35,820	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		06/25/2007	SCHEDULED REDEMPTION		223,463	223,463	223,463							223,463				1,884	05/25/2047	1FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		05/01/2007	SCHEDULED REDEMPTION		74,890	74,890	62,567	71,868		3,021		3,021		74,890				3,238	12/01/2018	1FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		30,000	30,000	30,000	30,000						30,000				177	04/27/2013	3FE
817565-AP-9	SERVICE CORP INT		04/09/2007	TENDER OFFER		7,408,133	7,275,000	7,192,688	7,254,555		2,103		2,103		7,256,658		151,474	151,474	489,001	04/15/2009	4FE
817565-AR-5	SERVICE CORP INTL		04/09/2007	TENDER OFFER		4,822,412	4,925,000	4,317,013	4,764,164		34,637		34,637		4,798,800		23,612	23,612	329,154	03/15/2008	4FE
244098-AA-7	SHELL OIL/DEER PARK REFINING LP		06/15/2007	SCHEDULED REDEMPTION		314,875	314,875	314,875	314,875						314,875				10,186	12/15/2008	1FE
83168L-AA-5	SHOME 2004-1, M1		06/25/2007	SCHEDULED REDEMPTION		348,168	348,168	348,168	348,168						348,168				9,810	07/25/2011	1FE
826680-AB-9	SIGNATURE 5, CLASS B1 FLTG RATE NOTE		04/27/2007	DISTRIBUTION		91,433		91,433	91,433						91,433					10/27/2012	2FE
82834#-AA-4	SILVERADO PREMIUM PROPERTIS (HANCOCK MEZ		05/07/2007	PRINCIPAL PAYDOWN		1,840,506	1,840,506	1,617,057	1,640,466		8,403		8,403		1,648,868		191,638	191,638	166,453	12/31/2011	4
829226-AM-1	SINCLAIR BROADCAST GROUP		06/18/2007	Various		733,200	705,000	705,000	705,000						705,000		28,200	28,200	41,816	03/15/2012	4FE
83001W-A#-1	SIX FLAGS THEME PARKS TERM LOAN B		05/25/2007	Various		3,970,085	3,970,085	3,983,909	3,984,724		(14,639)		(14,639)		3,970,085				201,795	06/30/2009	4FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		06/29/2007	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				24,323	06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		05/01/2007	SCHEDULED REDEMPTION		979	979	1,007	998		(20)		(20)		979				36	10/25/2020	1FE
78442G-FM-3	SLMA 2003-1, A5C		06/22/2007	WACHOVIA SECURITIES		25,109,375	25,000,000	25,086,915	25,041,458		(6,988)		(6,988)		25,034,470		74,905	74,905	755,465	12/15/2032	1FE
78442G-HP-4	SLMA 2003-8, A4		06/22/2007	Various		4,746,670	4,735,368	4,738,328	4,737,160		(338)		(338)		4,736,823		9,848	9,848	133,078	03/15/2019	1FE
78443C-CM-4	SLMA 2006-A, B		06/22/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		14,198,708	14,297,000	14,297,000	14,297,000						14,297,000		(98,292)	(98,292)	641,522	06/15/2039	1FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		04/02/2007	SCHEDULED REDEMPTION		5,692	5,692	5,703	5,703		(11)		(11)		5,692				141	11/01/2011	4FE
990102-9A-5	SPIRIT AEROSYSTEMS, INC		03/30/2007	SCHEDULED REDEMPTION		10,558	10,558	10,558	10,558						10,558				74,826	09/30/2013	4FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		06/30/2007	SCHEDULED REDEMPTION		188,295	188,295	188,295	186,393						188,295				8,600	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		06/01/2007	SCHEDULED REDEMPTION		92,373	92,373	92,344	92,345		28		28		92,373				2,513	03/20/2024	1FE
990135-9B-3	SUNGARD DATA SYSTEMS INC. U.S. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		61,300	61,300	61,506			(206)		(206)		61,300				793	02/28/2014	4FE
868536-B@-1	SUPERVALU INC. TERM LOAN B		04/02/2007	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750						8,750				41	06/02/2012	3
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
869408-AC-8	SUTTER CBO 1998-1 CL A-2B		04/23/2007	WRITE OFF OF INVESTMENT			157,198	185,107												09/15/2010	3Z
990259-9A-3	SWETT & CRAWFORD (HMSC CORP) SECOND LIEN		04/03/2007	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,009,364	1,009,139		(9,139)		(9,139)		1,000,000				56,548	11/16/2012	4FE
990258-9A-5	SWETT & CRAWFORD FIRST LIEN		04/03/2007	SCHEDULED REDEMPTION		1,985,000	1,985,000	2,003,094	2,002,491		(17,491)		(17,491)		1,985,000				83,302	11/16/2011	4FE
990957-9A-2	SWIFT TRANSPORTATION CO TERM LOAN		05/17/2007	MORGAN STANLEY DEAN WITTER		997,500	1,000,000	998,409							998,409		(909)	(909)		05/10/2014	4FE
87075#-AA-1	SWIFT TRANSPORTATION SER A SR GTD NTS		05/09/2007	PRINCIPAL PAYDOWN		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				277,678	06/27/2008	2
990515-9A-8	TAMARACK RESORT LLC TERM B LOAN		03/30/2007	SCHEDULED REDEMPTION		5,250	5,250	5,250	5,250						5,250				2,820	05/19/2011	4FE
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		8,065	8,065	8,065	8,065						8,065				840	10/31/2012	4FE
87612E-AN-6	TARGET CORP		04/27/2007	DEUTSCHE BANK SECURITIES		3,601,115	3,500,000	3,498,670	3,498,716		34		34		3,498,751		102,364	102,364	164,500	07/15/2016	1FE
990646-9B-9	TDS INVESTOR CORP SYNTHETIC LETTER OF C		10/10/2006	VARIOUS															249	08/23/2013	4Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed 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)
990646-9D-5	TDS INVESTOR CORPORATION TERM LOAN		10/10/2006	VARIOUS															1,540	08/23/2013	4Z
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		11,180	11,180	11,211	11,212		(32)		(32)		11,180				15,048	06/27/2013	4FE
883200-AW-7	TEXTRON 2001-A, A6		04/20/2007	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				309,675	12/20/2022	1FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		06/24/2007	Various		22,027,884	22,631,579	22,631,579	22,631,579						22,631,579		(603,695)	(603,695)	528,340	12/24/2013	1
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST		06/01/2007	SCHEDULED REDEMPTION		1,881,285	1,881,285	1,880,697	1,881,236		49		49		1,881,285				62,718	01/15/2032	1FE
88731E-AJ-9	TIME WARNER ENT		04/04/2007	BARCLAYS BANK		6,023,450	5,000,000	6,275,020	6,244,676		(5,050)		(5,050)		6,239,627		(216,177)	(216,177)	308,247	07/15/2033	2FE
887317-AC-9	TIME WARNER INC		05/16/2007	BARCLAYS BANK		1,505,490	1,500,000	1,492,605	1,492,678		215		215		1,492,893		12,597	12,597	46,021	11/15/2016	2FE
887317-AD-7	TIME WARNER INC		04/04/2007	MORGAN STANLEY DEAN WITTER		3,479,210	3,500,000	3,497,235	3,497,239		8		8		3,497,248		(18,038)	(18,038)	92,896	11/15/2036	2FE
990494-9A-6	TLC FUNDING CORP 1ST LIEN		06/29/2007	SCHEDULED REDEMPTION		20,025	20,025	20,038	15,000		(12)		(12)		20,025				63,109	05/19/2012	4FE
883145-AC-8	TMCL 2005-1A, A		06/22/2007	Various		8,167,285	8,166,667	8,166,667	8,166,667						8,166,667		618	618	242,551	05/15/2020	1FE
885220-HQ-9	TMST 2005-2 A4		06/25/2007	SCHEDULED REDEMPTION		776,727	776,727	776,727	776,727						776,727				21,560	07/25/2045	1FE
88157G-AA-8	TMTS 2007-1SL A1		06/25/2007	SCHEDULED REDEMPTION		3,197,209	3,197,209	3,197,209							3,197,209				64,676	01/25/2038	1FE
990086-9A-0	TRAVELCENTERS OF AMERICA TERM LOAN (6/05		10/31/2006	VARIOUS															76,449	12/01/2011	4FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTHORITY		05/23/2007	Various		1,200,000	1,200,000	1,200,000							1,200,000				13,162	06/01/2040	1FE
89655N-AA-8	TRL 2004-1		06/14/2007	SCHEDULED REDEMPTION		74,863	74,863	74,863	74,863						74,863				1,864	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		06/14/2007	SCHEDULED REDEMPTION		291,687	291,687	291,687	291,687						291,687				8,135	05/14/2036	1FE
89655V-AA-0	TRLT II 2003-1		06/12/2007	SCHEDULED REDEMPTION		72,973	72,973	72,973	72,973						72,973				1,944	10/12/2026	1FE
991656-9C-5	TRW AUTOMOTIVE TERM E (11/04)		05/09/2007	SCHEDULED REDEMPTION		2,940,000	2,940,000	2,940,000	2,947,500		7,500		7,500		2,940,000				105,025	10/31/2010	3FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		06/30/2007	SCHEDULED REDEMPTION		75,376	75,376	75,376	75,376						75,376				2,714	03/31/2021	2
90807E-AF-2	UNION PLANTERS BANK		06/15/2007	MATURED		2,000,000	2,000,000	1,993,420	1,999,331		669		669		2,000,000				51,250	06/15/2007	1FE
908068-AG-4	UNION PLANTERS CORP		04/24/2007	GOLDMAN, SACHS & CO.		9,372,007	8,630,000	10,069,767	9,428,885		(55,836)		(55,836)		9,373,049		(1,042)	(1,042)	438,452	03/01/2011	1FE
908594-A*-5	UNION TANK CAR SECD. NTS		06/01/2007	SCHEDULED REDEMPTION		234,160	234,160	234,160	234,160						234,160				7,985	06/01/2016	1
91137*-9C-1	UNITED RENTALS (N.A.) TRANCHE B CREDIT-L		10/01/2006	VARIOUS															11,623	02/14/2011	3FE
91324P-AR-3	UNITEDHEALTH GROUP		05/21/2007	BARCLAYS BANK		1,428,420	1,500,000	1,357,035	1,357,944		664		664		1,358,608		69,812	69,812	60,175	03/15/2036	1FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRST LIEN TERM		05/09/2007	DEUTSCHE BANK SECURITIES		3,753,691	3,758,389	3,758,389							3,758,389		(4,698)	(4,698)		09/29/2014	4FE
990527-9A-3	UPC FINANCING PARTNERSHIP J2		07/03/2006	VARIOUS															64,516	03/31/2013	4FE
990527-9B-1	UPC FINANCING PARTNERSHIP K2		07/03/2006	VARIOUS															64,516	12/31/2013	4FE
90332E-AD-1	US CENTRAL CREDIT UNION		03/30/2007	Various		(3)	(3)	(3)	4,549,670		(761,793)		(761,793)		(3)				61,364	09/30/2009	1FE
90340T-AC-0	US EDUCATION LOAN TRUST II		06/22/2007	CALLED @ 100.00000000		11,000,000	11,000,000	11,000,000							11,000,000				45,344	12/01/2034	1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		8,065	8,065	8,065	8,065						8,065				37,234	08/06/2012	4FE
991841-9E-9	US SHIPPING PARTNERS LP DELAYED DRAW		12/29/2006	VARIOUS		(97)	(97)	(97)							(97)					08/06/2012	4FE
912920-AA-3	US WEST COMMUNICATIONS		06/04/2007	CALLED @ 104.142		2,603,550	2,500,000	2,522,108	2,518,843		(285)		(285)		2,518,558		84,992	84,992	112,786	06/01/2031	3FE
903279-AC-1	USAOT 2006-3, A3		06/26/2007	BANK OF AMERICA		17,999,296	18,000,000	17,997,775	17,998,162		545		545		17,998,707		589	589	519,920	02/15/2011	1FE
912909-AD-0	USX-MARATHON OIL		05/23/2007	LEHMAN BROTHERS INC.		1,983,460	2,000,000	1,988,100			3		3		1,988,103		(4,643)	(4,643)	2,956	06/01/2037	2FE
917546-FM-0	UTAH ST BRD REGENTS STUDENT LN REV		04/04/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,950,000	2,950,000	2,950,000							2,950,000				11,994	05/01/2041	1FE
920355-AA-2	VALSPAR CORP		05/01/2007	MATURED		10,000,000	10,000,000	9,950,600	9,996,244		3,756		3,756		10,000,000				300,000	05/01/2007	2FE
921796-CA-4	VANDERBILT MTG AND FINANCE 97-A A-5		06/01/2007	SCHEDULED REDEMPTION		100,616	100,616	100,553	100,610		6		6		100,616				2,653	12/07/2028	1FE
990550-9A-5	VANGUARD CAR RENTAL USA		06/29/2007	SCHEDULED REDEMPTION		42,500	42,500	42,500	42,500						42,500				1,862	06/14/2013	4FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		06/01/2007	SCHEDULED REDEMPTION		330,751	330,751	305,662	317,343		13,407		13,407		330,751				12,200	05/15/2022	1
991999-9C-9	VERIFONE, INC. TERM LOAN B		11/15/2006	VARIOUS															17,207	10/31/2013	4Z
92428C-ED-2	VERMONT STUDENT ASSISTANCE		06/06/2007	GOLDMAN, SACHS & CO.		900,000	900,000	900,000	900,000						900,000				21,146	12/15/2036	1FE
991813-9B-4	VWR INTERNATIONAL TRANCHE B USD TERM LOA		06/29/2007	Various		3,883,873	3,883,873	3,929,865	4,118,101		(234,228)		(234,228)		3,883,873				155,784	04/07/2011	4FE
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		04/02/2007	PRINCIPAL PAYMENT		9,045	9,045	9,045	9,045						9,045				372	01/02/2024	1
929903-AM-4	WACHOVIA CORPORATION		06/07/2007	SALOMON SMITH BARNEY		1,783,480	2,000,000	1,837,660	1,839,159		960		960		1,840,119		(56,639)	(56,639)	53,778	08/01/2035	1FE
25414#-AA-1	WAL-MART/PUEBLO CO CTL 2018		04/02/2007	Various		11,537,687	11,537,687	13,594,742	13,297,549		(28,691)		(28,691)		13,268,857		(1,731,170)	(1,731,170)	2,261,658	09/01/2018	1
25468P-BZ-8	WALT DISNEY COMPANY		06/01/2007	MATURED		11,000,000	11,000,000	11,583,030	11,060,104		(60,104)		(60,104)		11,000,000				295,625	06/01/2007	1FE
254687-AU-0	WALT DISNEY COMPANY 2.125000% 04/15/2023		06/29/2007	KBC FINANCIAL PRODUCTS USA INC		594,615	500,000	500,000	500,000						500,000		94,615	94,615	7,674	04/15/2023	1FE
92922F-ZG-6	WAMU 2004-AR12 A3		05/25/2007	SCHEDULED REDEMPTION		480,676	480,676	480,470	480,550		126		126		480,676				4,450	10/25/2044	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		06/25/2007	SCHEDULED REDEMPTION		2,624,594	2,624,594	2,624,594	2,624,594						2,624,594				69,742	01/25/2045	1FE
92925C-CE-0	WAMU 2006-AR1 2A1A		06/01/2007	SCHEDULED REDEMPTION		2,411,540	2,411,540	2,416,062	2,415,763		(4,223)		(4,223)		2,411,540				79,304	01/25/2046	1FE
990457-9A-3	WARNER CHILCOTT DD TL (DOVOBET)		09/29/2006	VARIOUS															2,208	01/18/2012	4FE
990457-9C-9	WARNER CHILCOTT TERM B		06/29/2007	SCHEDULED REDEMPTION		17,715	17,715	17,912	17,923		(209)		(209)		17,715				2,632	01/18/2012	4FE
990457-9D-7	WARNER CHILCOTT TERM C		03/30/2007	SCHEDULED REDEMPTION		1,870	1,870	1,892	1,893		(22)		(22)		1,870				1,415	01/18/2012	4FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		06/25/2007	SCHEDULED REDEMPTION		65,820	65,820	65,820	65,820						65,820				1,761	01/25/2040	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)
94113U-A@-9	WATER PIK TECHNOLOGIES, INC. 2ND LIEN		03/28/2007	CREDIT SUISSE FIRST BOSTON		495,000	500,000	500,000	500,000						500,000		(5,000)	(5,000)	4,289	12/31/2013	4Z
947890-AF-6	WEBSTER FINANCIAL CORP		06/05/2007	KEEFE, BRUYETTE & WOODS, INC.		941,540	1,000,000	960,680	969,122		1,516		1,516		970,638		(29,098)	(29,098)	33,170	04/15/2014	2FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		04/02/2007	SCHEDULED REDEMPTION		10,000	10,000	10,036			(36)		(36)		10,000					01/26/2014	3FE
94973V-AK-3	WELLPOINT INC		06/08/2007	WACHOVIA SECURITIES		1,414,875	1,500,000	1,494,450	1,494,872		202		202		1,495,074		(80,199)	(80,199)	71,750	01/15/2016	2FE
990671-9B-7	WESCO AIRCRAFT HARDWARE CORP. 2ND LIEN T		11/01/2006	VARIOUS															7,577	03/28/2014	5Z
990671-9A-9	WESCO AIRCRAFT HARDWARE CORP. FIRST LIEN		06/29/2007	SCHEDULED REDEMPTION		9,167	9,167	9,167	9,167						9,167				5,594	09/29/2013	4FE
990691-9A-7	WEST CORPORATION TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		39,950	39,950	39,950	39,950						39,950				59,621	10/24/2013	4FE
959802-AB-5	WESTERN UNION CO		04/17/2007	BANK OF AMERICA		2,008,820	2,000,000	1,985,420			270		270		1,985,690		23,130	23,130	66,217	10/01/2016	1FE
94980G-BC-4	WFHET 2004-2 AII, 1B		06/25/2007	Various		417,494	417,494	417,494	1,340,397		(443,006)		(443,006)		417,494				20,417	05/25/2034	1FE
949832-AP-4	WFMBS 2005-14 2A1		06/01/2007	SCHEDULED REDEMPTION		165,864	165,864	162,962	163,224		2,641		2,641		165,864				4,322	12/25/2035	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		06/01/2007	SCHEDULED REDEMPTION		513,570	513,570	512,507	512,810		760		760		513,570				12,212	10/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		06/01/2007	SCHEDULED REDEMPTION		1,693,546	1,693,546	1,612,309	1,619,480		74,066		74,066		1,693,546				39,973	03/25/2036	1FE
990513-9A-3	WIDEOPENWEST FINANCE 1ST LIEN		06/28/2007	Various		772,727	772,727	772,727	772,727						772,727				70,658	05/01/2013	4FE
970648-AD-3	WILLIS NORTH AMERICA INC		04/26/2007	J. P. MORGAN SECURITIES, INC.		3,756,338	3,750,000	3,742,538			50		50		3,742,588		13,750	13,750	21,313	03/28/2017	2FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		65,326	65,326	65,326							65,326				40,732	01/03/2012	4FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		05/31/2007	SCHEDULED REDEMPTION		29,465	29,465	29,486	29,485		(20)		(20)		29,465				1,097	02/28/2011	3FE
92933U-AA-0	WMHEN 2007-WM1 N1		06/25/2007	SCHEDULED REDEMPTION		844,319	844,319	842,552			1,767		1,767		844,319				21,478	01/25/2047	1FE
98212#-AA-2	WORTHINGTON PRECISION METALS (HANCOCK ME		03/30/2007	PRINCIPAL PAYMENT		54,119	54,119	54,119		2,776			2,776		54,119				(676)	03/31/2009	6
969285-AK-1	WSFC 2005-1, A		06/22/2007	GOLDMAN, SACHS & CO.		5,000,782	5,000,000	5,000,000	5,000,000						5,000,000		782	782	193,271	01/23/2011	1FE
984121-BN-2	XEROX CORPORATION		05/14/2007	J. P. MORGAN SECURITIES, INC.		1,577,595	1,500,000	1,586,370	1,585,205		(6,204)		(6,204)		1,579,002		(1,407)	(1,407)	77,917	08/15/2011	2FE
990817-9A-8	YANKEE CANDLE CO., INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		10,000	10,000	10,028			(28)		(28)		10,000				9	02/06/2014	4FE
98885U-AJ-6	ZAIS INVESTMENT GRADE LTD IV CLASS B-2		04/25/2007	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				381,542	10/25/2016	1FE
003669-AF-5	ABITIBI-CONSOLIDATED INC	T	05/23/2007	MERRILL LYNCH CAPITAL MARKETS		232,500	250,000	242,500	244,120		457		457		244,577		(12,077)	(12,077)	8,826	06/15/2011	4FE
003672-AA-0	ABITIBI-CONSOLIDATED INC	T	05/29/2007	GOLDMAN, SACHS & CO.		163,380	168,000	172,620	167,056		140		140		167,196		(3,816)	(3,816)	11,025	08/01/2009	4FE
C0118#-AA-0	ALBECOUR INC. 7.27% SENIOR NOTES	T	06/15/2007	SCHEDULED REDEMPTION		1,217,391	1,217,391	1,217,391	1,217,391						1,217,391				44,252	12/15/2017	1
013716-AQ-8	ALCAN INC	T	05/10/2007	LEHMAN BROTHERS INC.		16,392,600	15,000,000	16,595,550	16,532,894		(10,096)		(10,096)		16,522,797		(130,197)	(130,197)	725,000	03/15/2031	2FE
013716-AS-4	ALCAN INC	T	05/10/2007	WARBURG DILLION READ LLC		12,225,980	13,000,000	12,633,567	12,723,510		13,869		13,869		12,737,379		(511,399)	(511,399)	292,500	05/15/2013	2FE
136385-AD-3	CANADIAN NATL RESOURCES	T	06/14/2007	BANK OF AMERICA		2,925,390	3,000,000	2,995,080	2,996,863		220		220		2,997,083		(71,693)	(71,693)	117,175	10/01/2012	2FE
13645R-AE-4	CANADIAN PACIFIC RR	T	05/03/2007	MORGAN STANLEY DEAN WITTER		8,568,450	9,000,000	8,769,420	8,781,344		1,255		1,255		8,782,599		(214,149)	(214,149)	334,938	03/15/2033	2FE
15101Q-AB-4	CELESTICA INC	T	04/26/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		490,000	500,000	536,250	524,473		(2,120)		(2,120)		522,353		(32,353)	(32,353)	32,813	07/01/2011	4FE
990500-9A-0	CINRAM INTERNATIONAL INC. TERM LOAN	T	06/30/2007	Various		746,247	747,178	744,853	747,178		(2,325)	2,325	(4,651)		744,853		1,394	1,394	28,496	05/05/2011	4FE
990561-9A-2	FAIRMONT HOTEL (NOVIA SCOTIA LTD)	T	11/16/2006	VARIOUS															(3,122)	05/12/2011	4Z
35100E-AE-4	FOUR SEASONS HTL 1.875000% 07/30/2024	T	04/26/2007	TENDER OFFER		2,484,800	2,000,000	2,146,420	2,037,589		(4,613)		(4,613)		2,032,976		451,824	451,824	18,750	07/30/2024	2FE
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	I	05/14/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				12,005	02/14/2014	3FE
991101-9B-4	JEAN COUTU GROUP TERM B	T	06/04/2007	Various		1,935,657	1,935,657	1,935,691	1,946,756		(11,099)		(11,099)		1,935,657				118,069	07/30/2011	4FE
990604-9B-8	LAIDLAW TRANSIT INC. CANADIAN TERM B	T	03/30/2007	SCHEDULED REDEMPTION		625	625	625	625						625				4,482	07/31/2013	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	T	03/30/2007	SCHEDULED REDEMPTION		38,762	38,762	38,762	38,762						38,762				511	05/12/2013	3FE
73755L-AC-1	POTASH CORP SASKATCHEWAN	T	05/29/2007	BANK OF AMERICA		9,040,450	9,400,000	9,407,772	9,405,170		(311)		(311)		9,404,859		(364,409)	(364,409)	343,688	03/01/2013	2FE
86679T-AA-3	SUN LIFE FINANCIAL GLB	T	06/21/2007	SALOMON SMITH BARNEY		28,619,985	28,500,000	28,500,000	28,500,000						28,500,000		119,985	119,985	1,163,577	07/06/2010	1FE
87971M-AB-9	TELUS CORP	T	06/01/2007	MATURED		750,000	750,000	785,889	753,181		(3,181)		(3,181)		750,000				28,125	06/01/2007	2FE
040114-GK-0	REPUBLIC OF ARGENTINA	F	06/18/2007	Various		4,073,000	9,000,000	4,430,000			10,100		10,100		4,440,100		(367,100)	(367,100)	23,608	12/31/2038	4FE
040114-GL-8	REPUBLIC OF ARGENTINA	F	03/30/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,681,445	2,298,513	2,655,931			(3,521)		(3,521)		2,652,411		29,034	29,034	23,561	12/31/2033	4FE
040114-XX-3	REPUBLIC OF ARGENTINA	F	03/30/2007	Various		(2,681,445)	(2,298,513)	(2,655,931)			670		670		(2,655,261)		(26,184)	(26,184)	(23,561)	12/31/2033	4Z
81751T-AA-5	MEDALLION 2001-1G CLASS A1	F	06/22/2007	Various		930,632	929,945	929,945	929,945						929,945		687	687	30,215	08/18/2032	1FE
004408-AB-6	ACE LTD	F	04/01/2007	MATURED		8,000,000	8,000,000	7,986,480	7,999,233		767		767		8,000,000				240,000	04/01/2007	1FE
902118-AY-4	TYCO INTL GROUP SA	F	05/29/2007	TENDER OFFER		7,924,867	7,726,000	8,349,965	8,203,365		(43,436)		(43,436)		8,159,929		(235,061)	(235,061)	643,190	02/15/2011	2FE
902118-BG-2	TYCO INTL GROUP SA 3.125000% 01/15/2023	F	05/29/2007	TENDER OFFER		11,877,684	7,800,000	10,331,887	9,000,997		(429,475)		(429,475)		8,571,523		3,306,161	3,306,161	446,604	01/15/2023	2FE
10600P-AA-5	BRAMER 2003-1	F	06/15/2007	Various		426,850	426,850	426,850	808,528						426,850				25,048	06/15/2011	2FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	06/30/2007	SCHEDULED REDEMPTION		370,799	370,799	370,799	370,799						370,799				19,356	06/30/2009	2FE
171196-AP-3	DAIMLERCHRYSLER AG	F	06/29/2007	CALLED @ 124.511		2,490,220	2,000,000	2,021,606	2,020,543		(227)		(227)		2,020,316		469,904	469,904	123,339	03/01/2027	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)
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S	F	05/09/2007	BARCLAYS BANK		19,285,800	20,000,000	20,000,000	20,000,000						20,000,000		(714,200)	(714,200)	670,800	03/29/2015	2
74932#-AD-6	BUZZI UNICEM / RC CEMENT 5.08% SER A SR	F	04/13/2007	LEHMAN BROTHERS INC.		5,648,400	6,000,000	6,000,000	6,000,000						6,000,000		(351,600)	(351,600)	189,653	09/10/2016	2
87406D-A#-5	TAKEFUJI SENIOR LOAN	F	05/31/2007	SCHEDULED REDEMPTION		1,111,111	1,111,111	1,113,379	1,115,799		(4,688)		(4,688)		1,111,111				41,667	05/31/2010	2
902118-BC-1	TYCO INTL GROUP SA	F	05/29/2007	TENDER OFFER		32,915,111	32,370,000	33,789,947	33,533,575		(88,553)		(88,553)		33,445,022		(529,911)	(529,911)	2,255,110	10/15/2011	2FE
70687W-AC-6	PENERBANGAN MALAYSIA BD	F	06/26/2007	GREENWICH CAPITAL MARKETS, INC.		4,932,250	5,000,000	4,816,088	4,822,647		7,229		7,229		4,829,875		102,375	102,375	221,875	03/15/2016	1FE
706451-BF-7	PEMEX PROJ FDG MASTER TR	F	05/10/2007	Various		10,162,500	10,000,000	9,731,900	9,742,029		7,468		7,468		9,749,498		413,002	413,002	222,333	12/15/2015	2FE
706451-BG-5	PEMEX PROJ FDG MASTER TR	F	05/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,150,000	2,000,000	2,059,000	2,058,414		(277)		(277)		2,058,137		91,863	91,863	55,208	06/15/2035	2FE
007634-AA-6	AEGON NV	F	05/02/2007	GREENWICH CAPITAL MARKETS, INC.		2,041,360	2,000,000	1,998,200	1,998,283		29		29		1,998,311		43,049	43,049	102,861	12/15/2020	1FE
85772*-AB-3	STATOIL SERIES A	F	04/15/2007	SCHEDULED REDEMPTION		3,571,429	3,571,429	4,152,500	3,740,105		(168,677)		(168,677)		3,571,429				170,714	04/15/2008	1
060340-A*-7	PRIMER BANCO DEL ISTMO	F	06/15/2007	SCHEDULED REDEMPTION		416,378	416,378	416,378	416,378						416,378				11,521	12/15/2011	2
715457-AA-5	PERU ENHANCED O 05/31/18	F	04/18/2007	Various		2,588,388	3,832,000	2,452,863			31,522		31,522		2,484,385		104,003	104,003		05/31/2018	3FE
G70464-AB-1	PERU ENHANCED PASS-THRU	F	04/10/2007	JEFFERIES & COMPANY, INC.		671,250	1,000,000	656,000			6,084		6,084		662,084		9,166	9,166		05/31/2018	3FE
X74344-UU-8	RUSSIA 5 03/31/30	F	02/21/2007	Various		(5,650,550)	(5,000,000)	(5,626,710)			2,852		2,852		(5,623,858)		(26,692)	(26,692)	(101,389)	03/31/2030	2Z
X74344-DL-7	RUSSIAN FEDERATION	F	05/24/2007	Various		10,789,503	10,333,524	10,811,752	4,485,550		82,798		82,798		10,800,894		(11,391)	(11,391)	571,246	03/31/2010	2FE
N0021#-AD-8	ABERTIS INFRAESTRUCTURAS (SPAIN) SER C G	F	04/13/2007	BARCLAYS BANK		12,739,410	13,500,000	13,166,685	12,541,749		22,415		22,415		12,564,164		175,246	175,246	233,393	12/21/2016	1
G2163#-AD-0	COOKSON 7.79% SERIES B NOTES DUE 2007	F	05/02/2007	MATURED		20,000,000	20,000,000	20,165,399	20,020,230		(20,230)		(20,230)		20,000,000				779,000	05/02/2007	2
G2260#-AC-4	CREST NICHOLSON 7.97% SR SEC NTS	F	05/14/2007	PRINCIPAL PAYDOWN		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				778,074	06/21/2009	2
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	06/03/2007	SCHEDULED REDEMPTION		883,294	883,294	880,640	879,370		3,924		3,924		883,294				33,389	12/03/2010	1
G3725@-AL-3	GEORGE WIMPEY PLC 4.98% SR NTS	F	06/05/2007	LIBRA		13,935,150	15,000,000	15,000,000	15,000,000						15,000,000		(1,064,850)	(1,064,850)	653,625	08/04/2015	1
387413-AD-9	GRAN 2001-1, 1C	F	04/20/2007	SCHEDULED REDEMPTION		259,259	259,259	264,515	260,717		(1,457)		(1,457)		259,259				8,869	01/20/2041	1FE
411336-AA-8	HANSON AUSTRALIA FUNDING	F	05/03/2007	LEHMAN BROTHERS INC.		8,789,670	9,000,000	8,884,760	8,753,939		11,743		11,743		8,765,682		23,988	23,988	305,812	03/15/2013	2FE
411349-AA-1	HANSON PLC	F	05/15/2007	WARBURG DILLION READ LLC		2,563,325	2,500,000	2,478,300	2,478,898		620		620		2,479,518		83,807	83,807	39,557	08/15/2016	2FE
620525-AD-7	MFPLC 3A, B1	F	06/27/2007	ABN AMRO SECURITIES (USA) INC.		15,067,970	15,000,000	15,145,313	15,065,013		(19,226)		(19,226)		15,045,786		22,183	22,183	569,332	02/08/2042	1FE
63859U-AU-7	NATIONWIDE BLDG SOCIETY	F	06/26/2007	GREENWICH CAPITAL MARKETS, INC.		19,386,600	20,000,000	19,525,000	19,684,698		47,523		47,523		19,732,222		(345,622)	(345,622)	774,444	02/01/2010	1FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	06/12/2007	SCHEDULED REDEMPTION		256,288	256,288	272,055	263,359		(7,072)		(7,072)		256,288				10,655	05/12/2010	1
G80313-A@-1	SENIOR ENGINEERING GROUP GTD SR NTS B	F	06/30/2007	MATURED		10,000,000	10,000,000	10,000,000	10,000,997		(997)		(997)		10,000,000				874,975	06/30/2007	2
G7734#-AB-3	SSL INTERNATIONAL SERIES A SR NTS	F	05/03/2007	SCHEDULED REDEMPTION		457,698	457,698	494,954	470,750		(13,052)		(13,052)		457,698				18,354	11/03/2009	3
92857W-AK-6	VODAFONE GROUP PLC	F	06/25/2007	WARBURG DILLION READ LLC		9,668,200	10,000,000	9,683,200	9,693,298		12,400		12,400		9,705,697		(37,497)	(37,497)	452,014	03/15/2016	1FE
92857W-AR-1	VODAFONE GROUP PLC	F	06/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,400,910	4,500,000	4,497,660			129		129		4,497,789		(96,879)	(96,879)	74,900	02/27/2012	1FE
4599999. Bonds - Industrial and Miscellaneous						2,854,373,414	2,852,178,294	2,869,873,291	2,454,307,117	2,776	(4,379,313)	2,325	(4,378,862)		2,845,432,816		8,940,608	8,940,608	90,742,765	XXX	XXX
6099997. Total - Bonds - Part 4						4,099,398,623	4,114,618,638	4,130,468,361	3,491,868,929	2,776	(4,985,316)	2,325	(4,984,865)		4,100,683,318		(1,284,686)	(1,284,686)	129,925,639	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						4,099,398,623	4,114,618,638	4,130,468,361	3,491,868,929	2,776	(4,985,316)	2,325	(4,984,865)		4,100,683,318		(1,284,686)	(1,284,686)	129,925,639	XXX	XXX
302570-AW-6	FPL GROUP CAPITAL INC		06/06/2007	BARCLAYS BANK	9,000,000.000	8,848,620	0.00	8,988,480	8,988,485		8		8		8,988,493		(139,873)	(139,873)	415,925		RP2UZ*
6199999. Preferred Stocks - Public Utilities						8,848,620	XXX	8,988,480	8,988,485		8		8		8,988,493		(139,873)	(139,873)	415,925	XXX	XXX
89420G-30-7	TRAVELERS PPTY CASUALTY		04/18/2007	REDEMPTION	381,000.000	9,739,313	0.00	9,153,303	9,167,440		1,843		1,843		9,169,284		570,029	570,029	217,884		RP2LFE
349573-AA-3	FORTIS INSURANCE NV	F	04/09/2007	CITIGROUP GLOBAL MARKETS	500.000	726,189	0.00	500,000	500,000						500,000		226,189	226,189	9,688		RP1LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						10,465,501	XXX	9,653,303	9,667,440		1,843		1,843		9,669,284		796,218	796,218	227,572	XXX	XXX
06605W-AC-9	BANKBOSTON CAPITAL TRUST		06/30/2007	Various	4,000,000.000	282,373	0.00	495,269	4,164,259		(4,122)		(4,122)		277,509		4,864	4,864	96,250		RP1UZ*
06805C-AE-7	BARNETT CAP II 144A		03/30/2007	CALLED @ 103.975	5,000,000.000	5,198,750	0.00	5,055,000	5,043,871		(739)		(739)		5,043,131		155,619	155,619	131,400		RP1UFE
990088-9#-5	CITATION CORP		03/13/2007	EXCHANGE	1,461.000		0.00	1,387,950													P4UZ
44628M-AA-9	HUNTINGTON CAPITAL III		05/17/2007	Various	4,000,000.000	3,962,050	0.00	3,989,040			3		3		3,989,043		(26,993)	(26,993)	5,911		RP3UZ*
44965T-AA-5	ILFC E-CAPITAL TRUST I		04/18/2007	SALOMON SMITH BARNEY	10,000,000.000	10,109,000	0.00	9,990,200	9,990,219		6		6		9,990,225		118,775	118,775	199,944		RP2UZ*
44965U-AA-2	ILFC E-CAPITAL TRUST II		06/12/2007	J. P. MORGAN SECURITIES, INC.	10,000,000.000	9,675,500	0.00	10,102,600	10,096,615		(3,754)		(3,754)		10,092,861		(417,361)	(417,361)	302,083		RP2UZ*
48123Q-AA-1	JPM CHASE CAPITAL XXII		05/21/2007	Various	6,000,000.000	6,001,560	0.00	6,216,720			(443)		(443)		6,216,277		(214,717)	(214,717)	103,200		RP2UZ*
524908-WZ-9	LEHMAN BROS HLDG CP VIII		06/20/2007	LEHMAN BROTHERS INC.	5,000,000.000	5,004,050	0.00	5,000,000							5,000,000		4,050	4,050	33,529		P2UZ*

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed 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)
534187-AU-3	LINCOLN NATIONAL CORP		05/21/2007	MERRILL LYNCH CAPITAL MARKETS	3,500,000.000	3,426,885	0.00	3,490,480			3		3		3,490,483		(63,598)	(63,598)	41,762		RP3UZ*
59156R-AP-3	METLIFE INC		05/23/2007	WARBURG DILLION READ LLC	1,500,000.000	1,439,760	0.00	1,497,240	1,497,240		13		13		1,497,253		(57,493)	(57,493)	42,133		RP3UZ*
69348T-AA-0	PNC INSTIT CAP B		05/15/2007	CALLED @ 104.1575	2,000,000.000	2,083,150	0.00	1,806,946	1,821,657		1,136		1,136		1,822,793		260,357	260,357	83,150		RP1UZ*
854624-AC-7	STANLEY WORKS CAP TRST I		05/03/2007	SALOMON SMITH BARNEY	5,000,000.000	4,756,250	0.00	5,000,000	5,000,000						5,000,000		(243,750)	(243,750)	276,246		RP3UZ*
86800X-AA-6	SUNTRUST PREFERRED CAP I		04/30/2007	GREENWICH CAPITAL MARKETS, INC.	5,000,000.000	5,079,850	0.00	5,000,000	5,000,000						5,000,000		79,850	79,850	152,828		P2UZ*
93934W-AA-3	WASH MUTUAL PFD FDG DEL		05/21/2007	GOLDMAN, SACHS & CO.	10,000,000.000	9,844,500	0.00	10,000,000	10,000,000						10,000,000		(155,500)	(155,500)	288,585		P2UZ*
93935R-AA-3	WASH MUTUAL PFD FDG II		05/22/2007	MORGAN STANLEY DEAN WITTER	1,000,000.000	1,007,750	0.00	1,000,000							1,000,000		7,750	7,750	192		P3UZ*
98877C-AA-5	ZFS FINANCE USA TRUST I		05/22/2007	LEHMAN BROTHERS INC.	2,000,000.000	1,990,080	0.00	2,000,000							2,000,000		(9,920)	(9,920)	5,778		RP3UZ*
98876Y-AA-8	ZFS FINANCE USA TRUST II		05/02/2007	J. P. MORGAN SECURITIES, INC.	20,000,000.000	20,022,800	0.00	20,154,500	20,145,104		(3,991)		(3,991)		20,141,113		(118,313)	(118,313)	508,833		P3UZ*
248204-AA-7	DEN DANSKE BANK STEP UP 144A	F	06/15/2007	Various	8,000,000.000	8,000,000	0.00	8,248,572	8,016,343		(16,343)		(16,343)		8,000,000				296,000		RP1UZ*
066748-AB-0	BANQUE PARIBAS-NY	F	06/15/2007	MATURED	13,000,000.000	13,000,000	0.00	14,865,672			(221,482)		(221,482)		13,000,000				542,750		RP1UZ*
83364L-AA-7	SOCIETE GENERALE	F	04/30/2007	CALLED @ 100.00	12,600,000.000	12,600,000	0.00	13,401,612	12,640,846		(40,846)		(40,846)		12,600,000				494,550		P1UZ*
83364L-AB-5	SOCIETE GENERALE	F	05/14/2007	GOLDMAN, SACHS & CO.	200,000.000	20,455,600	0.00	19,959,400			1,195		1,195		19,962,743		492,857	492,857	661,250		RP1UZ
05568A-AA-8	BOI CAPITAL FUNDING NO 3	F	06/20/2007	MORGAN STANLEY DEAN WITTER	15,000,000.000	14,185,900	0.00	14,601,200	14,601,715		912		912		14,602,627		(416,727)	(416,727)	804,937		P2UZ*
606859-AA-4	MIZUHO CAP INV 1 LTD	F	06/19/2007	WARBURG DILLION READ LLC	15,000,000.000	14,872,800	0.00	15,279,700	15,275,050		(10,223)		(10,223)		15,264,827		(392,027)	(392,027)	980,613		P3UZ*
981058-AC-4	WOORI BANK	F	06/06/2007	LEHMAN BROTHERS INC.	5,000,000.000	4,866,600	0.00	5,000,000							5,000,000		(133,400)	(133,400)	33,627		RP3UZ*
22541A-AA-5	CREDIT SUISSE-LONDON STEP UP 144A	F	05/01/2007	CALLED @ 100.00000000	3,000,000.000	3,000,000	0.00	2,991,473	2,991,575		9		9		2,991,584		8,416	8,416	118,500		P1UZ*
539439-AA-7	LLOYDS TSB GROUP PLC	F	05/24/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000,000.000	9,725,100	0.00	10,000,000	10,000,000						10,000,000		(274,900)	(274,900)	342,953		P2UZ*
66567E-AW-5	NORTHERN ROCK PLC	F	06/18/2007	MERRILL LYNCH CAPITAL MARKETS	25,000,000.000	23,896,000	0.00	24,824,960	24,825,877		474		474		24,826,351		(930,351)	(930,351)	898,333		P1UZ*
74927Q-AA-5	RBS CAPITAL TRUST III	F	06/05/2007	WARBURG DILLION READ LLC	1,250,000.000	1,210,188	0.00	1,244,900	1,244,934		13		13		1,244,947		(34,759)	(34,759)	47,464		P2UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						215,696,495	XXX	222,603,434	162,355,305		(298,181)		(298,181)		218,053,768		(2,357,273)	(2,357,273)	7,492,803	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						235,010,617	XXX	241,245,217	181,011,231		(296,330)		(296,330)		236,711,544		(1,700,928)	(1,700,928)	8,136,300	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						235,010,617	XXX	241,245,217	181,011,231		(296,330)		(296,330)		236,711,544		(1,700,928)	(1,700,928)	8,136,300	XXX	XXX
15189T-10-7	CENTERPOINT ENERGY		05/25/2007	LAZARD FRERES & COMPANY	35,000.000	658,340		684,495							684,495		(26,155)	(26,155)	5,950		L
26441C-10-5	DUKE ENERGY CORP		05/25/2007	Various	60,000.000	1,199,888		933,270	1,992,600	(389,594)	(207,912)		(597,505)		933,270		266,617	266,617	22,050		L
69351T-10-6	PPL CORPORATION		05/04/2007	Various	80,000.000	3,513,110		2,317,688	2,867,200	(549,512)			(549,512)		2,317,688		1,195,422	1,195,422	46,400		L
6699999. Common Stocks - Public Utilities						5,371,338	XXX	3,935,453	4,859,800	(939,106)	(207,912)		(1,147,017)		3,935,453		1,435,884	1,435,884	74,400	XXX	XXX
524908-56-3	LEHMAN BROTHERS HOLDINGS		06/21/2007	LAZARD FRERES & COMPANY	222,500.000	6,255,379		5,994,087	3,302,400	(196,670)	(155,877)		(352,546)		5,775,371		480,008	480,008	121,094		L
744320-10-2	PRUDENTIAL FINANCIA		06/01/2007	MORGAN STANLEY DEAN WITTER	12,054.000	1,229,369		1,102,141							1,102,141		127,227	127,227			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						7,484,748	XXX	7,096,229	3,302,400	(196,670)	(155,877)		(352,546)		6,877,513		607,235	607,235	121,094	XXX	XXX
00889X-AB-9	AIMCO CLO SER 2006-A, SUB NOTES		06/30/2007	DISTRIBUTION	0.000	4,909		4,909							4,909						A
990088-90-7	CITATION CORP		03/13/2007	EXCHANGE	18,501.000			115,261													U
18976#-11-6	COACH BUILDING_HOLDINGS SERIES A P/S		04/20/2007	VARIOUS	0.007			7		7			7		7		(7)	(7)			A
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		05/15/2007	Various	14,500.000	1,297,951		1,151,788							1,151,788		146,162	146,162	204,522		L
343412-10-2	FLUOR CORP. (NEW)		05/31/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	70,000.000	7,295,379		6,710,761							6,710,761		584,618	584,618			L
452308-10-9	ILLINOIS TOOL WORKS		06/05/2007	CANTOR, FITZGERALD & CO.	1,729.000	89,284		90,709							90,709		(1,424)	(1,424)			L
548661-10-7	LOWE'S COS.		06/12/2007	MCMAHAN SECURITIES CO LP	25,000.000	787,988		766,000							766,000		21,988	21,988			L
911905-50-3	US AIRWAYS GROUP INC, CLASS A		05/11/2007	WRITE OFF OF INVESTMENT	12,550.000																U
92931A-10-8	WRC MEDIA 144A		04/06/2007	MERGER	2,942.000	837											832	832			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)
6899999. Common Stocks - Industrial and Miscellaneous						9,476,348	XXX	8,839,436		7			7		8,724,174		752,169	752,169	204,522	XXX	XXX
7299997. Total - Common Stocks - Part 4						22,332,434	XXX	19,871,118	8,162,200	(1,135,768)	(363,789)		(1,499,557)		19,537,140		2,795,288	2,795,288	400,016	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						22,332,434	XXX	19,871,118	8,162,200	(1,135,768)	(363,789)		(1,499,557)		19,537,140		2,795,288	2,795,288	400,016	XXX	XXX
7399999. Total - Preferred and Common Stocks						257,343,051	XXX	261,116,334	189,173,431	(1,135,768)	(660,118)		(1,795,886)		256,248,685		1,094,361	1,094,361	8,536,316	XXX	XXX
7499999 - Totals						4,356,741,674	XXX	4,391,584,695	3,681,042,360	(1,132,992)	(5,645,434)	2,325	(6,780,751)		4,356,932,003		(190,325)	(190,325)	138,461,954	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 07/05/2007 CALL	308,000	07/05/2007	S&P 500	07/05/2006	GOLDMAN SACHS & CO	12,961	36,595		36,595	36,595	23,634		23,634
S&P500 CLIQUET 07/05/2007 CALL	202,000	07/05/2007	S&P 500	07/05/2006	GOLDMAN SACHS & CO	8,809	24,809		24,809	24,809	15,999		15,999
S&P500 CLIQUET 07/12/2007 CALL	250,000	07/12/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	21,110	35,175		35,175	35,175	14,065		14,065
S&P500 CLIQUET 07/13/2007 CALL	350,000	07/13/2007	S&P 500	07/13/2006	DEUTSCHE BANK	15,400	48,741		48,741	48,741	33,341		33,341
S&P500 CLIQUET 07/19/2007 CALL	143,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	6,065	19,760		19,760	19,760	13,695		13,695
S&P500 CLIQUET 07/19/2007 CALL	93,000	07/19/2007	S&P 500	07/19/2006	GOLDMAN SACHS & CO	4,071	13,224		13,224	13,224	9,153		9,153
S&P500 CLIQUET 07/19/2007 CALL	375,000	07/19/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	26,960	50,314		50,314	50,314	23,354		23,354
S&P500 FUTURES 07/20/2007 1480 CALL	50	07/20/2007	1,480.0000	06/07/2007	CME	625,185	567,500		567,500	567,500	(57,685)		(57,685)
S&P500 FUTURES 07/20/2007 1500 CALL	100	07/20/2007	1,500.0000	06/12/2007	CME	997,870	762,500		762,500	762,500	(235,370)		(235,370)
S&P500 INDEX 07/20/2007 1535 CALL	50	07/20/2007	1,535.0000	06/19/2007	CBOE	112,600	36,000		36,000	36,000	(76,600)		(76,600)
S&P500 CLIQUET 07/26/2007 CALL	250,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	11,050	35,082		35,082	35,082	24,032		24,032
S&P500 CLIQUET 07/26/2007 CALL	150,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	6,450	20,537		20,537	20,537	14,087		14,087
S&P500 CLIQUET 07/26/2007 CALL	195,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	8,093	26,029		26,029	26,029	17,936		17,936
S&P500 CLIQUET 07/26/2007 CALL	100,000	07/26/2007	S&P 500	07/27/2006	GOLDMAN SACHS & CO	4,100	13,176		13,176	13,176	9,076		9,076
S&P500 CLIQUET 08/02/2007 CALL	350,000	08/02/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	25,240	49,708		49,708	49,708	24,468		24,468
S&P500 CLIQUET 08/09/2007 CALL	75,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,783	9,166		9,166	9,166	6,383		6,383
S&P500 CLIQUET 08/09/2007 CALL	50,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,060	6,657		6,657	6,657	4,597		4,597
S&P500 CLIQUET 08/09/2007 CALL	210,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	8,988	28,778		28,778	28,778	19,790		19,790
S&P500 CLIQUET 08/09/2007 CALL	50,000	08/09/2007	S&P 500	08/09/2006	GOLDMAN SACHS & CO	2,280	7,186		7,186	7,186	4,906		4,906
S&P500 CLIQUET 08/23/2007 CALL	88,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	3,397	9,872		9,872	9,872	6,475		6,475
S&P500 CLIQUET 08/23/2007 CALL	119,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	4,784	13,763		13,763	13,763	8,979		8,979
S&P500 CLIQUET 08/23/2007 CALL	37,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	1,547	4,407		4,407	4,407	2,861		2,861
S&P500 CLIQUET 08/23/2007 CALL	124,000	08/23/2007	S&P 500	08/23/2006	GOLDMAN SACHS & CO	5,468	15,411		15,411	15,411	9,942		9,942
S&P500 CLIQUET 08/30/2007 CALL	460,000	08/30/2007	S&P 500	08/30/2006	GOLDMAN SACHS & CO	18,630	51,105		51,105	51,105	32,475		32,475
S&P500 CLIQUET 09/06/2007 CALL	320,000	09/06/2007	S&P 500	09/06/2006	GOLDMAN SACHS & CO	13,504	32,905		32,905	32,905	19,401		19,401
S&P500 CLIQUET 09/13/2007 CALL	220,000	09/13/2007	S&P 500	09/13/2006	GOLDMAN SACHS & CO	9,240	17,061		17,061	17,061	7,821		7,821
S&P500 CLIQUET 09/20/2007 CALL	300,000	09/20/2007	S&P 500	09/20/2006	GOLDMAN SACHS & CO	12,990	26,769		26,769	26,769	13,779		13,779
S&P500 FUTURES 09/21/2007 1500 CALL	100	09/21/2007	1,500.0000	05/21/2007	CME	1,785,370	1,315,000		1,315,000	1,315,000	(470,370)		(470,370)
S&P500 INDEX 09/21/2007 1225 CALL	350	09/21/2007	1,225.0000	03/28/2007	CBOE	7,879,200	10,120,250		10,120,250	10,120,250	2,241,050		2,241,050
S&P500 INDEX 09/21/2007 1300 CALL	1,150	09/21/2007	1,300.0000	10/12/2006	CBOE	14,147,300	25,087,250		25,087,250	25,087,250	10,939,950		10,939,950
S&P500 INDEX 09/21/2007 1325 CALL	1,150	09/21/2007	1,325.0000	10/20/2006	CBOE	12,954,800	22,419,250		22,419,250	22,419,250	9,464,450		9,464,450
S&P500 INDEX 09/21/2007 1350 CALL	250	09/21/2007	1,350.0000	03/19/2007	CBOE	2,587,500	4,306,250		4,306,250	4,306,250	1,718,750		1,718,750
S&P500 INDEX 09/21/2007 1375 CALL	750	09/21/2007	1,375.0000	11/10/2006	CBOE	6,144,500	11,253,750		11,253,750	11,253,750	5,109,250		5,109,250
S&P500 CLIQUET 09/27/2007 CALL	500,000	09/27/2007	S&P 500	09/27/2006	GOLDMAN SACHS & CO	20,000	37,338		37,338	37,338	17,338		17,338
S&P500 CLIQUET 10/04/2007 CALL	250,000	10/04/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	11,980	17,307		17,307	17,307	5,327		5,327
S&P500 CLIQUET 10/11/2007 CALL	400,000	10/11/2007	S&P 500	10/11/2006	GOLDMAN SACHS & CO	17,240	32,637		32,637	32,637	15,397		15,397
S&P500 CLIQUET 10/18/2007 CALL	500,000	10/18/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	21,450	28,664		28,664	28,664	7,214		7,214
S&P500 CLIQUET 10/25/2007 CALL	640,000	10/25/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	25,792	43,552		43,552	43,552	17,760		17,760
S&P500 CLIQUET 11/01/2007 CALL	321,000	11/01/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	13,899	22,253		22,253	22,253	8,354		8,354
S&P500 CLIQUET 11/08/2007 CALL	783,000	11/08/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	31,712	46,563		46,563	46,563	14,852		14,852
S&P500 CLIQUET 11/15/2007 CALL	620,000	11/15/2007	S&P 500	11/15/2006	GOLDMAN SACHS & CO	25,978	36,194		36,194	36,194	10,216		10,216
S&P500 CLIQUET 11/21/2007 CALL	900,000	11/21/2007	S&P 500	01/03/2007	MERRILL LYNCH	40,410	56,679		56,679	56,679	16,269		16,269
S&P500 CLIQUET 11/29/2007 CALL	450,000	11/29/2007	S&P 500	11/29/2006	MERRILL LYNCH	18,450	25,324		25,324	25,324	6,874		6,874
S&P500 CLIQUET 12/06/2007 CALL	550,000	12/06/2007	S&P 500	01/03/2007	MERRILL LYNCH	22,550	24,362		24,362	24,362	1,812		1,812
S&P500 CLIQUET 12/13/2007 CALL	570,000	12/13/2007	S&P 500	01/03/2007	MERRILL LYNCH	22,971	22,739		22,739	22,739	(232)		(232)
S&P500 CLIQUET 12/20/2007 CALL	1,000,000	12/20/2007	S&P 500	01/03/2007	MERRILL LYNCH	38,400	42,871		42,871	42,871	4,471		4,471
S&P500 INDEX 12/21/2007 1275 CALL	100	12/21/2007	1,275.0000	07/11/2006	CBOE	1,210,200	2,574,500		2,574,500	2,574,500	1,364,300		1,364,300
S&P500 INDEX 12/21/2007 1300 CALL	900	12/21/2007	1,300.0000	09/08/2006	CBOE	10,419,800	21,172,500		21,172,500	21,172,500	10,752,700		10,752,700
S&P500 INDEX 12/21/2007 1375 CALL	250	12/21/2007	1,375.0000	03/16/2007	CBOE	2,420,500	4,283,750		4,283,750	4,283,750	1,863,250		1,863,250
S&P500 INDEX 12/21/2007 1400 CALL	1,550	12/21/2007	1,400.0000	03/14/2007	CBOE	17,053,100	23,443,750		23,443,750	23,443,750	6,390,650		6,390,650
S&P500 INDEX 12/21/2007 1425 CALL	2,250	12/21/2007	1,425.0000	12/08/2006	CBOE	22,994,000	29,643,750		29,643,750	29,643,750	6,649,750		6,649,750
S&P500 INDEX 12/21/2007 1450 CALL	550	12/21/2007	1,450.0000	12/27/2006	CBOE	5,032,600	6,223,250		6,223,250	6,223,250	1,190,650		1,190,650
S&P500 CLIQUET 12/27/2007 CALL	1,000,000	12/27/2007	S&P 500	01/03/2007	MERRILL LYNCH	37,700	46,479		46,479	46,479	8,779		8,779
S&P500 CLIQUET 01/10/2008 CALL	250,000	01/10/2008	S&P 500	01/10/2007	GOLDMAN SACHS & CO	10,000	14,226		14,226	14,226	4,226		4,226
S&P500 CLIQUET 01/31/2008 CALL	500,000	01/31/2008	S&P 500	01/31/2007	GOLDMAN SACHS & CO	20,500	20,702		20,702	20,702	202		202
S&P500 CLIQUET 02/07/2008 CALL	1,200,000	02/07/2008	S&P 500	02/07/2007	GOLDMAN SACHS & CO	52,800	34,688		34,688	34,688	(18,112)		(18,112)

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S&P500 CLIQUET 02/21/2008 CALL	500,000	02/21/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	16,850	20,330		20,330	20,330	3,480		3,480
S&P500 CLIQUET 02/28/2008 CALL	500,000	02/28/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	24,200	25,788		25,788	25,788	1,588		1,588
S&P500 CLIQUET 03/07/2008 CALL	440,000	03/07/2008	S&P 500	03/07/2007	GOLDMAN SACHS & CO	17,182	21,370		21,370	21,370	4,188		4,188
S&P500 CLIQUET 03/07/2008 CALL	353,000	03/07/2008	S&P 500	03/07/2007	GOLDMAN SACHS & CO	15,521	19,088		19,088	19,088	3,567		3,567
S&P500 CLIQUET 03/14/2008 CALL	730,000	03/14/2008	S&P 500	03/14/2007	GOLDMAN SACHS & CO	26,937	42,530		42,530	42,530	15,593		15,593
S&P500 CLIQUET 03/20/2008 CALL	1,000,000	03/20/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	43,500	48,549		48,549	48,549	5,049		5,049
S&P500 INDEX 03/20/2008 1400 CALL	1,025	03/20/2008	1,400.0000	03/30/2007	CBOE	11,502,300	17,481,375		17,481,375	17,481,375	5,979,075		5,979,075
S&P500 INDEX 03/20/2008 1425 CALL	725	03/20/2008	1,425.0000	04/11/2007	CBOE	7,588,950	11,016,375		11,016,375	11,016,375	3,427,425		3,427,425
S&P500 INDEX 03/20/2008 1450 CALL	1,475	03/20/2008	1,450.0000	04/19/2007	CBOE	15,460,700	19,772,375		19,772,375	19,772,375	4,311,675		4,311,675
S&P500 INDEX 03/20/2008 1475 CALL	600	03/20/2008	1,475.0000	05/02/2007	CBOE	6,663,200	7,017,000		7,017,000	7,017,000	353,800		353,800
S&P500 CLIQUET 03/28/2008 CALL	700,000	03/28/2008	S&P 500	03/28/2007	GOLDMAN SACHS & CO	29,540	34,201		34,201	34,201	4,661		4,661
S&P500 CLIQUET 04/04/2008 CALL	950,000	04/04/2008	S&P 500	04/04/2007	GOLDMAN SACHS & CO	38,665	46,720		46,720	46,720	8,055		8,055
S&P500 CLIQUET 04/04/2008 CALL	450,000	04/04/2008	S&P 500	04/05/2007	GOLDMAN SACHS & CO	22,320	26,298		26,298	26,298	3,978		3,978
S&P500 CLIQUET 04/11/2008 CALL	650,000	04/11/2008	S&P 500	04/11/2007	GOLDMAN SACHS & CO	26,520	30,448		30,448	30,448	3,928		3,928
S&P500 CLIQUET 04/11/2008 CALL	600,000	04/11/2008	S&P 500	04/12/2007	GOLDMAN SACHS & CO	28,620	30,936		30,936	30,936	2,316		2,316
S&P500 CLIQUET 04/18/2008 CALL	1,000,000	04/18/2008	S&P 500	04/18/2007	GOLDMAN SACHS & CO	40,200	43,643		43,643	43,643	3,443		3,443
S&P500 CLIQUET 04/25/2008 CALL	2,000,000	04/25/2008	S&P 500	05/09/2007	GOLDMAN SACHS & CO	98,400	85,706		85,706	85,706	(12,694)		(12,694)
S&P500 CLIQUET 05/02/2008 CALL	2,500,000	05/02/2008	S&P 500	05/09/2007	GOLDMAN SACHS & CO	121,750	114,689		114,689	114,689	(7,061)		(7,061)
S&P500 CLIQUET 05/16/2008 CALL	750,000	05/16/2008	S&P 500	05/16/2007	GOLDMAN SACHS & CO	30,300	26,843		26,843	26,843	(3,457)		(3,457)
S&P500 CLIQUET 05/30/2008 CALL	1,000,000	05/30/2008	S&P 500	05/30/2007	GOLDMAN SACHS & CO	40,100	36,077		36,077	36,077	(4,023)		(4,023)
S&P500 CLIQUET 06/06/2008 CALL	850,000	06/06/2008	S&P 500	06/06/2007	GOLDMAN SACHS & CO	33,490	32,053		32,053	32,053	(1,437)		(1,437)
S&P500 CLIQUET 06/13/2008 CALL	750,000	06/13/2008	S&P 500	06/13/2007	GOLDMAN SACHS & CO	29,625	28,429		28,429	28,429	(1,196)		(1,196)
S&P500 CLIQUET 06/20/2008 CALL	520,000	06/20/2008	S&P 500	06/20/2007	GOLDMAN SACHS & CO	21,424	19,891		19,891	19,891	(1,533)		(1,533)
S&P500 CLIQUET 06/20/2008 CALL	650,000	06/20/2008	S&P 500	06/21/2007	GOLDMAN SACHS & CO	32,370	30,882		30,882	30,882	(1,488)		(1,488)
S&P500 INDEX 06/20/2008 1400 CALL	225	06/20/2008	1,400.0000	03/15/2007	CBOE	2,617,450	4,249,125		4,249,125	4,249,125	1,631,675		1,631,675
S&P500 INDEX 06/20/2008 1425 CALL	150	06/20/2008	1,425.0000	01/19/2007	CBOE	1,953,300	2,562,750		2,562,750	2,562,750	609,450		609,450
S&P500 INDEX 06/20/2008 1450 CALL	350	06/20/2008	1,450.0000	02/23/2007	CBOE	4,335,700	5,370,750		5,370,750	5,370,750	1,035,050		1,035,050
S&P500 INDEX 06/20/2008 1500 CALL	1,700	06/20/2008	1,500.0000	06/29/2007	CBOE	21,482,400	20,527,500		20,527,500	20,527,500	(954,900)		(954,900)
S&P500 INDEX 06/20/2008 1525 CALL	800	06/20/2008	1,525.0000	06/21/2007	CBOE	9,287,600	8,444,000		8,444,000	8,444,000	(843,600)		(843,600)
0199999. Subtotal - Call Options - Hedging						188,661,449	261,563,774	XXX	261,563,774	261,563,774	72,902,325		72,902,325
0499999. Subtotal - Call Options						188,661,449	261,563,774	XXX	261,563,774	261,563,774	72,902,325		72,902,325
S&P500 FUTURES 07/20/2007 1450 PUT	75	07/20/2007	1,450.0000	06/25/2007	CME	140,903	103,125		103,125	103,125	(37,778)		(37,778)
S&P500 INDEX 07/20/2007 1535 PUT	50	07/20/2007	1,535.0000	06/19/2007	CBOE	98,600	177,750		177,750	177,750	79,150		79,150
S&P500 INDEX 12/21/2007 1350 PUT	350	12/21/2007	1,350.0000	04/16/2007	CBOE	749,700	647,500		647,500	647,500	(102,200)		(102,200)
S&P500 INDEX 03/20/2008 1375 PUT	250	03/20/2008	1,375.0000	04/20/2007	CBOE	738,000	766,250		766,250	766,250	28,250		28,250
0599999. Subtotal - Put Options - Hedging						1,727,203	1,694,625	XXX	1,694,625	1,694,625	(32,578)		(32,578)
0899999. Subtotal - Put Options						1,727,203	1,694,625	XXX	1,694,625	1,694,625	(32,578)		(32,578)
3M USD LIBOR RECEIVER SWAPTION	12,000,000	07/09/2007	5.5700	06/07/2007	UBS AG	51,600	51,600		49,948	49,948			
3M USD LIBOR RECEIVER SWAPTION	13,250,000	07/18/2007	5.5900	06/18/2007	JP MORGAN CHASE BANK	55,319	55,319		72,169	72,169			
3M USD LIBOR RECEIVER SWAPTION	14,500,000	07/23/2007	5.5900	06/22/2007	GOLDMAN SACHS	57,275	57,275		83,081	83,081			
3M USD LIBOR RECEIVER SWAPTION	25,250,000	07/30/2007	5.5500	06/28/2007	UBS AG	111,100	111,100		125,907	125,907			
INT RATE CAP0058 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/19/2007	3.9050	07/17/2002	JP MORGAN CHASE BANK	2,082,500	2,082,500		20,895	20,895			198,625
INT RATE CAP0059 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/20/2007	3.3450	08/16/2002	BANK OF AMERICA	1,597,500	1,597,500		49,421	49,421			184,375
INT RATE CAP0060 ON LIABILITY-STRIKE 5YR CMT	30,000,000	09/17/2007	3.0000	09/13/2002	UBS AG	1,860,000	1,860,000		106,976	106,976			261,000
INT RATE CAP0061 ON LIABILITY-STRIKE 5YR CMT	50,000,000	09/26/2007	2.6920	09/24/2002	JP MORGAN CHASE BANK	3,103,750	3,103,750		212,360	212,360			464,500
INT RATE CAP0062 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/01/2007	2.7250	09/27/2002	JP MORGAN CHASE BANK	3,230,000	3,230,000		223,050	223,050			461,250
INT RATE CAP0063 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/15/2007	2.6300	10/10/2002	GOLDMAN SACHS	3,215,000	3,215,000		293,976	293,976			527,500
INT RATE CAP0064 ON LIABILITY-STRIKE 5YR CMT	100,000,000	10/22/2007	3.1200	10/17/2002	DEUTSCHE BANK	6,480,000	6,480,000		484,248	484,248			815,000
INT RATE CAP0065 ON LIABILITY-STRIKE 5YR CMT	75,000,000	10/30/2007	2.9700	10/28/2002	SALOMON SWAPCO	5,077,500	5,077,500		410,355	410,355			645,000
INT RATE CAP0066 ON LIABILITY-STRIKE 5YR CMT	75,000,000	11/12/2007	2.9050	11/07/2002	UBS AG	4,665,000	4,665,000		444,269	444,269			635,625
INT RATE CAP0067 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/06/2007	3.2170	12/04/2002	JP MORGAN CHASE BANK	4,755,000	4,755,000		363,144	363,144			439,875
INT RATE CAP0068 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/20/2007	2.9950	12/18/2002	BANK OF AMERICA	4,942,500	4,942,500		531,169	531,169			590,625
INT RATE CAP0069 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/24/2007	2.9220	12/20/2002	CREDIT SUISSE FB	4,927,500	4,927,500		551,731	551,731			599,250
INT RATE CAP0070 ON LIABILITY-STRIKE 5YR CMT	10,000,000	01/28/2008	2.8600	01/24/2003	JP MORGAN CHASE BANK	664,000	664,000		109,403	109,403			96,311
INT RATE CAP0072 ON LIABILITY-STRIKE 5YR CMT	50,000,000	03/04/2008	2.7550	02/28/2003	BANK OF AMERICA	3,215,000	3,215,000		562,511	562,511			452,250

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

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INT RATE CAP0073 ON LIABILITY-STRIKE 5YR CMT	40,000,000	03/12/2008	2.4850	03/10/2003	BANK OF AMERICA	2,722,000	2,722,000		523,252	523,252			416,667
INT RATE CAP0074 ON LIABILITY-STRIKE 5YR CMT	45,000,000	03/28/2008	2.9270	03/26/2003	JP MORGAN CHASE BANK	2,997,000	2,997,000		494,738	494,738			369,000
INT RATE CAP0125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.6500	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000		517,408	517,408			
INT RATE CAP0126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.6500	02/03/2005	UBS AG	4,360,000	4,360,000		517,408	517,408			
INT RATE CAP0075 ON LIABILITY-STRIKE 5YR CMT	25,000,000	04/25/2008	2.9430	04/23/2003	MERRILL LYNCH	1,637,500	1,637,500		312,988	312,988			230,167
INT RATE CAP0076 ON LIABILITY-STRIKE 5YR CMT	15,000,000	05/13/2008	2.6500	05/09/2003	JP MORGAN CHASE BANK	963,750	963,750		236,854	236,854			169,850
INT RATE CAP0077 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/27/2008	2.3450	05/22/2003	JP MORGAN CHASE BANK	1,540,000	1,540,000		528,014	528,014			324,125
INT RATE CAP0078 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/13/2008	2.1100	06/11/2003	BANK OF AMERICA	1,573,750	1,573,750		670,211	670,211			357,271
INT RATE CAP0079 ON LIABILITY-STRIKE 5YR CMT	25,000,000	07/02/2008	2.4450	06/30/2003	BANK OF AMERICA	1,655,625	1,655,625		615,365	615,365			340,625
INT RATE CAP0080 ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/09/2008	2.5600	07/07/2003	JP MORGAN CHASE BANK	3,475,000	3,475,000		1,199,375	1,199,375			647,500
INT RATE CAP0081 ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000		444,215	444,215			217,600
INT RATE CAP0082 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/11/2008	3.2040	08/07/2003	JP MORGAN CHASE BANK	1,742,500	1,742,500		469,636	469,636			207,000
INT RATE CAP0083 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/19/2008	3.3850	08/15/2003	BANK OF AMERICA	1,787,500	1,787,500		427,272	427,272			179,375
INT RATE CAP0084 ON LIABILITY-STRIKE 5YR CMT	20,000,000	09/03/2008	3.4600	08/29/2003	UBS AG	1,396,000	1,396,000		329,369	329,369			124,000
INT RATE CAP0085 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/30/2008	2.9950	09/26/2003	JP MORGAN CHASE BANK	1,029,000	1,029,000		334,964	334,964			117,375
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		406,206	406,206			148,300
INT RATE CAP0089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(176,680)	(176,680)			104,325
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(65,314)	(65,314)			66,385
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(31,640)	(31,640)			20,648
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(69,765)	(69,765)			39,240
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(76,181)	(76,181)			30,004
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438		3,394	3,394			
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(92,189)	(92,189)			42,462
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(31,728)	(31,728)			26,173
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(63,051)	(63,051)			22,882
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(19,561)	(19,561)			9,471
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(81,009)	(81,009)			32,513
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(47,227)	(47,227)			24,480
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(37,259)	(37,259)			21,150
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(24,671)	(24,671)			14,306
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(41,262)	(41,262)			22,542
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(47,754)	(47,754)			40,165
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(58,605)	(58,605)			36,540
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(7,614)	(7,614)			8,450
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(27,667)	(27,667)			27,390
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(51,689)	(51,689)			29,925
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(23,001)	(23,001)			25,530
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(20,626)	(20,626)			29,610
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(8,258)	(8,258)			19,964
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(13,944)	(13,944)			24,460
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(15,170)	(15,170)			22,443
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(29,282)	(29,282)			36,338
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(13,131)	(13,131)			33,150
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(8,274)	(8,274)			16,363
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		639,354	639,354			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1M LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850		17,105	17,105			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(13,570)	(13,570)			22,403
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		2,523	2,523			16,563
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		12,408	12,408			17,243
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(11,962)	(11,962)			9,998
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(19,628)	(19,628)			4,931
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(20,617)	(20,617)			4,818
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(40,228)	(40,228)			6,953
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(13,991)	(13,991)			17,829
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		9,427	9,427			27,056

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INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		11,057	11,057			30,264
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		24,942	24,942			33,601
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		52,087	52,087			45,953
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		53,489	53,489			32,032
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		72,678	72,678			38,010
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		67,561	67,561			27,114
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		49,980	49,980			22,675
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		63,691	63,691			33,531
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		36,160	36,160			50,160
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		21,033	21,033			41,820
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		10,488	10,488			8,188
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		15,252	15,252			10,560
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		54,425	54,425			38,475
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		12,346	12,346			8,985
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		4,064	4,064			8,860
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(1,297)	(1,297)			25,150
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(22,747)	(22,747)			5,000
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(19,961)	(19,961)			3,500
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(56,652)	(56,652)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(31,155)	(31,155)			3,300
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(12,248)	(12,248)			6,000
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		6,547	6,547			11,678
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(58)	(58)			2,933
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		7,230	7,230			6,370
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(5,315)	(5,315)			4,470
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(1,834)	(1,834)			986
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(4,812)	(4,812)			1,738
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(3,384)	(3,384)			1,376
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(18,478)	(18,478)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		28,114	28,114			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(13,378)	(13,378)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(26,593)	(26,593)			
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(39,254)	(39,254)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(52,263)	(52,263)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(78,673)	(78,673)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(225,988)	(225,988)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(164,297)	(164,297)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(150,542)	(150,542)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(205,976)	(205,976)			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(206,909)	(206,909)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(306,259)	(306,259)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(284,716)	(284,716)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(321,773)	(321,773)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(189,026)	(189,026)			267
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(174,298)	(174,298)			3,627
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(310,746)	(310,746)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(348,437)	(348,437)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT EFF.07/07/07	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(362,019)	(362,019)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT EFF.07/12/07	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(173,623)	(173,623)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT EFF.07/19/07	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(177,605)	(177,605)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT EFF.07/21/07	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(297,485)	(297,485)			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT EFF.07/27/07	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(185,395)	(185,395)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT EFF.08/02/07	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(164,298)	(164,298)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT EFF.08/09/07	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(95,221)	(95,221)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT EFF.08/31/07	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(16,647)	(16,647)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT EFF.09/07/07	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(16,699)	(16,699)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT EFF.09/11/07	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(10,339)	(10,339)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT EFF.09/13/07	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(10,100)	(10,100)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT EFF.09/20/07	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(20,305)	(20,305)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT EFF.09/27/07	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		55,890	55,890			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT EFF.10/04/07	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		33,176	33,176			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT EFF.10/25/07	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(4,406)	(4,406)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT EFF.11/08/07	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		22,826	22,826			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT EFF.11/15/07	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		7,947	7,947			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT EFF.11/27/07	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		40,620	40,620			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT EFF.11/30/07	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		40,929	40,929			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT EFF.12/06/07	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		57,969	57,969			
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT EFF.12/22/07	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		38,592	38,592			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT EFF.01/08/08	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		64,840	64,840			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT EFF.01/10/08	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		20,274	20,274			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT EFF.01/24/08	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		18,375	18,375			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT EFF.02/08/08	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		22,584	22,584			
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT EFF.03/07/08	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		63,947	63,947			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT EFF.03/15/08	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		81,130	81,130			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT EFF.03/21/08	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		101,232	101,232			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT EFF.03/28/08	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		91,740	91,740			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT EFF.04/04/08	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		100,361	100,361			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT EFF.04/12/08	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		71,038	71,038			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT EFF.04/18/08	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		40,077	40,077			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT EFF.04/25/08	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		79,616	79,616			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT EFF.05/02/08	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		75,746	75,746			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT EFF.05/24/08	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		14,065	14,065			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT EFF.05/31/08	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		29,068	29,068			
INT RATE CAP0220 ON IDENTIFIED-STRIKE 1M LIBOR	8,750,000	06/01/2012	7.0000	03/20/2007	LEHMAN BROTHERS	22,094	22,094		26,178	26,178			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT EFF.06/14/08	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(39,769)	(39,769)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT EFF.06/27/08	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		21,013	21,013			
0999999. Subtotal - Caps - Hedging						118,223,249	118,223,249	XXX	9,062,949	9,062,949			11,681,364
1299999. Subtotal - Caps						118,223,249	118,223,249	XXX	9,062,949	9,062,949			11,681,364
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/1996	BANK OF AMERICA	59,500	39,205		2,894	2,894			
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/1996	BANK OF AMERICA	59,700	40,077		6,540	6,540			
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/1996	BANK OF AMERICA	69,400	46,996		9,851	9,851			
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/1996	CIBC	60,000	39,914		4,460	4,460			
INT RATE FLOOR23-STRIKE 10YR CMS	1,000,000,000	06/30/2008	3.8800	06/26/2003	LEHMAN BROTHERS	8,190,000	8,190,000		968	968			
1399999. Subtotal - Floors - Hedging						8,438,600	8,356,193	XXX	24,713	24,713			
1699999. Subtotal - Floors						8,438,600	8,356,193	XXX	24,713	24,713			
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						317,050,500	389,837,840	XXX	272,346,061	272,346,061	72,869,747		84,551,111
2799999. Subtotal - Other								XXX					
9999999 - Totals						317,050,500	389,837,840	XXX	272,346,061	272,346,061	72,869,747		84,551,111

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 09/21/2007 1500 CALL	1,000	09/21/2007	1,500.00	11/10/2006	CBOE	2,475,500	5,225,000		5,225,000	5,225,000	2,749,500		(2,749,500)
S&P500 INDEX 12/21/2007 1550 CALL	950	12/21/2007	1,550.00	02/08/2007	CBOE	3,097,100	4,764,250		4,764,250	4,764,250	1,667,150		(1,667,150)
S&P500 INDEX 12/21/2007 1600 CALL	300	12/21/2007	1,600.00	12/27/2006	CBOE	667,400	844,500		844,500	844,500	177,100		(177,100)
S&P500 INDEX 12/21/2007 1475 CALL	1,450	12/21/2007	1,475.00	03/16/2007	CBOE	8,647,100	13,854,750		13,854,750	13,854,750	5,207,650		(5,207,650)
S&P500 INDEX 12/21/2007 1500 CALL	1,100	12/21/2007	1,500.00	03/14/2007	CBOE	6,037,800	8,695,500		8,695,500	8,695,500	2,657,700		(2,657,700)
S&P500 INDEX 12/21/2007 1525 CALL	1,050	12/21/2007	1,525.00	02/20/2007	CBOE	4,944,900	6,704,250		6,704,250	6,704,250	1,759,350		(1,759,350)
S&P500 INDEX 06/20/2008 1600 CALL	1,200	06/20/2008	1,600.00	06/29/2007	CBOE	7,395,100	7,878,000		7,878,000	7,878,000	482,900		(482,900)
S&P500 INDEX 09/21/2007 1425 CALL	500	09/21/2007	1,425.00	03/19/2007	CBOE	2,524,000	5,377,500		5,377,500	5,377,500	2,853,500		(2,853,500)
S&P500 INDEX 03/20/2008 1500 CALL	175	03/20/2008	1,500.00	03/22/2007	CBOE	1,088,133	1,763,125		1,763,125	1,763,125	674,992		(674,992)
S&P500 INDEX 03/20/2008 1525 CALL	1,400	03/20/2008	1,525.00	04/19/2007	CBOE	8,072,194	11,963,000		11,963,000	11,963,000	3,890,806		(3,890,806)
S&P500 INDEX 03/20/2008 1550 CALL	675	03/20/2008	1,550.00	04/13/2007	CBOE	2,853,650	4,816,125		4,816,125	4,816,125	1,962,475		(1,962,475)
S&P500 FUTURES 03/20/2008 1550 CALL	50	03/20/2008	1,550.00	04/19/2007	CME	674,815	901,250		901,250	901,250	226,435		(226,435)
S&P500 INDEX 03/20/2008 1600 CALL	575	03/20/2008	1,600.00	05/10/2007	CBOE	2,578,850	2,711,125		2,711,125	2,711,125	132,275		(132,275)
S&P500 INDEX 03/20/2008 1575 CALL	600	03/20/2008	1,575.00	05/02/2007	CBOE	3,153,800	3,513,000		3,513,000	3,513,000	359,200		(359,200)
S&P500 INDEX 06/20/2008 1625 CALL	825	06/20/2008	1,625.00	06/21/2007	CBOE	5,014,980	4,508,625		4,508,625	4,508,625	(506,355)		506,355
S&P500 FUTURES 09/21/2007 1575 CALL	200	09/21/2007	1,575.00	05/21/2007	CME	1,349,260	780,000		780,000	780,000	(569,260)		569,260

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 03/20/2008 1625 CALL	700	03/20/2008	1,625.00	06/05/2007	CBOE	3,278,600	2,600,500		2,600,500	2,600,500	(678,100)		678,100
S&P500 INDEX 06/20/2008 1650 CALL	750	06/20/2008	1,650.00	06/18/2007	CBOE	3,723,500	3,363,750		3,363,750	3,363,750	(359,750)		359,750
S&P500 INDEX 06/20/2008 1675 CALL	150	06/20/2008	1,675.00	06/01/2007	CBOE	679,200	543,750		543,750	543,750	(135,450)		135,450
S&P500 FUTURES 07/20/2007 1510 CALL	50	07/20/2007	1,510.00	06/07/2007	CME	374,815	298,750		298,750	298,750	(76,065)		76,065
S&P500 FUTURES 07/20/2007 1545 CALL	100	07/20/2007	1,545.00	06/12/2007	CME	349,630	180,000		180,000	180,000	(169,630)		169,630
S&P500 FUTURES 08/17/2007 1545 CALL	100	08/17/2007	1,545.00	06/15/2007	CME	874,630	452,500		452,500	452,500	(422,130)		422,130
S&P500 INDEX 12/21/2007 1350 CALL	350	12/21/2007	1,350.00	07/21/2006	CBOE	2,326,300	6,725,250		6,725,250	6,725,250	4,398,950		(4,398,950)
S&P500 INDEX 09/21/2007 1400 CALL	800	09/21/2007	1,400.00	01/24/2007	CBOE	6,420,900	10,268,000		10,268,000	10,268,000	3,847,100		(3,847,100)
S&P500 INDEX 09/21/2007 1450 CALL	1,500	09/21/2007	1,450.00	10/20/2006	CBOE	5,999,000	13,162,500		13,162,500	13,162,500	7,163,500		(7,163,500)
0199999. Subtotal - Call Options - Hedging						84,601,157	121,895,000	XXX	121,895,000	121,895,000	37,293,843		(37,293,843)
0499999. Subtotal - Call Options						84,601,157	121,895,000	XXX	121,895,000	121,895,000	37,293,843		(37,293,843)
S&P500 INDEX 12/21/2007 1300 PUT	350	12/21/2007	1,300.00	04/16/2007	CBOE	524,300	448,000		448,000	448,000	(76,300)		76,300
S&P500 FUTURES 07/20/2007 1475 PUT	200	07/20/2007	1,475.00	05/10/2007	CME	964,260	455,000		455,000	455,000	(509,260)		509,260
S&P500 FUTURES 07/20/2007 1400 PUT	225	07/20/2007	1,400.00	06/25/2007	CME	167,918	123,750		123,750	123,750	(44,168)		44,168
0599999. Subtotal - Put Options - Hedging						1,656,478	1,026,750	XXX	1,026,750	1,026,750	(629,728)		629,728
0899999. Subtotal - Put Options						1,656,478	1,026,750	XXX	1,026,750	1,026,750	(629,728)		629,728
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						86,257,635	122,921,750	XXX	122,921,750	122,921,750	36,664,115		(36,664,115)
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						86,257,635	122,921,750	XXX	122,921,750	122,921,750	36,664,115		(36,664,115)

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 CS2080642 ON TXU CORP.	2,000,000	03/20/2012	0.0000%(2.0900%)	03/02/2007	BANK OF AMERICA				74,882	74,882			(13,933)	21,739
CDS CS2149785 ON TXU ENERGY COMPANY LLC	1,000,000	06/20/2012	0.0000%(1.4400%)	06/05/2007	MERRILL LYNCH				37,466	37,466			(1,000)	11,156
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750%(US0001M)	06/08/1992	BANQUE AIG				1,309,695	1,309,695			122,594	16,550
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950%(US0001M)	06/08/1992	BANQUE AIG				1,450,048	1,450,048			123,357	17,287
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150%(US0001M)	06/08/1992	BANQUE AIG				1,596,267	1,596,267			124,123	17,997
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350%(US0001M)	06/08/1992	BANQUE AIG				1,750,914	1,750,914			124,892	18,679
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550%(US0001M)	06/08/1992	BANQUE AIG				1,914,164	1,914,164			125,663	19,337
INT RATE SWAP0080 ON COMM MTG SECURITIES	22,000,000	08/14/2007	H15I5Y(6.8100%)	08/14/2002	BARCLAY'S BANK PLC				(39,519)	(39,519)			(157,117)	38,624
INT RATE SWAP0096 ON COMM MTG SECURITIES	7,000,000	06/07/2008	H15I5Y(7.5700%)	07/31/2002	UBS AG				(131,569)	(131,569)			(93,987)	33,929
INT RATE SWAP0157 ON FIXED RATE SECURITIES	17,700,000	12/01/2009	US0003M(5.9910%)	07/09/1998	MORGAN STANLEY					(246,632)			(52,936)	137,806
INT RATE SWAP0161A ON FIXED RATE SECURITIES	7,000,000	06/02/2008	US0003M(5.9790%)	05/31/2002	SALOMON SWAPCO				(23,561)	(23,561)			(20,515)	33,681
INT RATE SWAP0164C ON FIXED RATE SECURITIES	7,344,000	07/02/2007	US0003M(5.4540%)	05/31/2002	MORGAN GUR TRUST					(42)			(550)	2,718
INT RATE SWAP0164D ON FIXED RATE SECURITIES	11,400,000	07/01/2008	US0003M(5.4540%)	05/31/2002	MORGAN GUR TRUST				(732)	(5,958)			(3,964)	57,156
INT RATE SWAP0168B ON FIXED RATE SECURITIES	20,000,000	11/01/2008	US0003M(5.4390%)	11/01/2000	BANK OF AMERICA					(19,696)			(4,856)	251,897
INT RATE SWAP0168C ON FIXED RATE SECURITIES	12,700,000	11/01/2013	US0003M(5.4390%)	11/01/2000	BANK OF AMERICA					33,404			(3,083)	159,955
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	US0003M(6.6280%)	07/15/1999	DEUTSCHE BANK					(859,926)			(235,083)	262,933
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	US0003M(6.5840%)	05/10/2002	DEUTSCHE BANK					(445,403)			(131,261)	148,699
INT RATE SWAP0180 ON EMTN LIABILITIES	157,400,995	01/14/2010	CHF 4.26% (CHF 3m Libor+.1%)	11/30/1999	UBS AG			@		4,063,238				1,255,564

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1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0181 ON EMTN LIABILITIES	157,233,000	01/14/2010	CHF 3m Libor+.1% (3m Libor+.4%)	11/30/1999	UBS AG			@		46,460,894				1,254,224
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	US0003M(7.5150%)	04/09/2001	BANQUE AIG					(1,017,656)			(223,423)	164,787
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	US0003M(7.1825%)	04/05/2000	BANQUE AIG					(1,185,147)			(233,567)	216,892
INT RATE SWAP0195 ON FIXED RATE SECURITIES	3,445,000	11/15/2007	US0003M(7.1940%)	04/12/2000	GOLDMAN SACHS				(9,053)	(21,225)			(211,097)	10,591
INT RATE SWAP0196 ON EMTN LIABILITIES	120,591,000	05/12/2010	CHF 4.76% (3m Libor+.36%)	04/04/2000	UBS AG			@		48,283,584				1,021,202
INT RATE SWAP0213 ON EMTN LIABILITIES	213,450,000	01/17/2011	GBP 6.375% (3m Libor+.5%)	11/16/2000	MERRILL LYNCH			@		84,158,495				2,011,823
INT RATE SWAP0216 ON FIXED RATE SECURITIES	15,000,000	07/02/2007	US0003M(6.7430%)	09/23/2002	MORGAN STANLEY					(1,027)			(101,885)	5,552
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	US0003M(6.8400%)	11/21/2000	UBS AG					(1,498,380)			(253,672)	319,942
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	US0003M(6.8000%)	11/22/2000	CREDIT SUISSE FB					(612,678)			(106,160)	135,422
INT RATE SWAP0222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	US0003M(6.7750%)	11/22/2000	MERRILL LYNCH					(457,549)			(111,027)	119,028
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	US0003M(6.1725%)	12/14/2000	SALOMON SWAPCO					(324,374)			(71,092)	147,398
INT RATE SWAP0228 ON FIXED RATE SECURITIES	23,000,000	03/01/2011	US0003M(6.1750%)	12/28/2000	ABN-AMRO					(565,453)			(89,947)	220,345
INT RATE SWAP0237 ON FIXED RATE SECURITIES	20,000,000	01/15/2008	US0003M(5.8410%)	02/13/2001	MORGAN STANLEY					(37,231)			(48,437)	73,838
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	US0003M(6.1140%)	02/14/2001	BANK OF AMERICA				(2,208)	(507,952)			(82,890)	219,191
INT RATE SWAP0241 ON EMTN LIABILITIES	74,715,941	01/17/2011	GBP 6.375% (3m Libor+.45%)	02/16/2001	SALOMON SWAPCO			@		24,557,530				704,218
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	US0003M(6.1150%)	02/23/2001	BANQUE AIG					(283,335)			(36,217)	118,264
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	US0003M(5.7980%)	10/09/2002	BANQUE AIG					(688,429)			(114,454)	541,283
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	US0003M(5.9030%)	03/06/2001	BANK OF AMERICA					(452,673)			(73,971)	277,827
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	US0003M(5.8540%)	03/09/2001	UBS AG					(109,023)			(18,431)	76,240

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INT RATE SWAP0248 ON EMTN LIABILITIES	88,080,000	01/17/2011	GBP 6.375% (3m Libor+.44%)	03/09/2001	MORGAN STANLEY			@		31,092,161				830,177
INT RATE SWAP0251 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	US0003M(5.5663%)	03/16/2001	ABN-AMRO					(4,138)			(8,861)	36,919
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	US0003M(5.7130%)	03/16/2001	SALOMON SWAPCO					(173,227)			(32,015)	178,195
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	US0003M(5.8930%)	05/10/2002	BANQUE AIG					(208,347)			(30,370)	115,794
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/16/2011	US0003M(5.9970%)	10/09/2002	GOLDMAN SACHS				(200,767)	(337,482)			(52,650)	171,752
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	US0003M(6.1600%)	07/29/2002	MORGAN STANLEY					(251,046)			(38,357)	99,036
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	US0003M(6.1120%)	07/29/2002	UBS AG					(510,286)			(78,315)	215,701
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	US0003M(6.1340%)	06/08/2001	GOLDMAN SACHS					(244,023)			(37,342)	99,519
INT RATE SWAP0269 ON FIXED RATE SECURITIES	13,250,000	04/15/2011	US0003M(6.1370%)	08/05/2002	CREDIT SUISSE FB					(315,177)			(49,550)	129,052
INT RATE SWAP0270 ON FIXED RATE SECURITIES	16,000,000	05/16/2011	US0003M(6.0850%)	06/11/2001	MERRILL LYNCH					(358,259)			(55,343)	157,571
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	US0003M(6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(403,000)			(65,047)	193,808
INT RATE SWAP0274 ON FIXED RATE SECURITIES	27,500,000	07/02/2008	US0003M(5.8700%)	06/28/2001	DEUTSCHE BANK					(121,009)			(71,236)	138,064
INT RATE SWAP0275 ON EMTN LIABILITIES	210,900,000	07/18/2008	GBP 6.3% (3m Libor+.36%)	06/29/2001	MERRILL LYNCH			@		89,444,939				1,081,598
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	US0003M(6.1180%)	08/05/2002	CREDIT SUISSE FB					(435,297)			(68,662)	180,984
INT RATE SWAP0279 ON FIXED RATE SECURITIES	35,000,000	01/24/2011	US0003M(5.9100%)	07/20/2001	GOLDMAN SACHS					(540,382)			(102,585)	330,773
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/11/2008	US0003M(5.5490%)	05/21/2002	MORGAN STANLEY					(38,711)			(21,183)	142,731
INT RATE SWAP0286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	5.1900%(US0003M)	08/16/2002	JP MORGAN CHASE BANK				(190,169)	(190,171)			(72,828)	409,915
INT RATE SWAP0287 ON VARIABLE RATE SECURITIES	59,800,000	09/20/2007	5.0150%(US0003M)	05/31/2002	CREDIT SUISSE FB				(72,529)	(72,529)			(111,178)	141,720
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/03/2011	US0003M(5.3360%)	09/26/2001	CREDIT SUISSE FB					64,884			3,397	144,529

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INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	US0003M(5.1380%)	10/05/2001	GOLDMAN SACHS					316,567			36,967	295,304
INT RATE SWAP0296 ON FIXED RATE SECURITIES	10,000,000	10/15/2008	US0003M(5.0230%)	10/11/2001	CREDIT SUISSE FB					46,326			18,304	56,919
INT RATE SWAP0297 ON FIXED RATE SECURITIES	17,500,000	04/01/2009	US0003M(5.0710%)	10/15/2001	UBS AG					88,467			27,434	115,955
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/03/2008	US0003M(4.8860%)	10/25/2001	LEHMAN BROTHERS				(75,125)	85,545			32,789	75,466
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011	GBP 6.375% (3m Libor+.45%)	11/08/2001	MORGAN STANLEY			@		20,838,809				552,245
INT RATE SWAP0301 ON FIXED RATE SECURITIES	20,000,000	12/05/2008	US0003M(4.5925%)	11/09/2001	CREDIT SUISSE FB					216,538			79,286	119,817
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	US0003M(5.3800%)	11/19/2001	MORGAN STANLEY				5,016	56,349			1,420	218,311
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150%(US0003M)	05/28/2002	DEUTSCHE BANK				(48,721)	(48,722)			(18,720)	285,634
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	US0003M(5.5620%)	12/10/2001	GOLDMAN SACHS					(65,008)			(23,166)	160,266
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	US0003M(5.8790%)	05/10/2002	BANQUE AIG					(215,368)			(36,642)	142,194
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/17/2011	US0003M(5.8890%)	12/14/2001	SALOMON SWAPCO					(414,495)			(54,991)	228,137
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	US0003M(5.8750%)	12/21/2001	BANK OF AMERICA					(319,955)			(48,784)	211,258
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320%(US0003M)	03/16/2004	BANQUE AIG				342,325	342,326			98,778	634,704
INT RATE SWAP0314 ON VARIABLE RATE SECURITIES	75,000,000	01/04/2008	5.4350%(US0003M)	03/16/2004	LEHMAN BROTHERS				(22,500)	(22,501)			18,729	269,131
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	US0003M(5.3750%)	01/10/2002	MORGAN STANLEY				(175)	(504)			(732)	50,981
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	US0003M(5.4290%)	01/24/2002	GOLDMAN SACHS					(18,171)			(3,566)	125,417
INT RATE SWAP0325 ON FIXED RATE SECURITIES	18,428,000	10/15/2007	US0003M(5.2400%)	07/29/2002	ABN-AMRO				14,500	14,863			13,736	49,888
INT RATE SWAP0327 ON FIXED RATE SECURITIES	25,000,000	05/15/2009	US0003M(5.3300%)	02/05/2002	BANK OF AMERICA					17,486			7,902	171,241

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INT RATE SWAP0328 ON FIXED RATE SECURITIES	20,000,000	01/15/2009	US0003M(5.2900%)	02/06/2002	GOLDMAN SACHS					28,289			9,908	124,416
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	US0003M(5.3890%)	02/06/2002	CREDIT SUISSE FB				(7,334)	(25,060)			(157)	134,066
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	US0003M(5.2200%)	02/21/2002	UBS AG					20,650			11,519	91,100
INT RATE SWAP0335 ON FIXED RATE SECURITIES	35,000,000	02/16/2009	US0003M(5.5180%)	03/07/2002	LEHMAN BROTHERS				(60)	(67,973)			(21,837)	223,810
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	US0003M(5.7425%)	03/15/2002	DEUTSCHE BANK				(33,301)	(106,071)			(30,611)	113,790
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	US0003M(6.1290%)	03/21/2002	MORGAN STANLEY					(190,992)			(25,765)	77,681
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	US0003M(4.3010%)	08/12/2002	MORGAN STANLEY				52,525	157,575			40,854	54,218
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	5,600,000	08/01/2011	H1515Y(US0003M)	08/16/2002	DEUTSCHE BANK				10,026	10,027			1,584	56,629
INT RATE SWAP0380 ON FIXED RATE SECURITIES	12,000,000	11/13/2007	US0003M(3.4800%)	11/06/2002	MERRILL LYNCH					88,701			114,820	36,625
INT RATE SWAP0383 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	US0003M(3.3840%)	12/20/2002	UBS AG					111,251			100,254	36,919
INT RATE SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	US0003M(4.1650%)	01/28/2003	DEUTSCHE BANK					413,897			61,235	97,446
INT RATE SWAP0385 ON FIXED RATE SECURITIES	26,721,000	03/01/2008	US0003M(3.3970%)	02/05/2003	CREDIT SUISSE FB					350,611			266,656	109,461
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	US0003M(2.8200%)	10/21/2003	LEHMAN BROTHERS				1,192,069	948,581			527,465	196,688
INT RATE SWAP0391 ON FIXED RATE SECURITIES	67,500,000	01/15/2009	US0003M(3.0550%)	10/21/2003	SALOMON SWAPCO				3,696,319	2,301,472			782,023	419,906
INT RATE SWAP0393 ON FIXED RATE SECURITIES	36,500,000	08/31/2009	US0003M(3.2500%)	10/21/2003	UBS AG				2,138,968	1,568,305			397,688	269,000
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	US0003M(4.3938%)	07/30/2003	BANK OF AMERICA					2,481,904			368,272	720,743
INT RATE SWAP0400 ON FIXED RATE SECURITIES	80,000,000	08/15/2008	US0003M(3.8275%)	07/31/2003	BANK OF AMERICA					1,365,888			414,268	424,974
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	US0003M(3.6574%)	07/30/2003	LEHMAN BROTHERS					386,869			182,261	111,556

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INT RATE SWAP0402 ON FIXED RATE SECURITIES	41,520,000	11/15/2010	US0003M(4.4650 %)	07/31/2003	GOLDMAN SACHS				206,636	1,143,935			192,697	381,714
INT RATE SWAP0404 ON FIXED RATE SECURITIES	11,994,000	09/01/2007	US0003M(3.1940 %)	07/30/2003	JP MORGAN CHASE BANK				33,604	47,173			131,865	24,915
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	US0003M(4.4350 %)	07/31/2003	SALOMON SWAPCO				16	1,637,202			284,100	540,015
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	US0003M(4.6730 %)	07/31/2003	JP MORGAN CHASE BANK					1,356,224			178,540	513,182
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	US0003M(4.4830 %)	07/31/2003	GOLDMAN SACHS					866,343			154,098	296,874
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	US0003M(3.8450 %)	07/31/2003	LEHMAN BROTHERS				(73,887)	282,699			138,858	92,536
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	US0003M(3.8760 %)	08/07/2003	LEHMAN BROTHERS				585,900	673,785			174,161	166,270
INT RATE SWAP0415 ON FIXED RATE SECURITIES	25,000,000	07/31/2011	US0003M(4.3730 %)	08/08/2003	GOLDMAN SACHS				974,505	974,505			127,208	252,725
INT RATE SWAP0421 ON FIXED RATE SECURITIES	8,624,000	10/01/2008	US0003M(3.6750 %)	09/08/2003	GOLDMAN SACHS					173,823			73,715	48,355
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	US0003M(4.6390 %)	09/08/2003	CREDIT SUISSE FB					518,732			74,873	196,726
INT RATE SWAP0427 ON FIXED RATE SECURITIES	15,146,000	08/02/2010	US0003M(4.0340 %)	11/20/2003	CREDIT SUISSE FB					584,147			102,690	133,189
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	US0003M(4.8125 %)	12/12/2003	BANK OF AMERICA				535,959	3,070,679			163,600	828,333
INT RATE SWAP0433 ON FIXED RATE SECURITIES	70,457,000	10/12/2013	US0003M(4.5500 %)	12/12/2003	SALOMON SWAPCO					3,688,455			295,314	883,555
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	US0003M(4.0750 %)	12/12/2003	UBS AG				167,846	1,132,958			177,142	251,224
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	US0003M(3.5700 %)	12/12/2003	JP MORGAN CHASE BANK				100,799	648,895			233,657	155,875
INT RATE SWAP0436 ON FIXED RATE SECURITIES	43,000,000	09/15/2013	US0003M(4.4775 %)	12/17/2003	DEUTSCHE BANK				791,102	2,267,827			195,577	536,055
INT RATE SWAP0438 ON FIXED RATE SECURITIES	35,250,000	06/14/2011	US0003M(4.1420 %)	12/22/2003	CREDIT SUISSE FB				671,969	1,553,239			219,470	350,685
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	US0003M(3.2740 %)	01/23/2004	SALOMON SWAPCO				(227,849)	302,268			102,330	61,054

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INT RATE SWAP0445 ON FIXED RATE SECURITIES	32,588,000	05/11/2014	US0003M(4.6200 %)	01/29/2004	UBS AG				1,067,840	1,739,939			125,959	427,030
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	US0003M(3.4870 %)	02/09/2004	LEHMAN BROTHERS					305,327			94,877	66,260
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH			@		(3,874,262)				418,249
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	US0003M(3.6375 %)	02/26/2004	BANK OF AMERICA				318,323	875,389			192,463	172,634
INT RATE SWAP0452 ON FIXED RATE SECURITIES	17,670,000	02/27/2008	US0003M(2.9900 %)	02/27/2004	SALOMON SWAPCO				82,549	282,134			212,300	71,940
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	US0003M(4.5075 %)	03/03/2004	BANK OF AMERICA				148,836	1,354,644			100,453	297,571
INT RATE SWAP0457 ON FIXED RATE SECURITIES	22,000,000	07/15/2013	US0003M(4.0900 %)	03/05/2004	SALOMON SWAPCO					1,563,614			142,899	270,488
INT RATE SWAP0458 ON FIXED RATE SECURITIES	27,600,000	02/03/2014	US0003M(4.2390 %)	03/05/2004	CREDIT SUISSE FB				549,112	1,994,142			165,349	354,602
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	US0003M(3.1690 %)	03/05/2004	JP MORGAN CHASE BANK					405,393			137,655	77,760
INT RATE SWAP0463 ON FIXED RATE SECURITIES	67,600,000	07/31/2009	US0003M(3.8530 %)	03/08/2004	BANK OF AMERICA				2,469,947	2,007,518			519,729	488,369
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	US0003M(3.7800 %)	03/08/2004	MORGAN STANLEY				2,343,006	2,030,672			595,949	501,294
INT RATE SWAP0465 ON FIXED RATE SECURITIES	25,700,000	07/15/2007	US0003M(2.5780 %)	03/08/2004	LEHMAN BROTHERS				893,892	31,690			361,224	26,050
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	US0003M(3.7340 %)	03/08/2004	JP MORGAN CHASE BANK				1,630,914	1,423,321			206,569	242,172
INT RATE SWAP0467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	US0003M(3.2625 %)	03/08/2004	MORGAN STANLEY				1,931,725	1,327,167			372,837	242,522
INT RATE SWAP0468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	US0003M(2.9400 %)	03/08/2004	CREDIT SUISSE FB				772,625	772,626			429,275	167,904
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	4.68% (JPY 1.99%)	03/11/2004	BANK OF AMERICA			@		1,170,390				194,795
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25,120,000	06/01/2011	US0003M(3.6290 %)	03/12/2004	GOLDMAN SACHS				758,845	1,588,515			221,540	248,780
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	US0003M(4.1500 %)	03/15/2004	UBS AG				336,760	2,337,061			183,001	392,423
INT RATE SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	US0003M(2.7460 %)	03/23/2004	JP MORGAN CHASE BANK				855,710	855,710			519,567	179,896

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INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	US0003M(3.0940 %)	03/23/2004	GOLDMAN SACHS				1,260,847	1,589,157			455,704	271,520
INT RATE SWAP0478 ON FIXED RATE SECURITIES	44,092,000	07/20/2010	US0003M(3.3990 %)	03/24/2004	LEHMAN BROTHERS				1,898,778	2,455,735			439,076	385,492
INT RATE SWAP0479 ON FIXED RATE SECURITIES	43,750,000	04/01/2011	US0003M(3.5650 %)	03/24/2004	SALOMON SWAPCO				2,745,359	2,745,359			398,023	423,956
INT RATE SWAP0480 ON FIXED RATE SECURITIES	28,500,000	05/01/2013	US0003M(3.9460 %)	03/24/2004	UBS AG				1,562,420	2,226,449			205,833	344,399
INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	US0003M(3.7870 %)	03/24/2004	CREDIT SUISSE FB				169,858	1,868,083			211,434	289,060
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009	US0003M(3.0520 %)	03/24/2004	MORGAN STANLEY					768,212			233,253	132,520
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	US0003M(3.1950 %)	03/26/2004	GOLDMAN SACHS				771,946	1,157,919			329,678	208,024
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	US0003M(3.7160 %)	03/26/2004	CREDIT SUISSE FB					1,192,962			165,042	198,284
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	US0003M(4.5390 %)	04/06/2004	CREDIT SUISSE FB					1,687,545			149,880	409,298
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	US0003M(3.9150 %)	04/07/2004	MORGAN STANLEY					1,079,084			183,840	226,460
INT RATE SWAP0495 ON FIXED RATE SECURITIES	43,988,000	06/10/2014	US0003M(4.6730 %)	04/12/2004	UBS AG					2,246,255			154,837	579,853
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	US0003M(4.6920 %)	04/20/2004	MORGAN STANLEY				179,242	796,632			70,122	237,395
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	US0003M(5.0775 %)	04/22/2004	BANK OF AMERICA				691,469	691,469			28,085	300,137
INT RATE SWAP0502 ON FIXED RATE SECURITIES	27,000,000	10/01/2008	US0003M(3.7900 %)	04/21/2004	GOLDMAN SACHS				53,160	521,934			215,262	151,389
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	5.79% (CHF 5.99%)	04/30/2004	UBS AG			@		(3,250,090)				124,844
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	US0003M(4.9880 %)	04/30/2004	JP MORGAN CHASE BANK				638,861	1,095,914			68,013	440,236
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	US0003M(4.9310 %)	05/13/2004	LEHMAN BROTHERS				103,445	486,191			64,801	276,046
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	US0003M(4.6290 %)	05/19/2004	CREDIT SUISSE FB					430,610			112,555	221,662

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INT RATE SWAP0513 ON FIXED RATE SECURITIES	10,200,000	08/15/2014	US0003M(5.1980 %)	05/26/2004	UBS AG					224,106			9,956	136,195
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	US0003M(4.5545 %)	05/26/2004	MORGAN STANLEY					594,814			110,268	232,194
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	US0003M(5.2460 %)	06/03/2004	UBS AG					314,755			8,774	215,274
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	US0003M(4.9750 %)	07/01/2004	UBS AG					943,344			72,464	439,199
INT RATE SWAP0525 ON FIXED RATE SECURITIES	17,000,000	08/09/2014	US0003M(4.9910 %)	07/15/2004	JP MORGAN CHASE BANK					577,232			34,093	226,730
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	US0003M(4.6800 %)	07/21/2004	MORGAN STANLEY					817,260			92,545	286,810
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	US0003M(4.5060 %)	07/21/2004	LEHMAN BROTHERS					799,371			124,312	267,143
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	US0003M(4.7370 %)	07/28/2004	UBS AG					911,119			110,527	348,964
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	US0003M(5.0800 %)	07/28/2004	JP MORGAN CHASE BANK				111,631	1,227,940			67,059	580,697
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	US0003M(4.7525 %)	08/03/2004	UBS AG					707,508			63,406	240,644
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	US0003M(4.5740 %)	08/03/2004	MORGAN STANLEY					1,137,358			131,029	353,530
INT RATE SWAP0535 ON FIXED RATE SECURITIES	29,500,000	07/30/2013	US0003M(4.4990 %)	08/13/2004	BANK OF AMERICA					1,478,738			131,522	363,930
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	US0003M(4.6800 %)	08/18/2004	CREDIT SUISSE FB				955,936	1,540,119			102,451	390,627
INT RATE SWAP0547 ON FIXED RATE SECURITIES	23,000,000	09/15/2014	US0003M(4.4700 %)	09/24/2004	JP MORGAN CHASE BANK					1,501,550			105,474	308,929
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	US0003M(4.3900 %)	09/24/2004	MORGAN STANLEY					1,253,622			99,006	254,763
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	US0003M(4.5520 %)	10/12/2004	MORGAN STANLEY				1,114,671	1,370,116			93,059	300,598
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	US0003M(3.5160 %)	10/18/2004	GOLDMAN SACHS				202,090	517,856			192,393	122,225
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	US0003M(3.6450 %)	10/21/2004	GOLDMAN SACHS					744,982			170,853	152,210

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INT RATE SWAP0552 ON FIXED RATE SECURITIES	39,000,000	09/16/2014	US0003M(4.4100%)	10/21/2004	UBS AG					2,683,813			190,089	523,936
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA(US0003M+0.19%)	01/01/2005	MERRILL LYNCH				(9,604,804)	(9,604,804)			(1,081,122)	1,303,974
INT RATE SWAP0562 ON FIXED RATE SECURITIES	13,673,800	12/31/2014	US0003M(4.0100%)	12/22/2004	CREDIT SUISSE FB					760,887			94,024	187,356
INT RATE SWAP0563 ON FIXED RATE SECURITIES	15,000,000	01/10/2012	US0003M(4.1125%)	12/27/2004	UBS AG					454,798			95,492	159,703
INT RATE SWAP0566 ON FIXED RATE SECURITIES	8,250,000	10/07/2009	US0003M(3.8420%)	12/29/2004	LEHMAN BROTHERS					154,053			64,020	62,204
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	US0003M(4.3590%)	12/29/2004	UBS AG					504,527			67,053	172,981
INT RATE SWAP0568 ON FIXED RATE SECURITIES	39,333,333	12/21/2014	US0003M(4.5910%)	01/13/2005	MORGAN STANLEY					2,374,248			156,519	537,954
INT RATE SWAP0570 ON MTN LIABILITIES	275,000,000	01/25/2008	3.8500%(US0003M+0.03%)	01/18/2005	MORGAN STANLEY			@		(2,535,858)				1,040,470
INT RATE SWAP0573 ON FIXED RATE SECURITIES	15,444,000	01/02/2012	US0003M(3.9720%)	01/21/2005	JP MORGAN CHASE BANK					454,445			107,247	164,033
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	US0003M(4.2200%)	01/21/2005	UBS AG					465,261			58,227	103,169
INT RATE SWAP0576 ON FIXED RATE SECURITIES	20,000,000	01/12/2011	US0003M(4.1440%)	01/21/2005	JP MORGAN CHASE BANK					816,064			124,428	188,142
INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	US0003M(4.0050%)	01/21/2005	GOLDMAN SACHS					500,134			109,760	125,202
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	US0003M(4.6070%)	01/27/2005	JP MORGAN CHASE BANK					760,878			49,152	172,766
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23,000,000	03/05/2010	US0003M(4.1450%)	02/03/2005	LEHMAN BROTHERS					677,378			142,641	188,340
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	CPURNSA1.05(US0003M+0.2)	02/10/2005	MORGAN STANLEY				(4,106,990)	(4,106,990)			(1,102,630)	817,195
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	US0003M(3.8590%)	02/11/2005	JP MORGAN CHASE BANK					281,574			119,447	90,131
INT RATE SWAP0587 ON FIXED RATE SECURITIES	25,000,000	10/16/2013	US0003M(4.2980%)	02/14/2005	MORGAN STANLEY					1,516,325			133,400	313,782
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	US0003M(4.5240%)	02/16/2005	MORGAN STANLEY				260,624	1,628,899			108,328	343,668

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INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450%(US0001M+0.09%)	02/22/2005	JP MORGAN CHASE BANK			@		(13,898,411)				4,079,686
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	US0003M(4.9400%)	03/11/2005	LEHMAN BROTHERS					3,711,365			221,393	1,376,296
INT RATE SWAP0595 ON FIXED RATE SECURITIES (PAY CDN 5.23%)	5,000,000	10/01/2009	US0006M3.20(4.6600%)	03/17/2005	UBS AG				(795,979)	(795,979)			99,013	37,563
INT RATE SWAP0596 ON FIXED RATE SECURITIES	33,064,636	04/05/2010	US0001M(4.7300%)	03/23/2005	GOLDMAN SACHS					486,244			103,032	275,010
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/15/2015	5.5% (AUD 6m Libor+.65%)	03/23/2005	CITIBANK			@		(1,450,395)				140,352
INT RATE SWAP0598 ON FIXED RATE SECURITIES	53,927,660	04/04/2015	US0003M(4.9740%)	03/31/2005	MORGAN STANLEY				731,370	2,097,927			110,836	751,470
INT RATE SWAP0599 ON FIXED RATE SECURITIES	29,000,000	03/13/2014	US0003M(4.9240%)	03/31/2005	JP MORGAN CHASE BANK					1,020,075			66,056	375,515
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	US0003M(4.7140%)	03/31/2005	MORGAN STANLEY				238,726	596,816			84,111	241,375
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	US0003M(4.8640%)	03/31/2005	UBS AG				329,743	659,485			52,922	242,476
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	US0003M(4.8255%)	03/31/2005	JP MORGAN CHASE BANK					917,699			87,428	348,854
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	US0003M0.38(5.2292%)	04/08/2005	UBS AG					496,343			3,868	158,359
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	US0003M(4.4510%)	04/14/2005	MORGAN STANLEY					335,319			75,360	124,500
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	US0003M(4.6400%)	05/03/2005	MORGAN STANLEY					1,720,783			107,448	399,307
INT RATE SWAP0609 ON FIXED RATE SECURITIES	29,000,000	06/26/2010	US0003M(4.3490%)	05/03/2005	CITIBANK				457,879	829,905			149,460	250,803
INT RATE SWAP0610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	US0003M(4.4710%)	05/03/2005	LEHMAN BROTHERS					386,742			41,500	99,403
INT RATE SWAP0611 ON FIXED RATE SECURITIES	25,301,287	03/01/2019	US0003M(4.7150%)	05/05/2005	UBS AG					1,696,414			85,854	432,288
INT RATE SWAP0613 ON FIXED RATE SECURITIES	22,725,000	09/30/2009	US0003M(4.2050%)	05/10/2005	JP MORGAN CHASE BANK					319,082			146,611	170,619
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	US0003M0.55(5.0892%)	05/11/2005	CITIBANK					1,385,034			44,173	272,885

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INT RATE SWAP0615 ON FIXED RATE SECURITIES	13,252,244	12/30/2019	US0003M(4.6210%)	05/16/2005	UBS AG					822,632			50,718	234,359
INT RATE SWAP0616 ON FIXED RATE SECURITIES	25,000,000	08/07/2009	US0003M(4.1475%)	05/18/2005	LEHMAN BROTHERS					604,390			159,097	181,437
INT RATE SWAP0617 ON FIXED RATE SECURITIES	17,500,000	03/22/2010	US0003M(4.2750%)	05/19/2005	LEHMAN BROTHERS				139,559	488,456			97,290	144,541
INT RATE SWAP0618 ON FIXED RATE SECURITIES	18,000,000	06/01/2015	US0003M(4.5790%)	05/20/2005	LEHMAN BROTHERS					1,168,149			73,247	253,379
INT RATE SWAP0619 ON FIXED RATE SECURITIES	28,200,000	07/11/2012	US0003M(4.3600%)	05/26/2005	MORGAN STANLEY					1,389,905			144,643	316,407
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	US0003M(4.1640%)	05/31/2005	LEHMAN BROTHERS					658,772			122,885	170,976
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19,000,000	06/01/2015	US0003M(4.3160%)	06/01/2005	LEHMAN BROTHERS					1,550,266			102,301	267,455
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	US0003M(4.3100%)	06/02/2005	JP MORGAN CHASE BANK					617,502			40,394	105,830
INT RATE SWAP0628 ON FIXED RATE SECURITIES	22,550,000	09/01/2012	US0003M(4.1810%)	06/07/2005	JP MORGAN CHASE BANK					1,217,102			137,516	256,567
INT RATE SWAP0629 ON FIXED RATE SECURITIES	14,500,000	06/01/2008	US0003M(3.9500%)	06/07/2005	LEHMAN BROTHERS				63,719	185,448			104,607	69,661
INT RATE SWAP0633 ON FIXED RATE SECURITIES	22,500,000	06/01/2010	US0003M(4.1030%)	06/23/2005	UBS AG					749,424			145,108	192,348
INT RATE SWAP0635 ON FIXED RATE SECURITIES	31,500,000	07/27/2012	US0003M(4.3890%)	07/06/2005	MORGAN STANLEY					1,526,156			157,828	354,968
INT RATE SWAP0637 ON FIXED RATE SECURITIES	24,900,000	06/13/2015	US0003M(4.6950%)	07/27/2005	CITIBANK					1,438,324			85,227	351,234
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	5.25% (AUD 6m Libor+.83%)	08/25/2005	CITIBANK			@		(6,446,971)				482,204
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	5.1% (NZD 6m Libor+.71%)	08/25/2005	CITIBANK			@		(1,768,710)				144,322
INT RATE SWAP0649 ON FIXED RATE SECURITIES	24,446,451	09/01/2014	US0003M(4.5120%)	09/07/2005	BANK OF AMERICA					1,294,239			108,400	327,484
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009	4.9310%(US0001M)	11/02/2005	LEHMAN BROTHERS				(1,067,618)	(1,067,619)			(345,266)	1,020,215
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500%(US0001M)	11/03/2005	CITIBANK				(232,705)	(232,705)			(76,619)	239,416
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620%(US0001M)	11/03/2005	CREDIT SUISSE FB				(308,114)	(308,116)			(93,642)	305,886

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009	5.0150%(US0001M)	11/03/2005	LEHMAN BROTHERS				(501,498)	(501,499)			(96,924)	483,800
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200%(US0001M)	11/03/2005	BANK OF AMERICA				(376,854)	(376,855)			(72,641)	368,609
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	US0003M(5.0500%)	12/01/2005	MORGAN STANLEY					868,784			66,441	460,663
INT RATE SWAP0663 ON FIXED RATE SECURITIES	43,761,373	02/15/2026	US0003M(5.2000%)	12/01/2005	LEHMAN BROTHERS					1,721,720			42,504	944,775
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	US0003M(5.1000%)	12/01/2005	UBS AG					728,335			30,152	305,508
INT RATE SWAP0667 ON FIXED RATE SECURITIES	40,000,000	11/12/2015	US0003M(5.0845%)	12/01/2005	GOLDMAN SACHS					1,412,138			61,814	578,804
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015	US0003M(5.0330%)	12/02/2005	LEHMAN BROTHERS					636,929			33,055	267,374
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	US0003M(5.0850%)	12/02/2005	CREDIT SUISSE FB					1,059,555			46,232	434,316
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	US0003M(5.0900%)	12/02/2005	UBS AG					883,780			37,145	363,700
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	US0003M(5.0985%)	12/02/2005	MORGAN STANLEY					1,058,796			43,587	438,623
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	US0003M(5.0420%)	12/02/2005	CITIBANK					1,365,495			69,689	586,422
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	US0003M(4.9740%)	12/02/2005	CREDIT SUISSE FB					381,645			58,011	256,306
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	US0003M(4.9960%)	12/02/2005	MORGAN STANLEY					206,142			23,340	123,244
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	US0003M(4.9675%)	12/02/2005	UBS AG					266,294			42,120	181,395
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	US0003M(5.0330%)	12/02/2005	JP MORGAN CHASE BANK					733,790			41,383	328,869
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	US0003M(5.0170%)	12/05/2005	UBS AG					369,375			34,916	217,885
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	US0006M0.76(5.7300%)	12/08/2005	BARCLAY'S CAPITAL				(1,470,192)	(1,470,192)			43,506	235,815
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	US0006M0.82(5.8700%)	12/08/2005	BARCLAY'S CAPITAL				(1,041,515)	(1,041,515)			35,886	293,350

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

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INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	US0003M(5.0749 %)	12/12/2005	UBS AG					662,955			30,965	298,041
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	US0006M(5.0490 %)	12/13/2005	BARCLAY'S CAPITAL					538,665			42,311	349,547
INT RATE SWAP0682 ON FIXED RATE SECURITIES	48,715,000	01/10/2028	US0003M(5.1625 %)	12/13/2005	CITIBANK					2,142,146			54,549	1,104,048
INT RATE SWAP0683 ON FIXED RATE SECURITIES	67,370,000	10/15/2008	US0003M(4.8740 %)	12/20/2005	CREDIT SUISSE FB				32,333	435,658			173,504	383,461
INT RATE SWAP0688 ON FIXED RATE SECURITIES	23,239,000	11/01/2007	US0003M(4.8300 %)	01/10/2006	UBS AG				23,960	54,382			65,121	67,725
INT RATE SWAP0689 ON FIXED RATE SECURITIES	17,250,000	06/01/2014	US0003M(4.9000 %)	01/11/2006	UBS AG					655,027			42,509	226,987
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	US0003M(4.8795 %)	01/13/2006	LEHMAN BROTHERS					1,660,457			79,830	470,888
INT RATE SWAP0694 ON FIXED RATE SECURITIES	21,165,000	09/15/2015	US0003M(4.8580 %)	01/13/2006	JP MORGAN CHASE BANK					1,042,131			55,998	303,340
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	US0003M(4.7322 %)	01/13/2006	LEHMAN BROTHERS					285,965			51,763	141,463
INT RATE SWAP0696 ON MTN LIABILITIES	300,000,000	07/30/2007	4.7790%(US0001 M)	01/17/2006	LEHMAN BROTHERS				(166,281)	(166,281)			(863,083)	430,037
INT RATE SWAP0697 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	US0003M(4.8255 %)	01/24/2006	UBS AG					997,426			56,358	292,416
CASH FLOW SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	5.92% (EUR 4.485%)	02/14/2006	JP MORGAN CHASE BANK			@		(5,591,380)				883,688
INT RATE SWAP0702 ON FIXED RATE SECURITIES	18,666,667	09/03/2008	US0003M(5.1470 %)	03/02/2006	MORGAN STANLEY					35,673			22,396	101,421
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775%(US0001 M)	03/06/2006	MORGAN STANLEY				(73,127)	(73,127)			(21,653)	162,520
CASH FLOW SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	5.521% (GBP 4.86%)	03/08/2006	BARCLAY'S CAPITAL			@		(1,089,664)				233,926
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	US0003M(5.2030 %)	03/08/2006	GOLDMAN SACHS					86,105			24,700	221,956
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930%(US0001 M)	03/09/2006	UBS AG				(93,902)	(93,902)			(27,835)	228,448
INT RATE SWAP0716 ON FIXED RATE SECURITIES	18,000,000	10/29/2009	US0003M(5.2290 %)	03/10/2006	CITIBANK					37,526			14,543	137,504
INT RATE SWAP0717 ON FIXED RATE SECURITIES	12,061,975	10/31/2011	US0003M(5.2375 %)	03/10/2006	CITIBANK					49,007			9,736	125,638

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

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INT RATE SWAP0718 ON FIXED RATE SECURITIES	15,430,984	05/12/2010	US0001M(5.1090%)	03/22/2006	LEHMAN BROTHERS					62,657			18,832	130,674
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	US0003M(5.1660%)	03/27/2006	CITIBANK					183,591			22,389	195,427
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575%(US0001M)	03/31/2006	MORGAN STANLEY				(63,099)	(63,100)			(16,217)	232,453
INT RATE SWAP0721 ON VARIABLE RATE SECURITIES	30,000,000	04/10/2008	5.2600%(US0001M)	04/06/2006	CITIBANK				(42,244)	(42,245)			(13,658)	132,546
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950%(US0001M)	04/07/2006	CITIBANK				(35,344)	(35,344)			(8,433)	200,325
INT RATE SWAP0723 ON FIXED RATE SECURITIES	10,000,000	04/01/2016	US0003M(5.5710%)	04/19/2006	LEHMAN BROTHERS					40,615			(9,323)	148,000
INT RATE SWAP0724 ON FIXED RATE SECURITIES	20,000,000	04/15/2016	US0003M(5.6280%)	04/26/2006	UBS AG					3,451			(23,892)	296,648
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	US0003M(5.6200%)	04/26/2006	UBS AG					3,231			(23,092)	292,416
INT RATE SWAP0727 ON VARIABLE RATE SECURITIES	25,000,000	05/09/2008	5.3825%(US0001M)	05/05/2006	UBS AG				(8,928)	(8,929)			3,951	115,939
INT RATE SWAP0728 ON FIXED RATE SECURITIES	27,000,000	05/11/2016	US0003M(5.6335%)	05/09/2006	UBS AG					(2,746)			(32,462)	402,092
INT RATE SWAP0729 ON FIXED RATE SECURITIES	20,000,000	05/01/2013	US0003M(5.5560%)	05/09/2006	MORGAN STANLEY					(28,653)			(16,556)	241,684
INT RATE SWAP0734 ON FIXED RATE SECURITIES	25,000,000	06/30/2010	US0003M(5.4730%)	05/15/2006	UBS AG					(55,275)			(10,806)	216,605
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	US0003M(5.5080%)	05/24/2006	JP MORGAN CHASE BANK					34,108			(17,522)	354,120
INT RATE SWAP0738 ON FIXED RATE SECURITIES	22,000,000	06/01/2013	US0003M(5.6075%)	06/01/2006	LEHMAN BROTHERS					(84,326)			(23,611)	267,778
INT RATE SWAP0739 ON FIXED RATE SECURITIES	31,850,000	12/10/2013	US0003M(5.5820%)	06/01/2006	LEHMAN BROTHERS					(91,199)			(32,647)	404,509
INT RATE SWAP0740 ON FIXED RATE SECURITIES	36,927,435	06/15/2010	US0001M(5.3610%)	06/02/2006	LEHMAN BROTHERS				(26,496)	(33,249)			(1,652)	317,750
CASH FLOW SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	7.35% (EUR 5.78%)	06/02/2006	BARCLAY'S CAPITAL			@		(438,699)				262,692
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	US0003M(5.4690%)	06/02/2006	CITIBANK				105,357	78,542			(9,666)	309,007

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INT RATE SWAP0743 ON FIXED RATE SECURITIES	62,000,000	06/13/2016	US0003M(5.5785%)	06/07/2006	CREDIT SUISSE FB					244,449			(61,673)	928,016
INT RATE SWAP0744 ON FIXED RATE SECURITIES	31,000,000	05/14/2023	US0001M(5.5320%)	06/08/2006	CITIBANK					163,002			(27,891)	617,713
INT RATE SWAP0745 ON FIXED RATE SECURITIES	41,000,000	08/01/2013	US0001M(5.4600%)	06/09/2006	MORGAN STANLEY				3,368	17,817			(22,415)	506,028
INT RATE SWAP0746 ON FIXED RATE SECURITIES	10,000,000	06/20/2011	US0003M(5.4800%)	06/12/2006	MORGAN STANLEY					(13,642)			(4,658)	99,691
INT RATE SWAP0747 ON FIXED RATE SECURITIES	25,000,000	06/20/2016	US0003M(5.5170%)	06/13/2006	MORGAN STANLEY					206,927			(16,271)	374,600
INT RATE SWAP0748 ON FIXED RATE SECURITIES	15,908,667	05/15/2014	US0003M(5.4580%)	06/13/2006	CITIBANK					14,568			(5,943)	208,632
INT RATE SWAP0749 ON FIXED RATE SECURITIES	18,000,000	03/01/2021	US0001M(5.4775%)	06/13/2006	CITIBANK				32	95,789			(11,419)	332,872
INT RATE SWAP0750 ON FIXED RATE SECURITIES	56,676,000	05/19/2016	US0001M(5.6230%)	06/15/2006	LEHMAN BROTHERS					(240,198)			(76,639)	845,078
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	US0003M(5.6285%)	06/16/2006	UBS AG					(47,201)			(17,906)	223,143
CASH FLOW SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	6.44% (CAD 5.76%)	06/16/2006	JP MORGAN CHASE BANK			@		(776,199)				310,164
INT RATE SWAP0753 ON FIXED RATE SECURITIES	35,123,000	04/20/2016	US0001M(5.6020%)	06/16/2006	JP MORGAN CHASE BANK					(100,975)			(43,718)	521,364
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	US0001M(5.6410%)	06/19/2006	CITIBANK					(202,157)			(43,605)	429,131
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400%(US0001M)	06/19/2006	GOLDMAN SACHS				219,559	219,559			43,042	299,177
INT RATE SWAP0756 ON FIXED RATE SECURITIES	32,674,000	03/15/2016	US0001M(5.6605%)	06/19/2006	JP MORGAN CHASE BANK					(233,674)			(50,391)	482,289
INT RATE SWAP0757 ON FIXED RATE SECURITIES	22,500,000	06/11/2015	US0001M(5.6525%)	06/21/2006	BANK OF AMERICA					(173,575)			(33,894)	317,270
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	US0001M(5.6738%)	06/21/2006	BANK OF AMERICA					(302,628)			(63,752)	593,438
INT RATE SWAP0759 ON FIXED RATE SECURITIES	19,000,000	06/15/2016	US0001M(5.7000%)	06/22/2006	GOLDMAN SACHS					(180,337)			(33,055)	284,479
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	US0001M(5.6530%)	07/05/2006	UBS AG					(158,638)			(23,810)	157,608

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INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	US0001M(5.7380%)	07/05/2006	UBS AG					(291,167)			(46,433)	360,712
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	US0003M(5.8445%)	07/05/2006	UBS AG					(219,672)			(34,300)	224,589
INT RATE SWAP0763 ON FIXED RATE SECURITIES	25,360,000	08/12/2013	US0001M(5.6340%)	07/10/2006	LEHMAN BROTHERS				(45,981)	(217,550)			(35,835)	313,770
INT RATE SWAP0764 ON VARIABLE RATE SECURITIES	50,000,000	08/01/2011	5.4490%(US0001M)	07/28/2006	LEHMAN BROTHERS				12,788	12,789			24,586	505,619
INT RATE SWAP0767 ON FIXED RATE SECURITIES	27,500,000	11/12/2013	US0001M(5.4450%)	08/01/2006	MORGAN STANLEY				22,488	51,534			(12,872)	347,180
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225%(US0001M)	08/02/2006	UBS AG				(35,929)	(35,930)			18,083	506,127
INT RATE SWAP0771 ON FIXED RATE SECURITIES	150,000,000	04/25/2011	US0001M(5.3680%)	08/15/2006	LEHMAN BROTHERS					302,776			(33,125)	1,466,229
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	US0001M(5.4130%)	08/15/2006	MORGAN STANLEY					297,661			(17,924)	689,934
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	US0001M(5.3050%)	08/16/2006	CITIBANK					195,691			14,345	550,185
INT RATE SWAP0775 ON FIXED RATE SECURITIES	35,000,000	02/01/2010	US0003M(5.2900%)	08/16/2006	LEHMAN BROTHERS					90,338			17,578	281,882
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	US0001M(5.2800%)	08/16/2006	UBS AG				84,276	84,277			10,864	259,038
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	US0001M(5.3875%)	08/16/2006	UBS AG				389,713	736,557			(10,445)	793,855
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	US0001M(5.4000%)	08/16/2006	UBS AG				1,777,223	1,445,522			(23,590)	1,463,255
INT RATE SWAP0780 ON FIXED RATE SECURITIES	26,536,000	10/01/2012	US0001M(5.3400%)	08/16/2006	UBS AG					191,097			1,414	304,305
INT RATE SWAP0783 ON FIXED RATE SECURITIES	29,504,628	09/01/2012	US0001M(5.2825%)	08/16/2006	UBS AG					188,754			10,076	335,695
INT RATE SWAP0784 ON FIXED RATE SECURITIES	29,220,339	06/10/2015	US0001M(5.3270%)	08/16/2006	UBS AG					345,185			3,518	411,962
INT RATE SWAP0785 ON FIXED RATE SECURITIES	35,929,332	10/01/2013	US0001M(5.3320%)	08/16/2006	UBS AG					153,899			3,352	449,486
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	US0001M(5.3910%)	08/16/2006	UBS AG					279,174			(5,043)	431,726

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INT RATE SWAP0788 ON VARIABLE RATE SECURITIES	50,000,000	08/23/2008	5.3000%(US0001M)	08/21/2006	LEHMAN BROTHERS				(53,794)	(53,795)			(5,875)	268,175
INT RATE SWAP0789 ON VARIABLE RATE SECURITIES	50,000,000	08/30/2008	5.2825%(US0001M)	08/25/2006	UBS AG				(62,473)	(62,474)			(32,646)	270,401
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050%(US0001M)	09/18/2006	UBS AG				(269,958)	(269,959)			(12,014)	514,016
INT RATE SWAP0792 ON VARIABLE RATE SECURITIES	75,000,000	10/02/2011	5.0580%(US0001M)	09/28/2006	LEHMAN BROTHERS				(1,107,493)	(1,107,494)			(109,759)	774,016
INT RATE SWAP0797 ON VARIABLE RATE SECURITIES	50,000,000	10/11/2008	5.1325%(US0001M)	10/06/2006	LEHMAN BROTHERS				(157,534)	(157,535)			(54,681)	283,387
INT RATE SWAP0800 ON VARIABLE RATE SECURITIES	35,000,000	10/17/2008	5.2670%(US0001M)	10/13/2006	JP MORGAN CHASE BANK				(52,036)	(52,037)			(14,914)	199,636
INT RATE SWAP0801 ON VARIABLE RATE SECURITIES	40,000,000	10/24/2016	US0003M(5.3275%)	10/20/2006	JP MORGAN CHASE BANK				918,960	918,960			12,477	610,771
CASH FLOW SWAP0805 ON FIXED RATE SECURITIES	6,147,361	12/30/2016	5.82% (CAD 5.20%)	11/29/2006	JP MORGAN CHASE BANK			@		(357,285)				94,785
CASH FLOW SWAP0806 ON FIXED RATE SECURITIES	14,929,305	12/30/2016	5.82% (CAD 5.20%)	11/29/2006	JP MORGAN CHASE BANK			@		(867,727)				230,192
CASH FLOW SWAP0807 ON FIXED RATE SECURITIES	34,249,583	12/30/2018	5.92% (CAD 5.35%)	11/29/2006	JP MORGAN CHASE BANK			@		(2,140,614)				580,972
CASH FLOW SWAP0808 ON FIXED RATE SECURITIES	10,538,334	12/30/2018	5.92% (CAD 5.35%)	11/29/2006	JP MORGAN CHASE BANK			@		(658,624)				178,761
INT RATE SWAP0810 ON FIXED RATE SECURITIES	18,000,000	12/01/2016	US0003M(4.9000%)	12/05/2006	JP MORGAN CHASE BANK					980,022			43,785	276,377
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	US0003M(4.9840%)	12/07/2006	BANK OF AMERICA					915,233			34,269	323,349
INT RATE SWAP0813 ON FIXED RATE SECURITIES	21,080,000	12/30/2016	US0003M(4.9700%)	12/07/2006	JP MORGAN CHASE BANK				1,044,590	1,044,590			43,905	325,029
INT RATE SWAP0814 ON FIXED RATE SECURITIES	44,790,000	12/30/2018	US0003M(5.0135%)	12/07/2006	JP MORGAN CHASE BANK				2,584,827	2,584,827			83,546	759,768
INT RATE SWAP0815 ON FIXED RATE SECURITIES	55,000,000	12/12/2016	US0003M(5.0200%)	12/08/2006	MORGAN STANLEY				2,523,151	2,523,151			98,410	845,833
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	US0003M(4.8420%)	12/12/2006	JP MORGAN CHASE BANK					2,496,817			133,875	888,320
INT RATE SWAP0821 ON FIXED RATE SECURITIES	14,000,000	12/06/2016	US0003M(5.0840%)	12/18/2006	UBS AG					576,106			20,850	215,116
INT RATE SWAP0822 ON FIXED RATE SECURITIES	15,500,000	09/01/2009	US0003M(5.0110%)	12/18/2006	MORGAN STANLEY				3,779	117,147			29,203	114,305

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INT RATE SWAP0823 ON FIXED RATE SECURITIES	24,945,000	09/15/2016	US0001M(5.0000%)	12/19/2006	JP MORGAN CHASE BANK					895,677			43,953	378,704
INT RATE SWAP0826 ON FIXED RATE SECURITIES	31,913,000	09/14/2011	US0003M(4.9260%)	12/22/2006	LEHMAN BROTHERS					561,492			73,531	327,437
INT RATE SWAP0827 ON VARIABLE RATE SECURITIES	25,000,000	12/28/2008	5.0425%(US0001M)	12/22/2006	UBS AG				(115,897)	(115,898)			(38,964)	153,023
INT RATE SWAP0828 ON FIXED RATE SECURITIES	53,000,000	11/15/2016	US0003M(5.0620%)	12/22/2006	MORGAN STANLEY					2,020,801			86,861	811,882
INT RATE SWAP0829 ON FIXED RATE SECURITIES	98,010,000	10/15/2016	US0003M(5.0470%)	12/22/2006	LEHMAN BROTHERS					3,796,293			166,666	1,494,562
INT RATE SWAP0830 ON FIXED RATE SECURITIES	37,000,000	02/01/2014	US0003M(5.0225%)	12/27/2006	LEHMAN BROTHERS					966,162			67,393	475,175
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480%(US0001M)	01/09/2007	MORGAN STANLEY				(826,992)	(826,993)			(71,611)	532,505
INT RATE SWAP0833 ON MTN LIAB	50,000,000	01/22/2009	5.1700%(US0001M+-0.04%)	01/16/2007	MERRILL LYNCH			@		(121,510)				312,962
INT RATE SWAP0834 ON FIXED RATE SECURITIES	30,000,000	02/28/2012	US0003M(5.2150%)	01/25/2007	LEHMAN BROTHERS					341,148			14,863	324,100
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030%(US0001M)	01/26/2007	MORGAN STANLEY				(197,009)	(197,010)			(6,573)	321,331
INT RATE SWAP0836 ON FIXED RATE SECURITIES	27,876,676	01/31/2017	US0003M(5.3735%)	01/29/2007	UBS AG					245,529			(1,819)	431,802
INT RATE SWAP0839 ON VARIABLE RATE SECURITIES	25,000,000	02/21/2009	5.1760%(US0001M)	02/16/2007	UBS AG				(79,527)	(79,527)			(13,000)	160,532
INT RATE SWAP0840 ON FIXED RATE SECURITIES	20,000,000	02/21/2017	US0003M(5.1900%)	02/16/2007	LEHMAN BROTHERS				691,869	691,869			12,278	310,722
INT RATE SWAP0842 ON FIXED RATE SECURITIES	20,000,000	02/01/2017	US0003M(5.0630%)	03/05/2007	CREDIT SUISSE FB					873,305			22,371	309,839
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	US0003M(4.9130%)	03/09/2007	MORGAN STANLEY					866,524			5,066	335,546
INT RATE SWAP0844 ON FIXED RATE SECURITIES	20,000,000	02/01/2017	US0003M(5.1030%)	03/12/2007	MORGAN STANLEY					814,486			20,972	309,839
INT RATE SWAP0845 ON FIXED RATE SECURITIES	30,500,000	10/15/2016	US0003M(5.0725%)	03/15/2007	LEHMAN BROTHERS					1,257,226			32,697	465,097
INT RATE SWAP0846 ON FIXED RATE SECURITIES	45,000,000	06/15/2015	US0003M(5.0200%)	03/15/2007	BANK OF AMERICA					1,668,677			55,650	634,978

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INT RATE SWAP0847 ON FIXED RATE SECURITIES	64,894,830	08/11/2016	US0003M(5.0550%)	03/15/2007	LEHMAN BROTHERS					2,690,471			73,321	980,067
INT RATE SWAP0848 ON FIXED RATE SECURITIES	72,198,000	02/11/2017	US0003M(5.0800%)	03/16/2007	BANK OF AMERICA					3,070,994			73,427	1,120,081
INT RATE SWAP0849 ON FIXED RATE SECURITIES EFF.09/01/07	40,000,000	09/01/2012	US0003M(4.8770%)	03/16/2007	BARCLAY'S CAPITAL					1,009,469				455,108
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017	US0003M(5.1375%)	03/27/2007	UBS AG					1,823,415			39,522	737,459
INT RATE SWAP0853 ON FIXED RATE SECURITIES	24,885,000	03/12/2017	US0003M(5.1670%)	04/04/2007	JP MORGAN CHASE BANK					903,029			13,655	387,656
INT RATE SWAP0854 ON FIXED RATE SECURITIES EFF 07/09/07	25,070,000	09/01/2014	US0003M(5.0990%)	04/11/2007	JP MORGAN CHASE BANK					614,040				335,837
INT RATE SWAP0856 ON FIXED RATE SECURITIES	67,362,000	04/15/2017	US0003M(5.1800%)	04/27/2007	MERRILL LYNCH					2,105,429			27,202	1,054,382
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	US0003M(5.0375%)	04/30/2007	UBS AG					1,245,752			30,917	623,949
INT RATE SWAP0858 ON FIXED RATE SECURITIES	28,200,000	04/01/2010	US0003M(4.9250%)	04/30/2007	LEHMAN BROTHERS					293,353			24,068	234,084
INT RATE SWAP0859 ON FIXED RATE SECURITIES EFF.12/01/07	20,000,000	12/01/2017	US0001M(5.1175%)	05/01/2007	JP MORGAN CHASE BANK					686,418				322,957
INT RATE SWAP0860 ON VARIABLE RATE SECURITIES	50,000,000	05/04/2017	5.1871%(US0003M)	05/02/2007	UBS AG				(1,777,751)	(1,777,751)			(20,730)	784,700
INT RATE SWAP0861 ON FIXED RATE SECURITIES EFF.08/02/07	35,000,000	08/02/2014	US0003M(5.1180%)	05/03/2007	BARCLAY'S CAPITAL					911,620				466,167
INT RATE SWAP0862 ON FIXED RATE SECURITIES	25,891,000	02/01/2017	US0003M(5.1210%)	05/04/2007	JP MORGAN CHASE BANK					904,863			10,559	401,102
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	US0003M(4.9720%)	05/09/2007	UBS AG					529,297			18,727	304,239
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	US0003M(4.9940%)	05/10/2007	MERRILL LYNCH					279,375			20,802	272,519
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	US0003M(5.3130%)	05/21/2007	JP MORGAN CHASE BANK					371,122			3,314	273,918
INT RATE SWAP0866 ON FIXED RATE SECURITIES EFF.07/16/07	19,700,000	07/01/2012	US0003M(5.1520%)	05/22/2007	BARCLAY'S CAPITAL					238,189				220,434
INT RATE SWAP0867 ON FIXED RATE SECURITIES	50,000,000	05/25/2022	US0003M(5.5030%)	05/23/2007	JP MORGAN CHASE BANK				1,279,913	1,279,913			294	965,412

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INT RATE SWAP0868 ON FIXED RATE SECURITIES	27,575,000	08/01/2012	US0001M(5.2900%)	05/31/2007	CREDIT SUISSE FB					141,479				311,156
INT RATE SWAP0869 ON FIXED RATE SECURITIES	27,711,000	07/01/2010	US0003M(5.3145%)	05/31/2007	UBS AG					63,244			(10)	240,203
INT RATE SWAP0870 ON VARIABLE RATE SECURITIES	100,000,000	06/08/2012	5.4270%(US0003M)	06/06/2007	UBS AG				(269,586)	(269,586)			4,281	1,111,891
INT RATE SWAP0871 ON FIXED RATE SECURITIES	18,000,000	06/28/2020	US0003M(5.5710%)	06/06/2007	BARCLAY'S CAPITAL				147,212	147,212			(317)	324,568
INT RATE SWAP0872 ON MTN LIAB	24,000,000	06/11/2017	US0003M(5.6815%)	06/11/2007	LEHMAN BROTHERS				(153,750)	(153,750)			(3,858)	378,641
INT RATE SWAP0873 ON FIXED RATE SECURITIES	22,000,000	04/11/2017	US0003M(5.7138%)	06/14/2007	BANK OF AMERICA					(200,354)			(3,128)	344,162
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	US0003M(5.6370%)	06/14/2007	CREDIT SUISSE FB					(186,769)			(1,676)	319,826
INT RATE SWAP0875 ON VARIABLE RATE SECURITIES	250,000,000	06/18/2012	5.6720%(US0001M)	06/14/2007	JP MORGAN CHASE BANK				2,029,160	2,029,161			31,778	2,787,417
INT RATE SWAP0876 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6500%(US0001M)	06/15/2007	JP MORGAN CHASE BANK				1,792,961	1,792,962			27,500	2,788,184
INT RATE SWAP0877 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6238%(US0001M)	06/15/2007	BANK OF AMERICA				1,510,380	1,510,381			25,313	2,788,184
INT RATE SWAP0878 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6030%(US0001M)	06/15/2007	CREDIT SUISSE FB				1,287,007	1,287,008			23,583	2,788,184
INT RATE SWAP0879 ON FIXED RATE SECURITIES	75,000,000	06/21/2017	US0003M(5.7000%)	06/19/2007	GOLDMAN SACHS				(210,132)	(210,132)			(7,917)	1,184,879
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	US0003M(5.623%)	06/22/2007	GOLDMAN SACHS					(115,410)				409,885
INT RATE SWAP0882 ON FIXED RATE SECURITIES	106,100,000	06/15/2017	US0003M(5.7580%)	06/22/2007	CREDIT SUISSE FB				(12,241)	(1,298,773)			(5,865)	1,674,828
INT RATE SWAP0883 ON FIXED RATE SECURITIES	94,970,000	07/12/2016	US0003M(5.7010%)	06/22/2007	LEHMAN BROTHERS					(874,746)			(5,025)	1,427,799
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	US0003M(5.6630%)	06/22/2007	JP MORGAN CHASE BANK					(229,340)			(1,192)	399,683
INT RATE SWAP0885 ON FIXED RATE SECURITIES	50,860,000	01/15/2014	US0003M(5.5790%)	06/22/2007	MORGAN STANLEY					(244,265)			(1,688)	650,863
INT RATE SWAP0886 ON FIXED RATE SECURITIES	35,000,000	09/15/2016	US0003M(5.6670%)	06/22/2007	BARCLAY'S CAPITAL					(224,572)			(1,492)	531,354

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INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	US0003M(5.6330 %)	06/22/2007	MORGAN STANLEY					(71,947)			3,692	180,585
INT RATE SWAP0888 ON FIXED RATE SECURITIES	20,568,000	12/15/2016	US0003M(5.6345 %)	06/26/2007	JP MORGAN CHASE BANK					(75,065)				316,448
INT RATE SWAP0889 ON FIXED RATE SECURITIES	62,212,000	06/15/2017	US0003M(5.6210 %)	06/29/2007	GOLDMAN SACHS					(107,881)				982,040
0599999. Subtotal - Swaps - Hedging								XXX	40,377,009	482,682,484			16,005,800	147,192,734
CDS CN9220481 ON A BASKET OF 5 MUNI CREDITS	40,000,000	06/20/2017	0.8100%(0.0000 %)	04/05/2007	LEHMAN BROTHERS					(1,396,810)			77,400	631,849
CDS CS2124168 ON ARAMARK CORP	3,000,000	06/20/2012	2.2300%(0.0000 %)	04/25/2007	JP MORGAN CHASE BANK					(111,577)			12,265	33,467
CDS CS2126734 ON FOREST OIL CORPORATION	3,000,000	06/20/2010	1.2500%(0.0000 %)	05/09/2007	LEHMAN BROTHERS					(5,069)			5,417	25,874
CDS CS2129282 ON ARAMARK CORP	3,000,000	06/20/2012	2.3000%(0.0000 %)	05/10/2007	LEHMAN BROTHERS					(103,069)			9,775	33,467
CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3,000,000	06/20/2010	1.3200%(0.0000 %)	05/11/2007	BANK OF AMERICA					(5,992)			5,500	25,874
CDS CS2134407 ON GMAC LLC	3,000,000	06/20/2008	0.9200%(0.0000 %)	05/14/2007	CREDIT SUISSE FB					(9,253)			3,603	14,814
CDS CS2162564 ON LEVI STRAUSS & CO	3,000,000	06/20/2010	1.7000%(0.0000 %)	06/15/2007	LEHMAN BROTHERS					(39,441)			2,125	25,874
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800%(0.0000 %)	05/20/2005	MERRILL LYNCH					85,648			22,122	43,123
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000 %)	05/24/2005	MORGAN STANLEY					56,654			15,083	43,123
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000 %)	06/07/2005	DEUTSCHE BANK					46,651			9,301	55,779
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	1.5500%(0.0000 %)	04/04/2006	CITIBANK					(31,413)			23,379	29,907
CDS SPF401A57 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1600%(0.0000 %)	03/18/2005	GOLDMAN SACHS					101,502			58,322	82,512
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000 %)	09/21/2005	MORGAN STANLEY					34,782			11,564	89,825
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000 %)	10/14/2005	MERRILL LYNCH					34,425			9,427	56,140
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000 %)	10/19/2005	JP MORGAN CHASE BANK					121,319			27,150	93,230

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CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS					53,898			15,083	86,246
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH					20,330			37,708	134,737
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JP MORGAN CHASE BANK					147,210			25,139	114,347
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL LYNCH					27,142			7,793	39,344
CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	10,000,000	12/20/2009	0.3500%(0.0000%)	09/23/2004	CREDIT SUISSE FB					(4,655)			17,597	78,688
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH					27,543			14,078	93,230
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK					89,814			43,742	123,768
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB					(7,685)			37,708	129,369
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500%(0.0000%)	05/14/2004	DEUTSCHE BANK					15,316			6,285	35,137
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600%(0.0000%)	05/12/2004	MORGAN STANLEY					38,146			13,072	70,273
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700%(0.0000%)	05/21/2004	GOLDMAN SACHS					17,428			6,788	35,137
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300%(0.0000%)	05/27/2004	MERRILL LYNCH					46,505			15,838	35,137
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS					10,189			5,782	37,311
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB					18,493			6,536	37,311
CDS SPK4015X6 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					81,153			59,328	82,512
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					93,063			46,758	123,768
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	JP MORGAN CHASE BANK					9,438			5,531	27,697
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	DEUTSCHE BANK					10,463			5,531	27,697

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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 SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	0.3000%(0.0000 %)	10/09/2003	CREDIT SUISSE FB					15,749			7,542	30,380
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000 %)	11/15/2005	MERRILL LYNCH					35,952			15,586	46,615
CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700%(0.0000 %)	02/03/2004	BARCLAY'S CAPITAL					26,196			9,301	32,819
CDS SP0100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500%(0.0000 %)	02/27/2004	JP MORGAN CHASE BANK					13,892			6,285	32,819
CDS SP0100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500%(0.0000 %)	03/02/2004	MERRILL LYNCH					14,617			6,285	32,819
CDS SP0100WP7 ON A BASKET OF 5 MUNI CREDITS	15,000,000	03/20/2010	1.0000%(0.0000 %)	01/18/2005	GOLDMAN SACHS					35,417			75,417	123,768
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200%(0.0000 %)	02/06/2004	MORGAN STANLEY					16,198			8,044	32,819
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700%(0.0000 %)	03/05/2004	MORGAN STANLEY					37,001			13,575	65,637
CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,000,000	03/20/2008	0.3000%(0.0000 %)	03/09/2004	JP MORGAN CHASE BANK					11,348			9,050	25,514
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000 %)	08/12/2004	SALOMON BROTHERS					33,398			9,553	37,311
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000 %)	01/21/2005	GOLDMAN SACHS					48,412			14,078	108,697
CDS SPS501302 ON WASTE MANAGEMENT INC	5,000,000	06/20/2012	0.6200%(0.0000 %)	05/05/2005	LEHMAN BROTHERS					50,537			15,586	55,779
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000 %)	09/10/2004	MORGAN STANLEY					33,612			12,569	74,622
0799999. Subtotal - Swaps - Other								XXX		(155,522)			865,601	3,296,164
0899999. Subtotal - Swaps								XXX	40,377,009	482,526,962			16,871,401	150,488,898
FX FORWARD0016 ON EUROS .7483 EUR / 1 USD	27,561,361	09/14/2007	.7483 EUR / 1 USD	06/12/2007	CITIBANK				(418,070)	(418,070)				62,883
0999999. Subtotal - Forwards - Hedging								XXX	(418,070)	(418,070)				62,883
1299999. Subtotal - Forwards								XXX	(418,070)	(418,070)				62,883
2599999. Subtotal - Hedging								XXX	39,958,939	482,264,414			16,005,800	147,255,617
2799999. Subtotal - Other								XXX		(155,522)			865,601	3,296,164
9999999 - Totals								XXX	39,958,939	482,108,892			16,871,401	150,551,781

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
EURO DOLLAR	36	03/14/2011	8,489,351	8,498,250	8,899	05/18/2006	CME		8,899			19,800
EURO DOLLAR	19	03/17/2008	4,508,506	4,502,525	(5,981)	05/21/2007	CME		(5,981)			10,450
EURO DOLLAR	26	09/13/2010	6,135,748	6,142,175	6,427	05/18/2006	CME		6,427			14,300
EURO DOLLAR	1	09/17/2007	236,590	236,675	85	06/15/2007	CME		85			550
EURO DOLLAR	36	12/13/2010	8,491,151	8,500,500	9,349	05/18/2006	CME		9,349			19,800
INTEREST RATE FUTURES - GOV'T 5YR NOTES	595	09/28/2007	61,713,958	61,926,487	212,530	06/13/2007	CBOT		212,530			267,750
INDEX FUTURES - S & P 500	400	09/20/2007	155,461,480	151,540,000	(3,921,480)	06/04/2007	CME		(3,921,480)			5,600,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	151	09/28/2007	30,804,370	30,770,970	(33,400)	05/29/2007	CBOT		(33,400)			67,950
0199999. Subtotal - Long Futures - Hedging			275,841,154	272,117,582	(3,723,571)	XXX	XXX		(3,723,571)			6,000,600
0499999. Subtotal - Long Futures			275,841,154	272,117,582	(3,723,571)	XXX	XXX		(3,723,571)			6,000,600
EURO DOLLAR	50	03/17/2008	11,846,135	11,848,750	(2,615)	06/01/2007	CME		(2,615)			27,500
EURO DOLLAR	32	03/16/2009	7,630,215	7,579,200	51,015	11/15/2005	CME		51,015			17,600
EURO DOLLAR	32	06/15/2009	7,628,065	7,575,200	52,865	11/15/2005	CME		52,865			17,600
EURO DOLLAR	228	12/17/2007	54,218,379	53,987,550	230,829	05/21/2007	CME		230,829			125,400
	21	12/15/2008	4,988,239	4,975,950	12,289	01/18/2007	CME		12,289			11,550
INDEX FUTURES - EMINI S & P 500	84	09/17/2007	6,343,374	6,364,680	(21,306)	06/29/2007	CME		(21,306)			235,200
INTEREST RATE FUTURES - GOV'T 5YR NOTES	6,493	09/28/2007	674,638,998	675,779,298	(1,140,300)	06/26/2007	CBOT		(1,140,300)			2,921,850
INDEX FUTURES - S & P 500	183	09/20/2007	69,314,073	69,329,550	(15,477)	06/13/2007	CME		(15,477)			2,562,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	2,095	09/19/2007	220,175,415	221,448,057	(1,272,643)	06/29/2007	CBOT		(1,272,643)			1,466,500
INTEREST RATE FUTURES - GOV'T TBONDS	1,593	09/19/2007	170,106,706	171,645,750	(1,539,044)	06/27/2007	CBOT		(1,539,044)			1,593,000
0599999. Subtotal - Short Futures - Hedging			1,226,889,599	1,230,533,985	(3,644,387)	XXX	XXX		(3,644,387)			8,978,200
0899999. Subtotal - Short Futures			1,226,889,599	1,230,533,985	(3,644,387)	XXX	XXX		(3,644,387)			8,978,200
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,502,730,753	1,502,651,567	(7,367,958)	XXX	XXX		(7,367,958)			14,978,800
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,502,730,753	1,502,651,567	(7,367,958)	XXX	XXX		(7,367,958)			14,978,800

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	*
Allstate Bank	Vernon Hills, Illinois		4.870	347,810		21,535,217	30,674,866	27,685,761	
Bank of New York	New York, New York		2.400	11,379		15,056,748	(1,049,249)	85,576	
J.P. Morgan Chase Bank	New York, New York					31,670,186	17,021,552	27,881,775	
Citibank	New York, New York		3.830	1,048,107		53,196,436	16,782,086	88,241,951	
Guaranty Bank	Austin, Texas							(9,325)	
Harris Bank	Chicago, Illinois		4.940	20,402		(28,542,937)	(33,103,882)	(41,629,027)	
The Northern Trust Company	Chicago, Illinois		5.010	368		9,571,075	(2,970,456)	(955,205)	
Wells Fargo Bank	San Francisco, California					2,713,194	1,624,598	1,749,883	
Wachovia Bank, N.A	Salem, North Carolina					(79,779,718)	(101,154,592)	(88,881,897)	
US Bank	Minneapolis, Minnesota					394,182	745,544	492,445	
Time Deposit Citibank - Maturity date 4/10/07	New York, New York		5.290	330,625					
Time Deposit Bank of New York - Maturity date 4/10/07	New York, New York		5.290	330,625					
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	2,089,315		25,814,382	(71,429,535)	14,661,938	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	2,089,315		25,814,382	(71,429,535)	14,661,938	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	2,089,315		25,814,382	(71,429,535)	14,661,938	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
AMERICAN EXPRESS CR CORP		06/19/2007		07/06/2007	11,991,217		21,080
AMSTERDAM FUNDING		06/21/2007		07/20/2007	15,950,343		23,504
ASTRAZENECA PLC		06/12/2007		07/16/2007	8,980,238		25,032
ASTRAZENECA PLC		06/20/2007		07/25/2007	20,926,080		33,880
ASTRAZENECA PLC		06/13/2007		08/15/2007	19,868,000		52,800
ASTRAZENECA PLC		06/13/2007		08/23/2007	9,922,414		26,350
AVERY DENNISON CORP		06/29/2007		07/02/2007	19,996,945		6,111
CVS CORP.		06/26/2007		07/09/2007	4,994,000		3,750
CADBURY SCHWEPPES FIN PLC		06/29/2007		07/02/2007	19,996,922		6,156
COCA-COLA ENTERPRISES INC.		06/13/2007		07/12/2007	9,983,836		26,450
CONOCOPHILLIIPS QATAR		05/31/2007		07/09/2007	10,088,082		46,182
CONOCOPHILLIIPS QATAR		06/05/2007		07/20/2007	14,858,321		57,034
CONOCOPHILLIIPS QATAR		06/27/2007		09/25/2007	14,809,008		8,883
COUNTRYWIDE FINANCIAL CORP.		06/22/2007		07/06/2007	34,974,090		46,638
DTE ENERGY COMPANY		06/26/2007		07/05/2007	4,797,115		3,607
DTE ENERGY COMPANY		06/29/2007		07/10/2007	15,179,099		4,645
DAIMLERCHRYS REV AUTO II		05/04/2007		08/02/2007	14,930,267		126,392
WALT DISNEY CO.		06/27/2007		07/17/2007	14,964,133		8,967
WALT DISNEY CO.		06/28/2007		07/18/2007	11,141,517		5,027
DOMINION RESOURCES		06/20/2007		07/02/2007	17,997,305		29,646
DONNELLEY (R.R.) & SONS		06/28/2007		07/10/2007	13,381,742		7,297
ENBRIDGE ENERGY PARTNERS		06/28/2007		07/05/2007	7,995,164		3,627
HARRIS CORP.		06/28/2007		07/02/2007	14,997,717		6,850
KBC FINANCIAL PRODUCTS INTERNATIONAL		06/29/2007		07/02/2007	26,995,957		8,086
KEYSPAN CORP		06/29/2007		07/02/2007	9,898,488		3,025
KRAFT FOODS INC		06/06/2007		07/02/2007	24,996,309		92,274
KRAFT FOODS INC		06/11/2007		07/13/2007	14,973,550		44,083
LACLEDE GAS COMPANY		06/27/2007		07/20/2007	9,124,116		5,449
LACLEDE GAS COMPANY		06/26/2007		07/30/2007	5,376,771		4,005
LENNAR CORP		06/29/2007		07/02/2007	16,397,485		5,029
LIBERTY STREET FUNDING CORP.		06/18/2007		07/18/2007	6,982,580		13,321
NEW CENTER ASSET TRUST		06/29/2007		07/02/2007	35,494,714		10,572
NORDDEUTSCHE LANDESBANK		06/07/2007		07/05/2007	14,541,480		51,119
NORDDEUTSCHE LANDESBANK		06/27/2007		07/27/2007	24,904,758		14,653
OLD LINE FUNDING CORP		06/11/2007		07/23/2007	23,212,145		68,050
RANGER FUNDING		06/06/2007		07/10/2007	14,510,893		53,075
RYDER SYSTEMS INC		06/28/2007		07/06/2007	14,988,646		6,812
SHEFFIELD RECEIVABLES		06/29/2007		07/20/2007	14,957,804		4,442
SIEMENS CAPITAL CORPORATION		06/27/2007		07/25/2007	5,312,270		3,122
SONOCO PRODUCTS COMPANY		06/29/2007		07/02/2007	19,996,939		6,123
SOUTH CAROLINA ELECTRIC & GAS		05/23/2007		07/06/2007	4,996,326		28,654
SOUTH CAROLINA ELECTRIC & GAS		06/15/2007		07/16/2007	4,390,192		10,462
SOUTH CAROLINA ELECTRIC & GAS		06/20/2007		07/27/2007	17,181,729		28,038
SOUTH CAROLINA FUEL CO		06/28/2007		08/09/2007	7,523,727		3,406
SOUTHERN CALIFORNIA EDISON CO		06/29/2007		07/02/2007	19,097,055		5,889
SPECTRA ENERGY LLC		06/28/2007		07/02/2007	12,498,107		7,481
SPECTRA ENERGY LLC		06/26/2007		07/09/2007	1,952,654		1,466
SPECTRA ENERGY LLC		06/26/2007		07/10/2007	5,346,772		4,016
SWEDBANK		06/08/2007		07/05/2007	14,991,200		50,600
THREE RIVERS FUNDING		06/18/2007		07/17/2007	8,978,880		17,160
TORCHMARK CORP		06/22/2007		07/09/2007	14,982,267		19,950
TORCHMARK CORP		06/27/2007		07/20/2007	12,963,430		7,699
UNICREDITO ITALIANO BANK - IRELAND		06/19/2007		07/05/2007	14,991,167		26,501
UNITED HEALTHCARE		05/10/2007		07/10/2007	8,988,120		68,640
UNITED HEALTHCARE		05/30/2007		07/25/2007	11,758,307		55,591
TREASURY BILL		06/28/2007		09/20/2007	3,919,370		1,505
TREASURY BILL	C	06/14/2007		07/12/2007	15,117,872		137,937
TREASURY BILL	C	06/18/2007		08/23/2007	298,066		475

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
VALSPAR CORP		06/29/2007		07/02/2007	4,099,317		1,367
VERIZON GLOBAL		06/29/2007		07/02/2007	9,998,333		3,333
WELLPOINT INC		06/26/2007		07/02/2007	17,497,351		13,246
POPULAR NORTH AMERICA		06/27/2007	5.390	07/11/2007	20,000,000	11,978	11,978
0199999 - Total Cash Equivalents					846,958,701	11,978	1,478,538